



16<sup>th</sup> July 2018

### Index Summary

	13/07/2018	12/07/2018	Change
<b>Nifty Spot</b>	<b>11018.90</b>	<b>11023.20</b>	<b>-4.30</b>
<b>Nifty Future</b>	<b>11022.00</b>	<b>11014.50</b>	<b>5.75</b>
<b>Prem(+)/Disc(-)</b>	<b>3.10</b>	<b>8.7</b>	<b>-5.6</b>
<b>Nifty 50 PCR OI</b>	<b>1.59</b>	<b>1.57</b>	<b>0.02</b>
<b>Nifty 50 PCR (VOL)</b>	<b>1.05</b>	<b>0.99</b>	<b>0.06</b>

### Volatility Index

	12/06/2018	11/06/2018	Change (%)
<b>India VIX</b>	<b>12.30</b>	<b>12.51</b>	<b>1.66</b>

### F & O Turnover (in Rs Cr.)

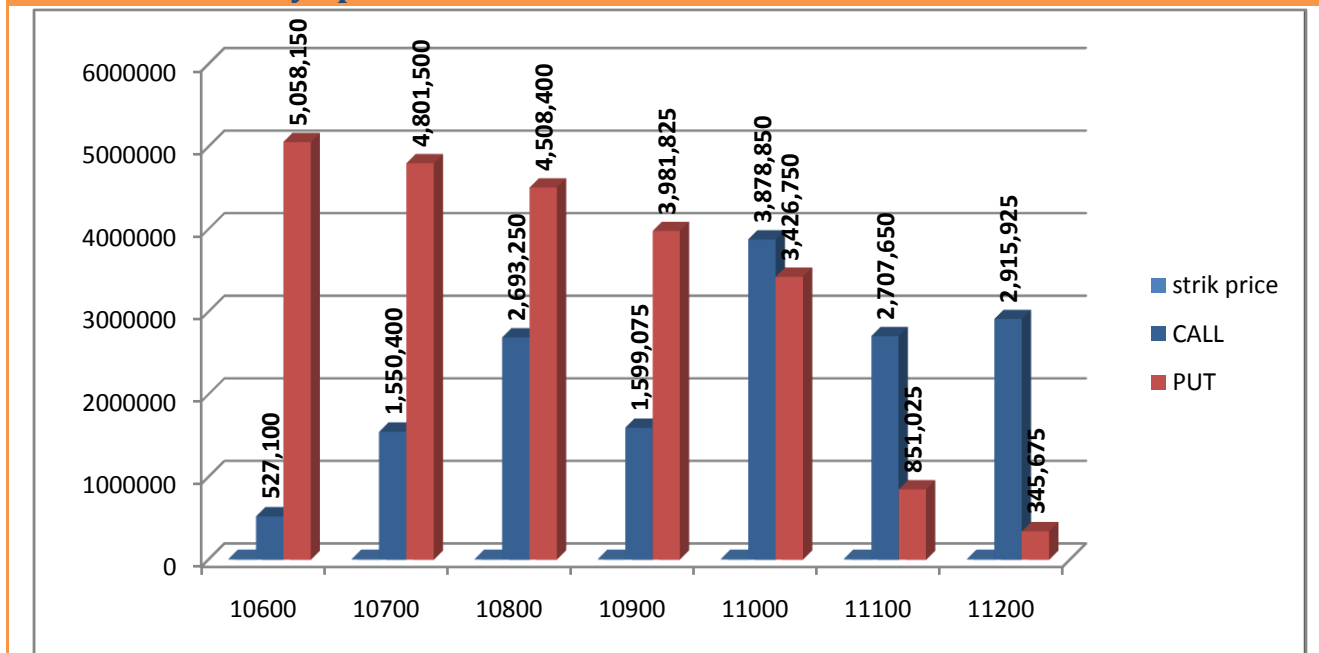
Products	12/7/2018	11/7/2018	%Change
<b>Index Futures</b>	<b>16521</b>	<b>16056.64</b>	<b>2.89%</b>
<b>Stock Futures</b>	<b>54412.14</b>	<b>58775.57</b>	<b>-7.42%</b>
<b>Index Option</b>	<b>425,907.68</b>	<b>650,162.00</b>	<b>-34.49%</b>
<b>Stock Option</b>	<b>61281.44</b>	<b>65514.2</b>	<b>-6.46%</b>
<b>Total</b>	<b>558122.26</b>	<b>790508.41</b>	<b>-29.40%</b>

### F & O HEADLINES

- Nifty July Future opened at 11048.00 and made high of 11056.30 whereas during the day it made a low of 10993.25 before closing 11020.00.
- Overall LONG BUILDUP seen in Nifty
- Long built up ADANIEN, TITAN, SRTRANFIN.
- SHORT built up seen in SAIL, HINDZINC, SREECEM
- SHORT COVERING seen in MCX, NESTLEIND, DISHTV
- LONG UNWINDING built up seen in DIVISLAB, NIFTYMID50, TORENTPOWER

	Advance	Decline	Unchanged
<b>Nifty</b>	<b>23</b>	<b>27</b>	<b>0</b>
<b>NSE</b>	<b>463</b>	<b>1273</b>	<b>327</b>

### Nifty option OI distribution across the different Strikes



### FII activity on 13<sup>th</sup> July 2018

	Buy		Sell		OI	
	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)
Index Future	40007	3531.19	23231	2071.90	300700	25118.09
Index Option	585697	54363.08	599611	55556.96	741801	63373.98
Stock Future	165729	11131.68	159637	10614.41	1150503	81114.02
Stock Option	117305	8658.87	118965	8769.49	96682	6679.46

### Top Gainers & Losers Open Interest Wise

Gainers		Losers	
Company	Future OI (%)	Company	Future OI (%)
PVR	66.73	ARVIND	4.05
ADANIEN	24.29	DIVISLAB	2.96
NIITTECH	20.07	DISHTV	2.92
UPL	15.22	TORRENTPOWER	2.74
NCC	15.01	HDFCBANK	2.43

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