



30th July 2018

Index Summary

	27/07/2018	26/07/2018	Change
Nifty Spot	11278.35	11167.30	111.05
Nifty Future	11306.70	11160	106.15
Prem(+)/Disc(-)	28.35	-7.30	21.05
Nifty 50 PCR OI	1.92	1.95	-0.03
Nifty 50 PCR (VOL)	0.96	0.97	-0.01

Volatility Index

	27/06/2018	26/06/2018	Change (%)
India VIX	11.90	12.03	-3.49

F & O Turnover (in Rs Cr.)

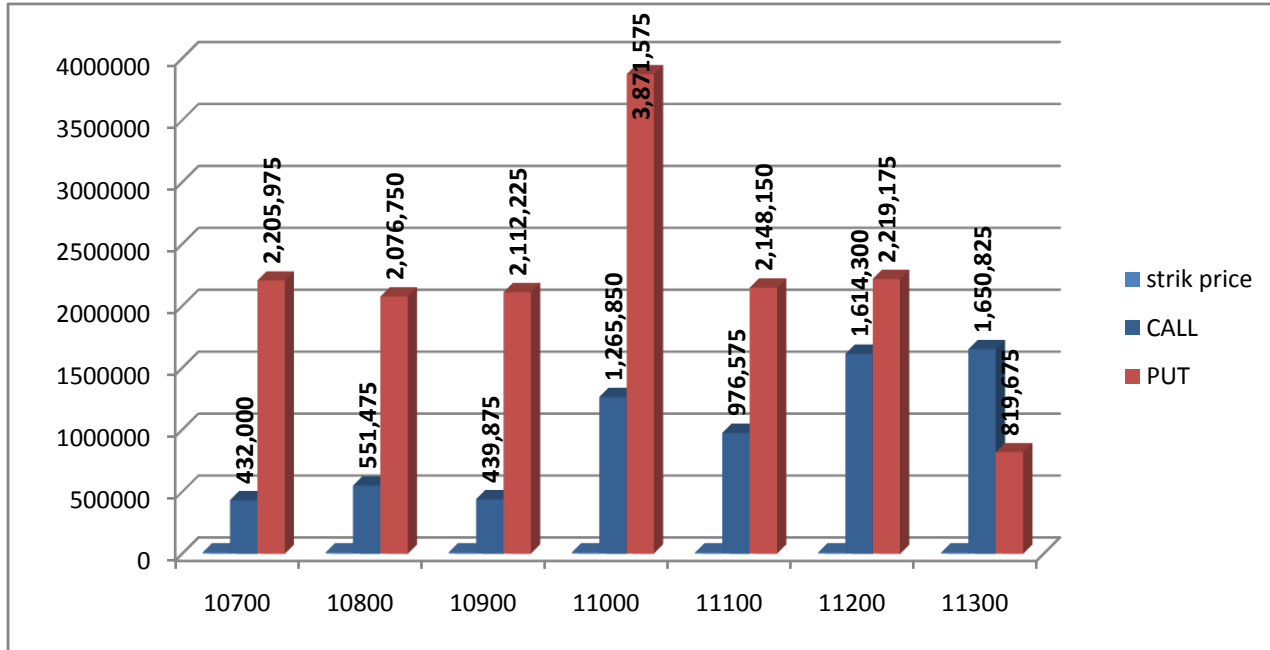
Products	27/7/2018	26/7/2018	%Change
Index Futures	14982.39	41470.89	-63.87%
Stock Futures	59103.78	148583.25	-60.22%
Index Option	295,946.41	1,497,974.68	-80.24%
Stock Option	45168.84	93199.63	-51.54%
Total	415201.42	1781228.45	-76.69%

F & O HEADLINES

- Nifty July Future opened at 11234.30 and made high of 11312.85 whereas during the day it made a low of 11225.25 before closing 11306.70
- 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	35	15	0
NSE	1136	592	338

Nifty option OI distribution across the different Strikes



FII activity on 27th July 2018

	Buy		Sell		OI	
	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)
Index Future	29620	2629.18	21064	1917.62	230434	19823.73
Index Option	353166	33489.38	355714	33686.60	538685	46827.41
Stock Future	192125	12830.53	182325	12173.26	1052268	76744.28
Stock Option	84389	6203.95	82458	6079.48	49130	3675.08

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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