



26th July 2018

Index Summary

	25/07/2018	24/07/2018	Change
Nifty Spot	11132	11134.30	-2.30
Nifty Future	11129.55	11140	-12.45
Prem(+)/Disc(-)	-2.45	5.70	3.25
Nifty 50 PCR OI	1.91	1.79	0.12
Nifty 50 PCR (VOL)	1.05	1.14	0.09

Volatility Index

	25/06/2018	24/06/2018	Change (%)
India VIX	12.21	12.57	-2.11

F & O Turnover (in Rs Cr.)

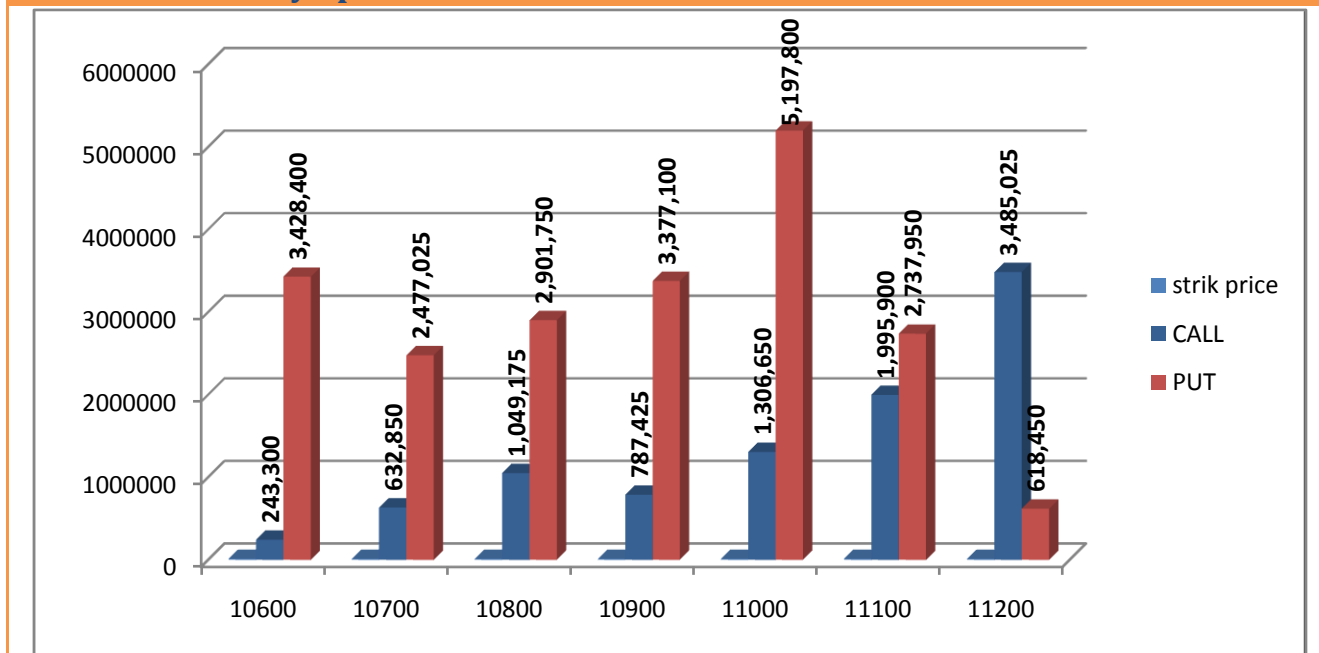
Products	25/7/2018	24/7/2018	%Change
Index Futures	25428.82	29212.37	-12.95%
Stock Futures	130726.89	120044.84	8.90%
Index Option	673,522.41	652,285.33	3.26%
Stock Option	75995.03	72695.95	4.54%
Total	905673.15	874238.49	3.60%

F & O HEADLINES

- Nifty July Future opened at 11158 and made high of 11170 whereas during the day it made a low of 11118.85 before closing 11136.40
- Overall LONG BUILD UP SEEN IN
- Long built up MCX, TATAELXSI, ADANIENIT.
- SHORT built up seen in SIEMENS, SAIL, KOTAKBANK
- SHORT COVERING seen in KTKBANK, RAMCOCEM
- LONG UNWINDING built up seen in IFCI, NIFTYIT, JUSTDIAL

	Advance	Decline	Unchanged
Nifty	21	28	1
NSE	921	8125	333

Nifty option OI distribution across the different Strikes



FII activity on 25th July 2018

	Buy		Sell		OI	
	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)
Index Future	73351	6260.86	74910	6467.51	347057	29419.70
Index Option	777594	73143.32	778963	73350.93	873070	75228.23
Stock Future	476957	33107.54	478947	33104.20	1155094	83616.83
Stock Option	96973	7001.94	91728	6610.56	117952	8246.80

Top Gainers & Losers Open Interest Wise

Gainers		Losers	
Company	Future OI (%)	Company	Future OI (%)
TORNTPHARM	50.37	ADANIPOWER	-50.19
PEL	39.11	JUSTDIAL	-44.52
M&MFIN	34.92	RPOWER	-43.90
MARUTI	30.32	HEXAWARE	-34.83
HAVELLS	30.12	VOLTAS	-29.88

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