



19th July 2018

Index Summary

	18/07/2018	17/07/2018	Change
Nifty Spot	10980.45	11008.05	-27.60
Nifty Future	10986.10	11027.90	-37.65
Prem(+)/Disc(-)	5.65	19.85	14.20
Nifty 50 PCR OI	1.39	1.54	-0.15
Nifty 50 PCR (VOL)	1.20	1.01	0.19

Volatility Index

	18/06/2018	17/06/2018	Change (%)
India VIX	13.68	12.82	6.69

F & O Turnover (in Rs Cr.)

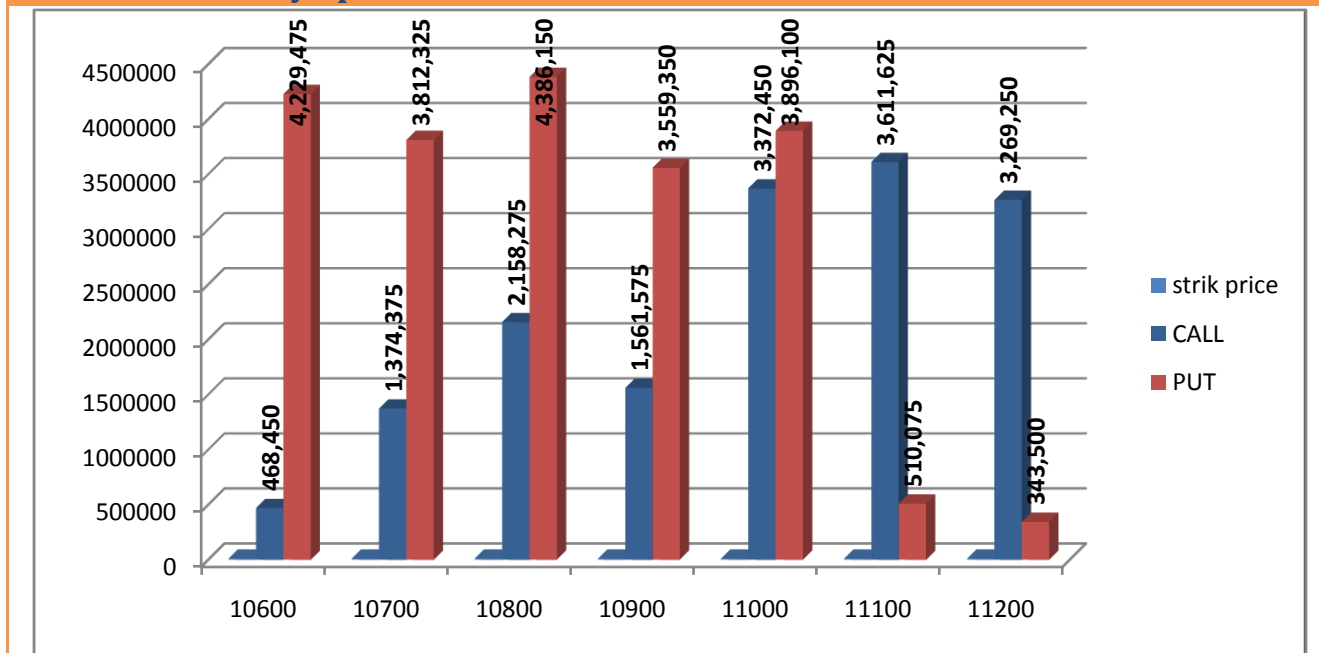
Products	18/7/2018	17/7/2018	%Change
Index Futures	24833.97	19549.95	27.03%
Stock Futures	61613.4	56200.93	9.63%
Index Option	1,043,133.08	610,473.54	70.87%
Stock Option	66699.58	60320.35	10.58%
Total	1196280.03	746544.77	60.24%

F & O HEADLINES

- Nifty July Future opened at 11055.15 and made high of 11073.75 whereas during the day it made a low of 10955.00 before closing 10986.10
- 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	21	28	1
NSE	490	1246	329

Nifty option OI distribution across the different Strikes



FII activity on 18th July 2018

	Buy		Sell		OI	
	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)
Index Future	42179	3779.98	38228	3422.04	306185	25506.34
Index Option	1289768	123155.19	1267652	121528.64	855089	72874.80
Stock Future	211269	13485.03	220697	14086.68	1148770	80118.67
Stock Option	147254	10223.89	147133	10208.88	118570	8148.46

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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