



01st Aug 2018

Index Summary			
	31/07/2018	30/07/2018	Change
Nifty Spot	11356.50	11319.55	36.95
Nifty Future	11375	11340	36.50
Prem(+)/Disc(-)	18.50	20.55	2.05
Nifty 50 PCR OI	1.44	1.41	0.03
Nifty 50 PCR (VOL)	1.08	1.00	0.08

Volatility Index			
	31/07/2018	30/07/2018	Change (%)
India VIX	12.48	12.59	-0.87

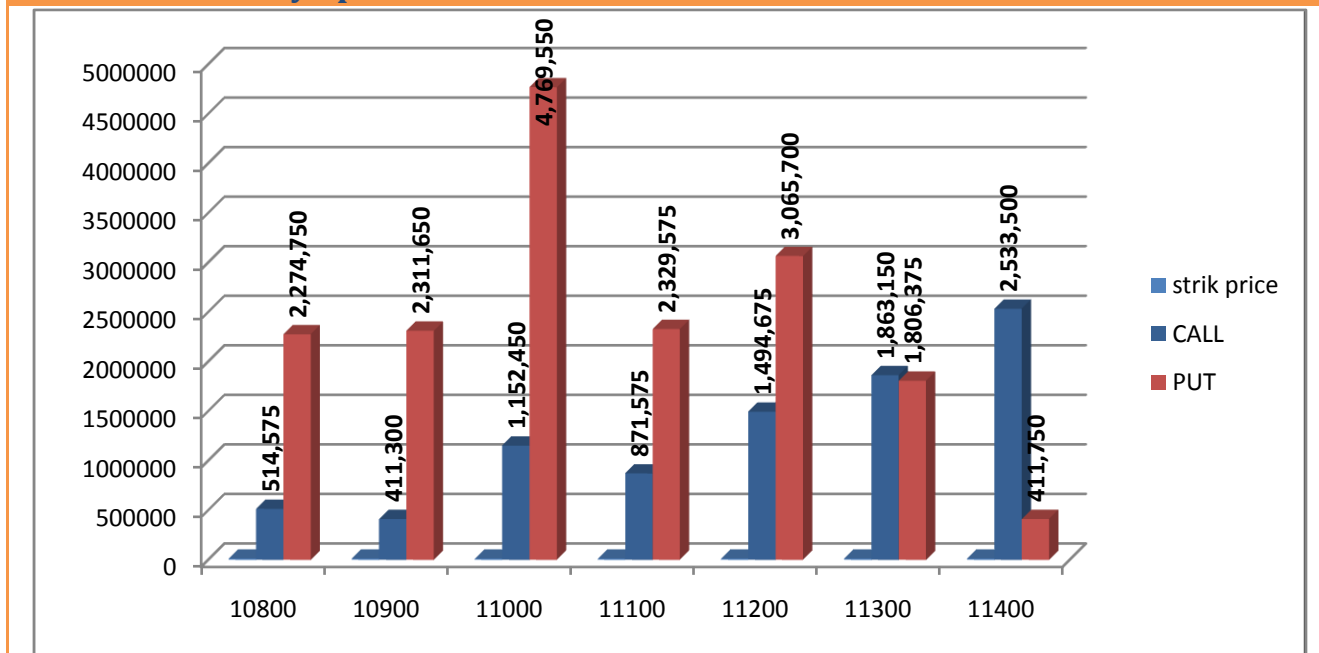
F & O HEADLINES

- Nifty August Future opened at 11330 and made high of 11379.50 whereas during the day it made a low of 11290.60 before closing 11371.60
- Overall LONG BUILD UP SEEN IN
- Long built up BEL, DABUR, MCX.
- SHORT built up seen in CHENNPETRO, ARVIND, SUNTV
- SHORT COVERING seen in ADANIPOWER, DLF, TECHM
- LONG UNWINDING built up seen in BANKNIFTY, ICICIPRULI, CEAT

F & O Turnover (in Rs Cr.)			
Products	31/7/2018	30/7/2018	%Change
Index Futures	13867.03	15058.07	-7.91%
Stock Futures	62579.02	58128.56	7.66%
Index Option	401,695.14	395,370.22	1.60%
Stock Option	51231.07	47179.35	8.59%
Total	529372.26	515736.2	2.64%

	Advance	Decline	Unchanged
Nifty	30	20	0
NSE	992	747	328

Nifty option OI distribution across the different Strikes



FII activity on 31st July 2018

	Buy		Sell		OI	
	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)
Index Future	20783	1913.93	19752	1848.01	251637	21751.64
Index Option	474572	47779.28	472908	47630.31	590852	52163.13
Stock Future	196364	13604.89	190152	12993.71	1084467	80043.86
Stock Option	91553	6818.34	88634	6531.08	77063	5859.60

Top Gainers & Losers Open Interest Wise

Gainers		Losers	
Company	Future OI (%)	Company	Future OI (%)
CHENNPETRO	31.52	ESCORTS	-6.90
BANKINDIA	30.30	KOTAKBANK	-4.24
IGL	27.63	TECHM	-3.86
MARICO	21.68	CANBK	-2.39
APOLLOTYRE	20.67	TORNTPOWER	-1.95

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