



23rd July 2018

Index Summary			
	20/07/2018	19/07/2018	Change
Nifty Spot	11010.20	10957.10	53.10
Nifty Future	11030.60	10983.10	57.05
Prem(+)/Disc(-)	20.40	26	5.60
Nifty 50 PCR OI	1.52	1.35	0.17
Nifty 50 PCR (VOL)	0.92	1.04	-0.06

Volatility Index			
	20/06/2018	19/06/2018	Change (%)
India VIX	13.54	13.59	-0.40

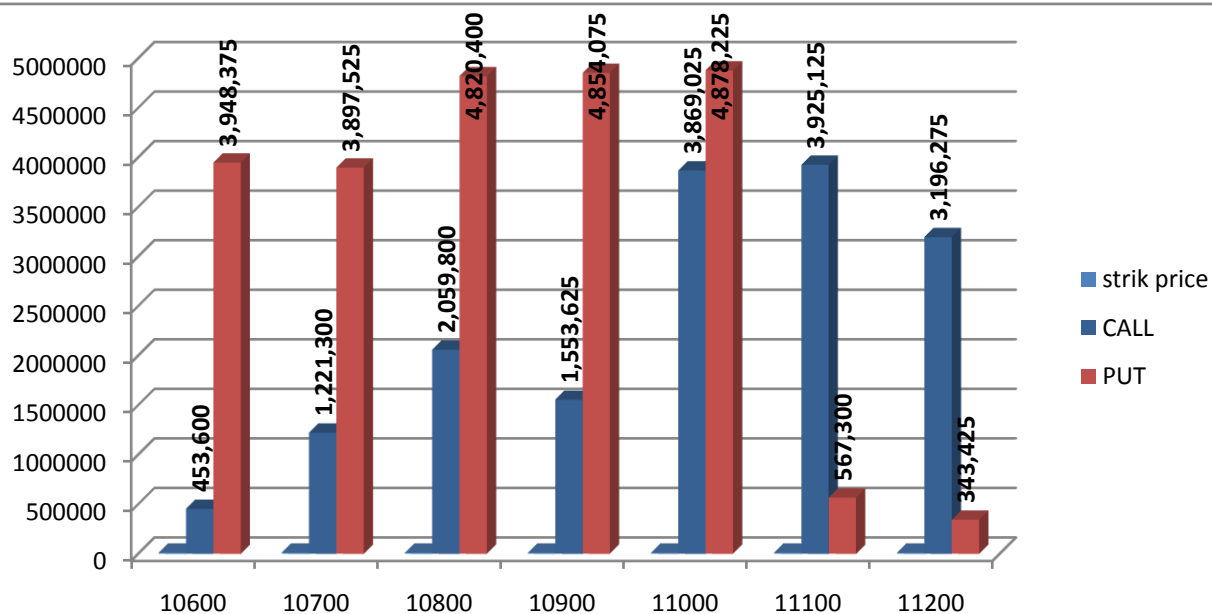
F & O HEADLINES

- Nifty July Future opened at 10965.50 and made high of 11043.10 whereas during the day it made a low of 10956.40 before closing 11024.85
- Overall LONG BUILD UP SEEN IN
- Long built up PCJEWELLER, BAJFINACE, CEAT.
- SHORT built up seen in HCC, GRASIM, DLF
- SHORT COVERING seen in ADANIPOWER, ADANIENT, AJANTPHARM
- LONG UNWINDING built up seen in IDFCBANK, PEL, KOTAKBANK

F & O Turnover (in Rs Cr.)			
Products	20/7/2018	19/7/2018	%Change
Index Futures	16683.71	20231.83	-17.54%
Stock Futures	67995.36	62770.92	8.32%
Index Option	360,965.07	1,670,632.61	-78.39%
Stock Option	78890.68	66598.33	18.46%
Total	524534.82	1820233.69	-71.18%

	Advance	Decline	Unchanged
Nifty	29	21	0
NSE	800	913	348

Nifty option OI distribution across the different Strikes



FII activity on 20th July 2018

	Buy		Sell		OI	
	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)
Index Future	c	2110.62	35246	3096.11	328968	27514.72
Index Option	501190	45250.38	504545	45532.14	894033	75856.08
Stock Future	216975	14875.28	208146	14281.02	1132704	79759.03
Stock Option	140782	10894.43	145465	11221.69	123570	8385.27

Top Gainers & Losers Open Interest Wise

Gainers		Losers	
Company	Future OI (%)	Company	Future OI (%)
BERGEPAIN	39.50	AJANTPHARM	-15.68
INDIANB	33.20	CHENNPETRO	-8.26
BAJAJ-AUTO	32.96	PVR	-6.02
BAJFINANCE	24.03	JUSTDIAL	-4.94
KPIT	21.02	IFCI	-4.93

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