

24th July 2018

| Index Summary | | | | | |
|--------------------|------------|------------|--------|--|--|
| | 23/07/2018 | 20/07/2018 | Change | | |
| Nifty Spot | 11084.75 | 11010.20 | 74.55 | | |
| Nifty Future | 11095 | 11030.60 | 70.15 | | |
| Prem(+)/Disc(-) | 10.25 | 20.40 | 10.15 | | |
| Nifty 50 PCR OI | 1.66 | 1.52 | 0.14 | | |
| Nifty 50 PCR (VOL) | 1.04 | 0.92 | 0.12 | | |

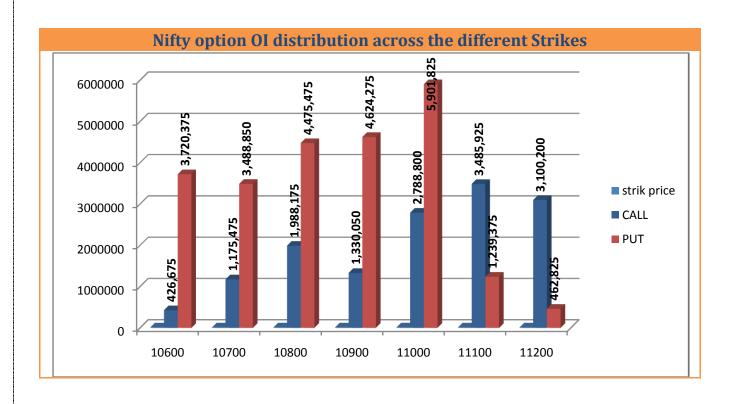
| Volatility Index | | | | | | |
|----------------------------------|-------|-------|-------|--|--|--|
| 23/06/2018 20/06/2018 Change (%) | | | | | | |
| India VIX | 13.01 | 13.54 | -3.95 | | | |

| F & O Turnover (in Rs Cr.) | | | | | | | |
|----------------------------|------------|------------|---------|--|--|--|--|
| Products | 23/7/2018 | 20/7/2018 | %Change | | | | |
| Index Futures | 19838.02 | 16683.71 | 18.91% | | | | |
| Stock Futures | 99075.33 | 67995.36 | 45.71% | | | | |
| Index Option | 491,851.05 | 360,965.07 | 36.26% | | | | |
| Stock Option | 75054.45 | 78890.68 | -4.86% | | | | |
| Total | 685818.85 | 524534.82 | 30.75% | | | | |

| | Advance | | nce Decline | | Unchanged | |
|-------|---------|------|-------------|-----|-----------|--|
| Nifty | | 34 | | 16 | 0 | |
| NSE | | 1062 | | 651 | 360 | |

F & O HEADLINES

- Nifty July Future opened at 11022 and made high of 11109 whereas during the day it made a low of 11008.60 before closing 11099.40
- Overall LONG BUILD UP SEEN IN
- ▶ Long built up UPL, HAVELLS, CEAT.
- SHORT built up seen in NATIONALUM, OFSS, LUPIN
- SHORT COVERING seen in PCJEWELLER, L&TFH, KSCL
- ➤ LONG UNWINDING built up seen in INFRATEL, GLENMARK, NIFTYIT



| FII activity on 23 rd July 2018 | | | | | | |
|--|-----------|------------------|-----------|---------------|-----------|---------------|
| | Buy | | | ell | OI | |
| | Contracts | Value (Rs Cr) | Contracts | Value (Rs Cr) | Contracts | Value (Rs Cr) |
| Index Future | 51371 | 4408.85 | 58285 | 5012.39 | 339234 | 28553.36 |
| Index Option | 560587 | 52233.59 | 561758 | 52315.17 | 889998 | 76027.99 |
| Stock Future | 372537 | 25002.96 | 370019 | 25020.91 | 1123698 | 80325.78 |
| Stock Option | 109234 | 7905.16 | 109450 | 7923.61 | 118476 | 8175.71 |

| Top Gainers & Losers Open Interest Wise | | | | | |
|---|---------------|--|------------|---------------|--|
| Gainers | | | Losers | | |
| Company | Future OI (%) | | Company | Future OI (%) | |
| IDEA | 28.04 | | ADANIPOWER | -30.24 | |
| TVSMOTOR | 19.97 | | JUSTDIAL | -26.63 | |
| HAVELLS | 18.24 | | KSCL | -19.38 | |
| ASIANPAINT | 17 | | AJANTPHARM | -17.41 | |
| HDFC | 16.26 | | MRPL | -16.50 | |

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