



25th July 2018

Index Summary			
	24/07/2018	23/07/2018	Change
Nifty Spot	11134.30	11084.75	49.55
Nifty Future	11140	11095	40.60
Prem(+)/Disc(-)	5.70	10.25	4.55
Nifty 50 PCR OI	1.79	1.66	0.13
Nifty 50 PCR (VOL)	1.14	1.04	0.10

Volatility Index			
	24/06/2018	23/06/2018	Change (%)
India VIX	12.57	13.01	-4.17

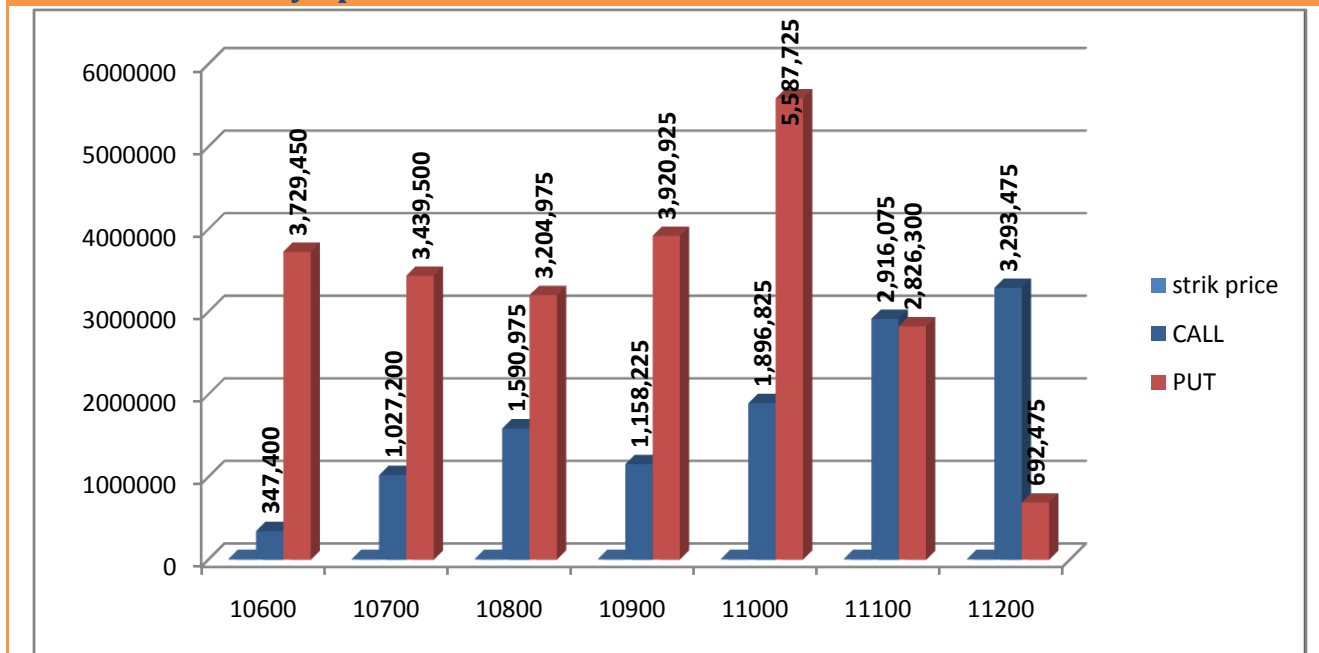
F & O HEADLINES

- Nifty July Future opened at 11109 and made high of 11152.05 whereas during the day it made a low of 11098.20 before closing 11142
- Overall LONG BUILD UP SEEN IN
- Long built up HCC, ACC, SUZLON.
- SHORT built up seen in DIVISLAB, TATAELXI, TATAPOWER
- SHORT COVERING seen in ENGINEERSIN, NIFTYMID50, JUSTDIAL
- LONG UNWINDING built up seen in MRPL, OFSS, SOUTHBANK

F & O Turnover (in Rs Cr.)			
Products	24/7/2018	23/7/2018	%Change
Index Futures	29212.37	19838.02	47.25%
Stock Futures	120044.84	99075.33	21.17%
Index Option	652,285.33	491,851.05	32.62%
Stock Option	72695.95	75054.45	-3.14%
Total	874238.49	685818.85	27.47%

	Advance	Decline	Unchanged
Nifty	32	18	0
NSE	1392	345	331

Nifty option OI distribution across the different Strikes



FII activity on 24th July 2018

	Buy		Sell		OI	
	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)
Index Future	100587	8632.01	100603	8667.34	348860	29522.94
Index Option	741421	68883.11	743902	69131.40	887701	76167.75
Stock Future	447480	30336.20	437306	29864.59	1138670	82486.68
Stock Option	104356	7341.40	109327	7674.68	120051	8368.54

Top Gainers & Losers Open Interest Wise

Gainers		Losers	
Company	Future OI (%)	Company	Future OI (%)
ARVIND	21.96	JUSTDIAL	-23.19
ACC	19.73	REPCOHME	-21.94
OIL	19.41	ORIENTBANK	-20.70
IDEA	18.81	MRPL	-19.74
NIITTECH	18.69	JETAIRWAYS	-17.58

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