



18th July 2018

Index Summary

	17/07/2018	16/07/2018	Change
Nifty Spot	11008.05	10936.85	71.20
Nifty Future	11027.90	10946.55	83.65
Prem(+)/Disc(-)	19.85	9.7	10.15
Nifty 50 PCR OI	1.54	1.39	0.15
Nifty 50 PCR (VOL)	1.01	1.12	-0.11

Volatility Index

	17/06/2018	16/06/2018	Change (%)
India VIX	12.82	12.95	-0.97

F & O Turnover (in Rs Cr.)

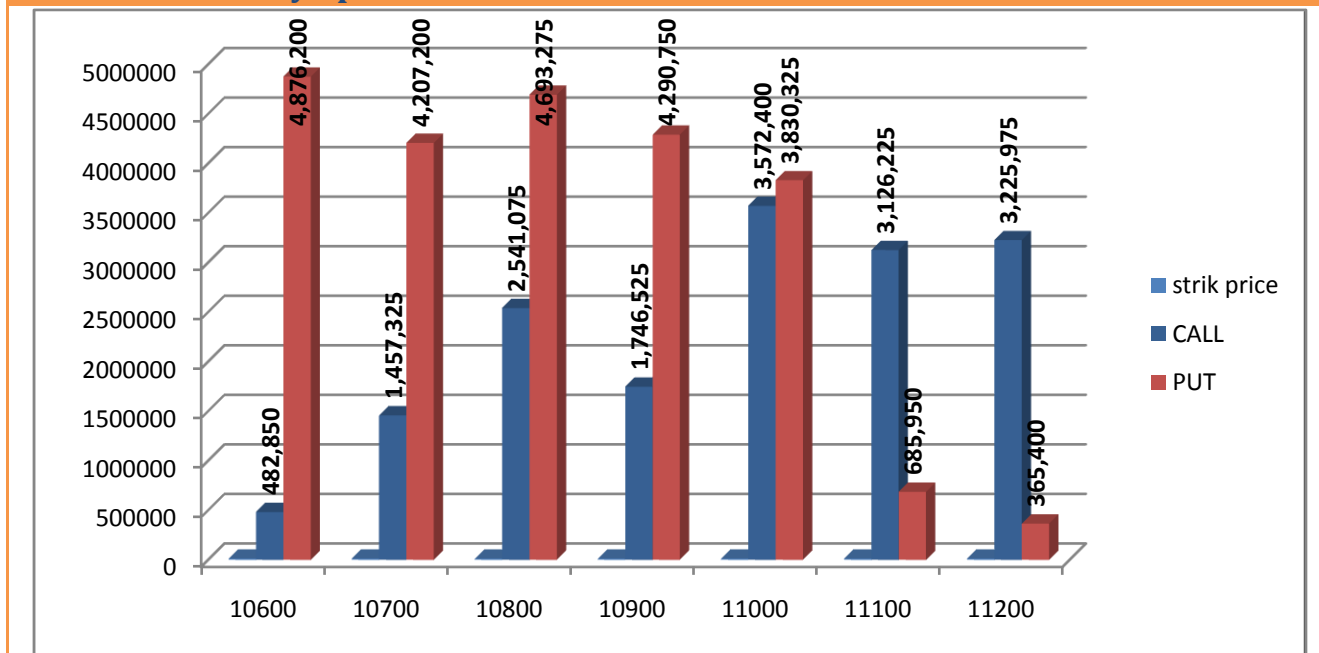
Products	17/7/2018	16/7/2018	%Change
Index Futures	19549.95	16758.1	16.66%
Stock Futures	56200.93	55416.37	1.42%
Index Option	610,473.54	440,870.46	38.47%
Stock Option	60320.35	66753.63	-9.64%
Total	746544.77	579798.56	28.76%

F & O HEADLINES

- Nifty July Future opened at 10947.05 and made high of 11035.40 whereas during the day it made a low of 10938.00 before closing 11023.275
- Overall LONG BUILD UP SEEN IN
- Long built up FEDERALBNK, RCOM, CGPOWER.
- SHORT built up seen in MINDTREE, BAJAJ-AUTO, DISHTV
- SHORT COVERING seen in MRPL, UNIONBANK, JISLJALEQS
- LONG UNWINDING built up seen in KOTAKBANK, NIITTECH, BALRAMCHIN

	Advance	Decline	Unchanged
Nifty	39	11	0
NSE	1038	712	316

Nifty option OI distribution across the different Strikes



FII activity on 17th July 2018

	Buy		Sell		OI	
	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)
Index Future	25872	2267.07	29905	2642.92	304068	25380.99
Index Option	727139	67224.13	718527	66571.86	791499	67628.57
Stock Future	203948	12754.66	193949	12486.05	1147304	80897.25
Stock Option	127459	8807.35	128304	8803.20	111079	7650.41

Top Gainers & Losers Open Interest Wise

Gainers		Losers	
Company	Future OI (%)	Company	Future OI (%)
RBLBANK	24.49	BALRAMCHIN	-4.51
FEDERALBANK	21.56	SRF	-3.97
MINDTREE	18.59	IOC	-3.66
BALKRISIND	16.71	ADANIPOWER	-3.40
PCJEWELLER	15.44	TORNTPOWER	-3.36

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