



20th July 2018

Index Summary

	19/07/2018	18/07/2018	Change
Nifty Spot	10957.10	10980.45	-23.35
Nifty Future	10983.10	10986.10	4.40
Prem(+)/Disc(-)	26	5.65	20.55
Nifty 50 PCR OI	1.35	1.39	-0.04
Nifty 50 PCR (VOL)	1.04	1.20	0.16

Volatility Index

	19/06/2018	18/06/2018	Change (%)
India VIX	13.59	13.68	-0.64

F & O Turnover (in Rs Cr.)

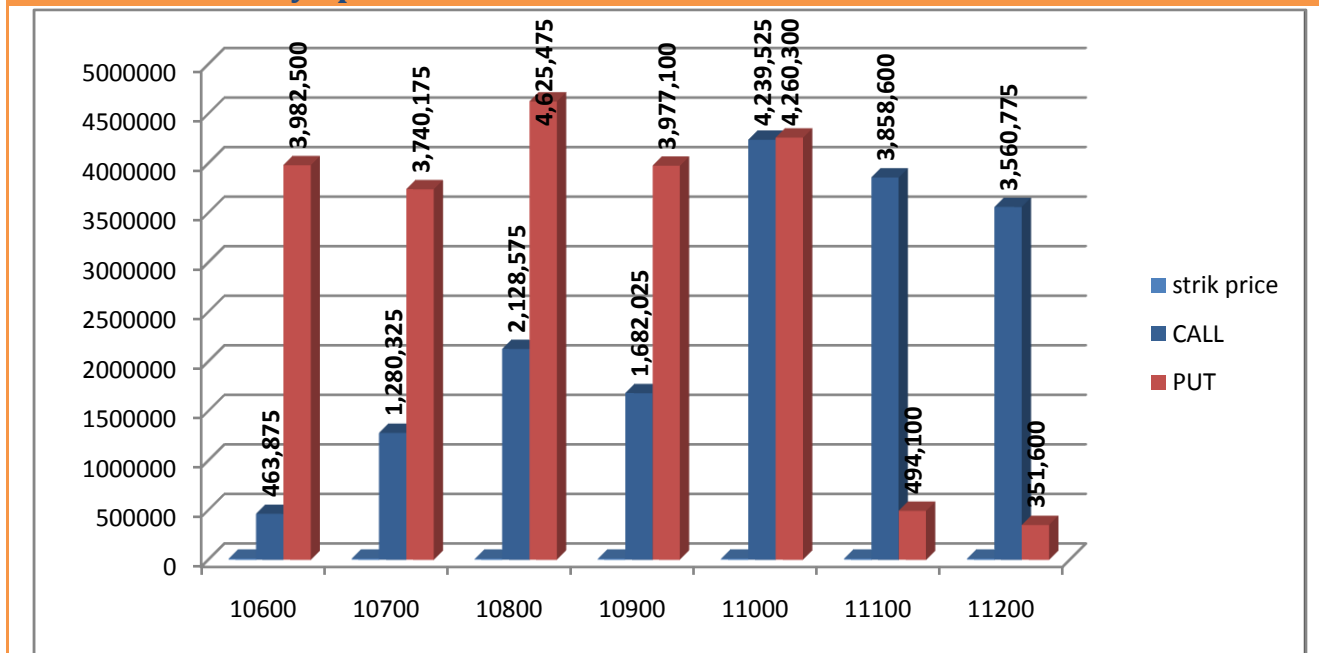
Products	19/7/2018	18/7/2018	%Change
Index Futures	20231.83	24833.97	-18.53%
Stock Futures	62770.92	61613.4	1.88%
Index Option	1,670,632.61	1,043,133.08	60.16%
Stock Option	66598.33	66699.58	-0.15%
Total	1820233.69	1196280.03	52.16%

F & O HEADLINES

- Nifty July Future opened at 11002.15 and made high of 11010.00 whereas during the day it made a low of 10942.20 before closing 10983.55
- Overall LONG BUILD UP SEEN IN
- Long built up JSWSTEEL, CENTURYTEX, JUSTDIAL.
- SHORT built up seen in GMRINFRA, SUZLON, SOUTHBANK
- SHORT COVERING seen in ADANIPOWER, ADANIENT, BANKINDIA
- LONG UNWINDING built up seen in CUMMINSIND, ZEEL, CESE

	Advance	Decline	Unchanged
Nifty	21	28	1
NSE	522	1209	330

Nifty option OI distribution across the different Strikes



FII activity on 19th July 2018

	Buy		Sell		OI	
	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)
Index Future	49966	4366.31	37136	3286.64	311559	25967.91
Index Option	1300391	129161.99	1279984	127520.10	881934	74382.52
Stock Future	208251	13467.18	203840	13356.84	1142971	79721.58
Stock Option	137130	10138.91	136151	10041.99	121665	8320.03

Top Gainers & Losers Open Interest Wise

Gainers		Losers	
Company	Future OI (%)	Company	Future OI (%)
HINDALCO	28.83	KPIT	-9.76
CHOLAFIN	15.72	REPCOHOME	-8.56
BAJFINANCE	14.63	TATAELXSI	-7.67
TATACHEM	12.93	NIITTECH	-6.85
AXISBANK	10.68	GODFRYPHLP	-5.34

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