



13th July 2018

Index Summary

	12/07/2018	11/07/2018	Change
Nifty Spot	11023.20	10948.30	1.05
Nifty Future	11014.50	10937.50	-10.35
Prem(+)/Disc(-)	8.7	-10.80	8.7
Nifty 50 PCR OI	1.57	1.44	0.13
Nifty 50 PCR (VOL)	0.99	1.09	-0.10

Volatility Index

	12/06/2018	11/06/2018	Change (%)
India VIX	12.51	12.78	-2.15

F & O Turnover (in Rs Cr.)

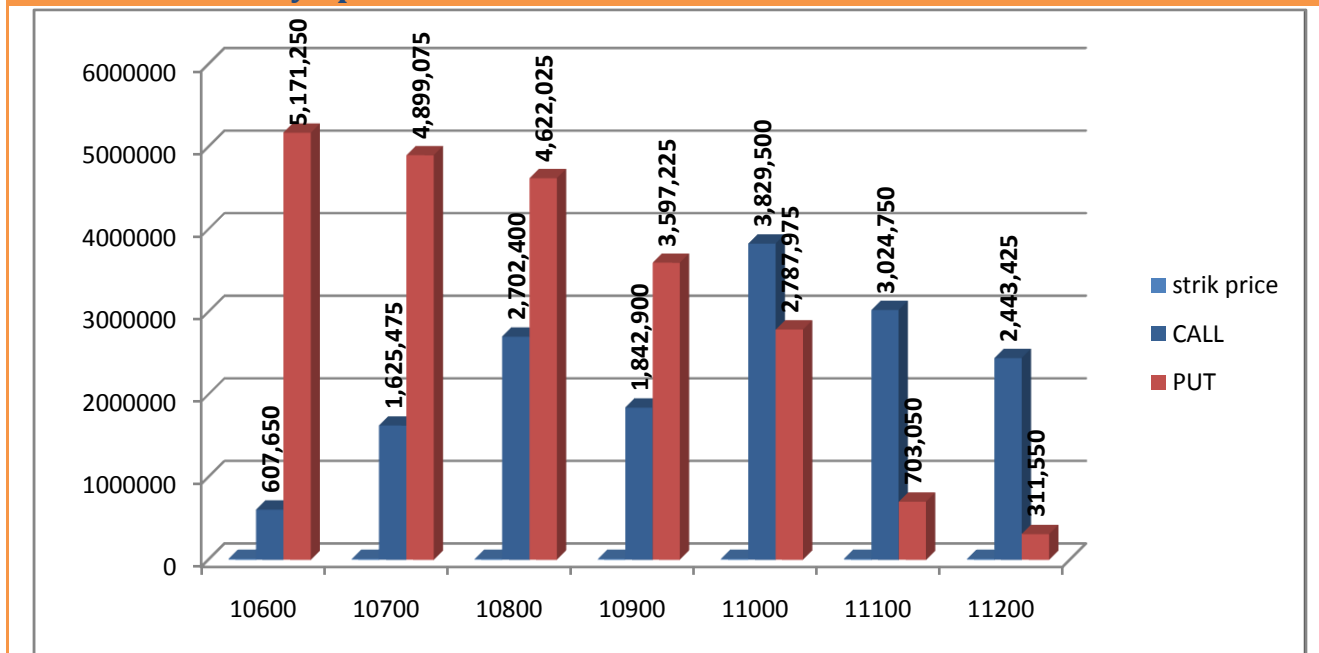
Products	12/7/2018	11/7/2018	%Change
Index Futures	21970.34	16056.64	36.83%
Stock Futures	58960.89	58775.57	0.32%
Index Option	1,561,547.64	650,162.00	140.18%
Stock Option	63700.22	65514.2	-2.77%
Total	1706179.09	790508.41	115.83%

F & O HEADLINES

- Nifty July Future opened at 10981.00 and made high of 11069 whereas during the day it made a low of 10976 before closing 11023.20
- Overall LONG BUILDUP seen in BALRAMCHIN, RELIANCE, ARVIND.
- SHORT built up seen in IFCI, SUZLON AND PIDILITIND
- LONG UNWINDING built up seen in GODREJCP, NIFTYIT, TITAN
- SHORT COVERING seen in GMRINFRA, INDIGO, MRPL

	Advance	Decline	Unchanged
Nifty	28	22	0
NSE	754	891	327

Nifty option OI distribution across the different Strikes



FII activity on 12th July 2018

	Buy		Sell		OI	
	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)
Index Future	39487	3455.15	31673	2873.42	300130	25084.93
Index Option	1036079	102392.32	1006097	99240.40	721727	61718.61
Stock Future	182459	12590.82	168581	11425.88	1144085	80976.43
Stock Option	125569	9438.21	126412	9490.62	93442	6497.06

Top Gainers & Losers Open Interest Wise

Gainers		Losers	
Company	Future OI (%)	Company	Future OI (%)
ARVIND	15.75	APOLLOTYRE	-3.55
PCJEWELLER	14.06	TORNTPHARM	-3.44
AJANTPHARM	13.88	PAGEIND	-3.28
ADANI PORTS	12.50	YES BANK	-2.21
AMBUJACEM	10.29	GODFRYPHLP	-2.17

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