



27th July 2018

Index Summary

	26/07/2018	25/07/2018	Change
Nifty Spot	11167.30	11132	35.30
Nifty Future	11160	11129.55	29.60
Prem(+)/Disc(-)	-7.30	-2.45	-4.85
Nifty 50 PCR OI	1.95	1.91	0.04
Nifty 50 PCR (VOL)	0.97	1.05	-0.08

Volatility Index

	26/06/2018	25/06/2018	Change (%)
India VIX	12.03	12.21	-1.49

F & O Turnover (in Rs Cr.)

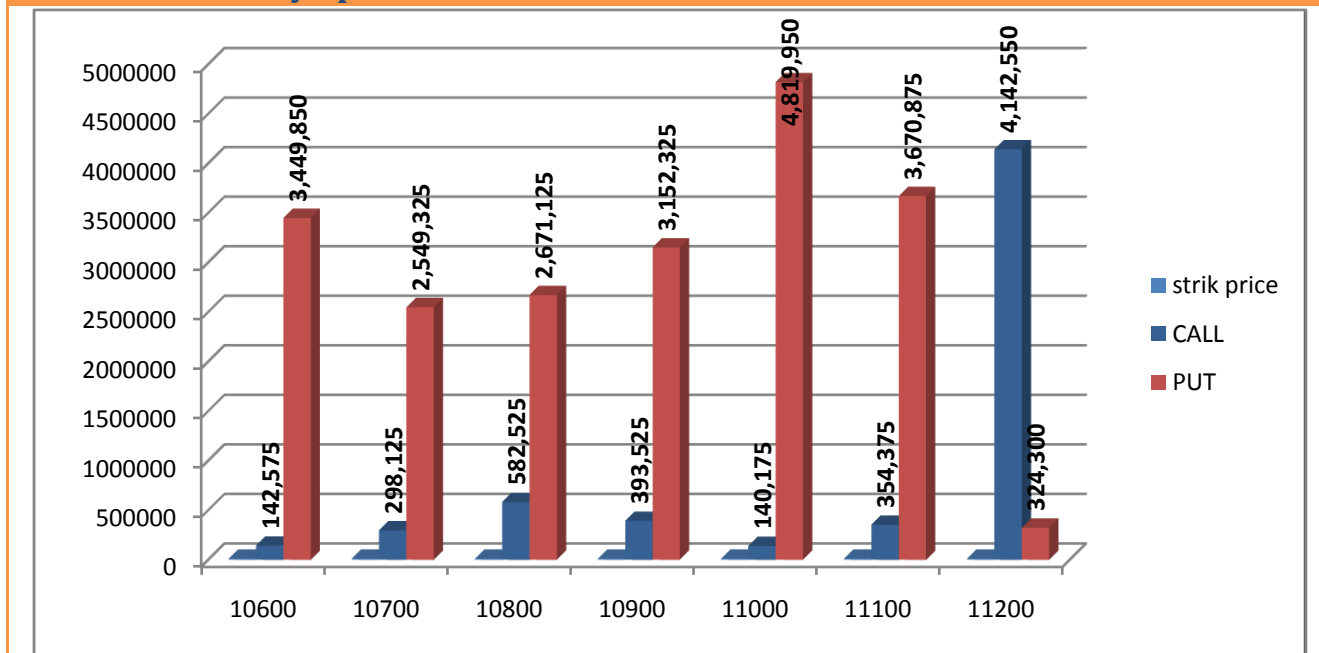
Products	26/7/2018	25/7/2018	%Change
Index Futures	41470.89	25428.82	63.09%
Stock Futures	148583.25	130726.89	13.66%
Index Option	1,497,974.68	673,522.41	122.41%
Stock Option	93199.63	75995.03	22.64%
Total	1781228.45	905673.15	96.67%

F & O HEADLINES

- Nifty July Future opened at 11149.30 and made high of 11181 whereas during the day it made a low of 11126.55 before closing 11161.90
- Overall LONG BUILD UP SEEN IN
- Long built up SRTRANSFIN, RECLTD, BANKINDIA.
- SHORT built up seen in COALINDIA, IFCI, INDIACEM
- SHORT COVERING seen in DCBBANK, CHENNPETRO, OIL
- LONG UNWINDING built up seen in RCOM, HCC, KPIT

	Advance	Decline	Unchanged
Nifty	26	24	0
NSE	888	848	332

Nifty option OI distribution across the different Strikes



FII activity on 26th 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 (%)
MOTHERSUMI	47.50	KPIT	-80.55
BOSCHLTD	46.67	JUSTDIAL	-62.60
M&MFIN	42.09	TORNTPOWER	-60.00
GODREJCP	41.60	REPCOHOME	-59.71
GRASIM	38.43	OIL	-58.91

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