



05 July 2018

Index Summary

	04/07/2018	03/07/2018	Change
Nifty Spot	10769.90	10699.90	70
Nifty Future	10766.10	10731.95	42.15
Prem(+)/Disc(-)	03.80	32.05	28.25
Nifty 50 PCR OI	1.25	1.21	0.04
Nifty 50 PCR (VOL)	1.08	0.86	0.22

Volatility Index

	04/06/2018	03/06/2018	Change (%)
India VIX	12.66	13.00	-2.63

F & O Turnover (in Rs Cr.)

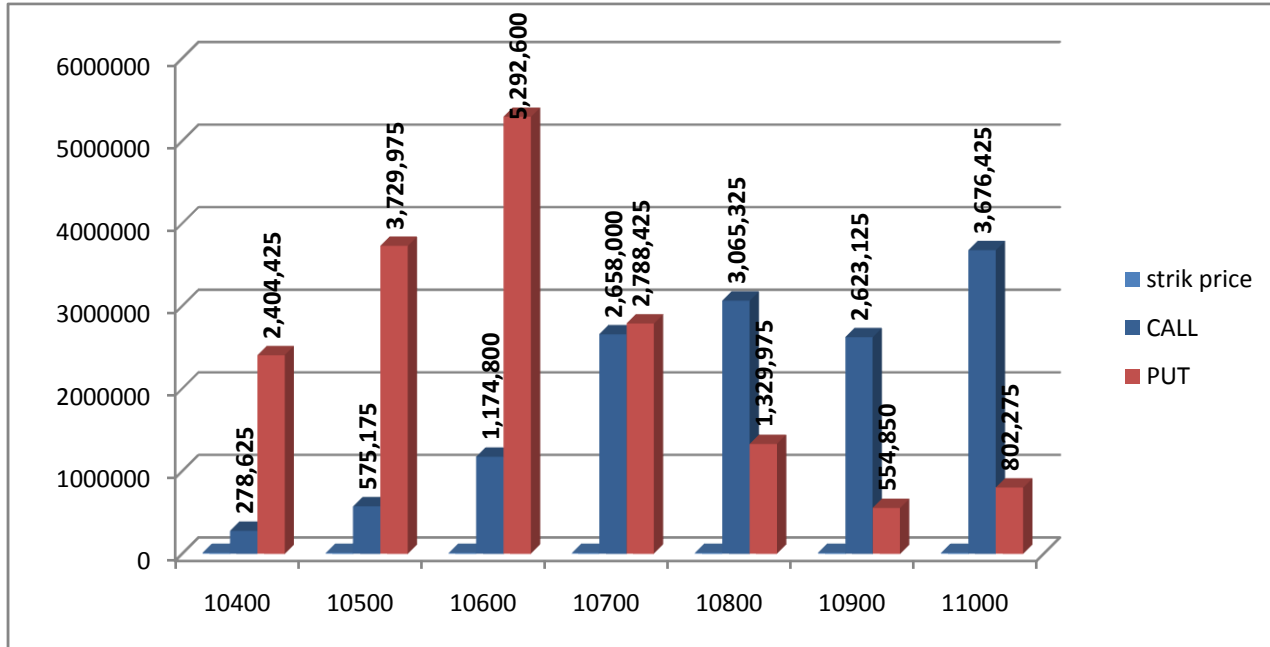
Products	4/7/2018	3/7/2018	%Change
Index Futures	19258.74	18135.36	6.19%
Stock Futures	44581.26	42712.54	4.38%
Index Option	774,378.13	483,771.12	60.07%
Stock Option	33871.54	30249.02	11.98%
Total	872089.67	574868.04	51.70%

F & O HEADLINES

- Nifty July Future opened at 10716.10 and made high of 10776.90 whereas during the day it made a low of 10671 before closing 10771.35
- Overall LONG BUILDUP seen in Nifty Future.
- Long built up seen in GRANULES, BALKRISIND, BAJAJ AUTO
- Short built up seen in IFCI, KTKBNK, SBIN
- Short covering seen in GMRINFRA, BAJAJFINSV, IBULHSGFIN
- Long Unwinding seen in JUBLFOOD, SOUTHBANK, AUROPHARMA

	Advance	Decline	Unchanged
Nifty	26	24	0
NSE	826	903	336

Nifty option OI distribution across the different Strikes



FII activity on 04th July 2018

	Buy		Sell		OI	
	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)
Index Future	21339	1875.18	26507	2425.00	245786	20201.28
Index Option	925165	90098.59	915408	89215.30	638605	53648.74
Stock Future	143157	9276.69	142552	9182.84	1149054	79729.12
Stock Option	68719	4762.33	69376	4794.35	59195	4005.05

Top Gainers & Losers Open Interest Wise

Gainers		Losers	
Company	Future OI (%)	Company	Future OI (%)
SRTRANSFIN	62.16	BAJAJFINSV	-1.48
GODREJIND	13.64	CIPLA	-1.34
NBCC	13.27	JUBLFOOD	-1.18
KPIT	12.68	DHFL	-1.02
APOLLOHOSP	11.74	AUROPARMA	-0.62

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