



02nd Aug 2018

Index Summary			
	01/08/2018	31/07/2018	Change
Nifty Spot	11346.20	11356.50	-10.30
Nifty Future	11350	11375	-21.60
Prem(+)/Disc(-)	3.80	18.50	14.70
Nifty 50 PCR OI	1.45	1.44	0.01
Nifty 50 PCR (VOL)	1.03	1.08	0.05

Volatility Index			
	01/08/2018	31/07/2018	Change (%)
India VIX	12.53	12.48	0.40

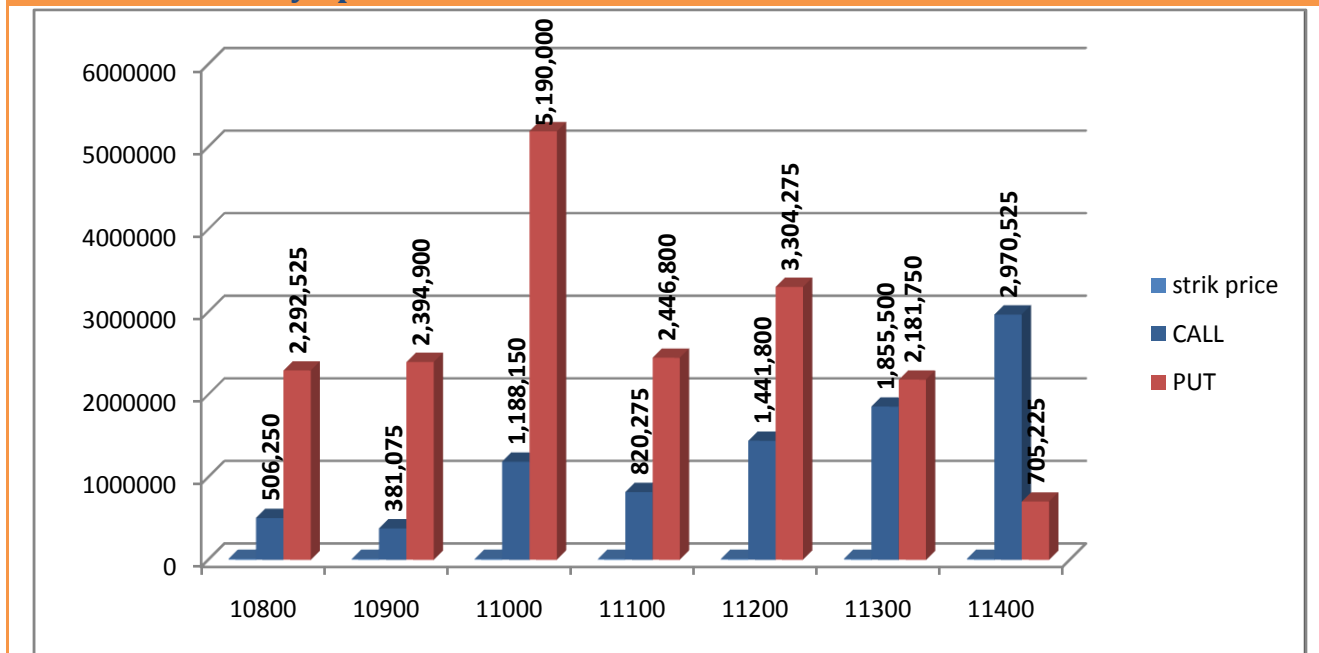
F & O HEADLINES

- Nifty August Future opened at 11379.95 and made high of 11402.75 whereas during the day it made a low of 11341 before closing 11374.30
- Overall LONG BUILD UP SEEN IN
- Long built up IDBI, ASHOKLEY, PEL.
- SHORT built up seen in HCC, GMRINFRA, BHARATFIN
- SHORT COVERING seen in NIFTYMID50, KAJARIACER, MRPL
- LONG UNWINDING built up seen in L&TFH, AJANTPHARM, NATIONALUM

F & O Turnover (in Rs Cr.)			
Products	1/8/2018	31/7/2018	%Change
Index Futures	19362.57	13867.03	39.63%
Stock Futures	62982.64	62579.02	0.64%
Index Option	783,278.77	401,695.14	94.99%
Stock Option	49648.36	51231.07	-3.09%
Total	915272.34	529372.26	72.90%

	Advance	Decline	Unchanged
Nifty	26	24	0
NSE	905	813	350

Nifty option OI distribution across the different Strikes



FII activity on 01st Aug 2018

	Buy		Sell		OI	
	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)
Index Future	41366	3853.59	28435	2645.31	261608	22508.23
Index Option	860466	89152.00	862381	89258.36	615513	54353.45
Stock Future	197027	13300.30	195661	13258.68	1099735	81231.56
Stock Option	104179	6989.77	104445	6968.43	90987	6830.51

Top Gainers & Losers Open Interest Wise

Gainers		Losers	
Company	Future OI (%)	Company	Future OI (%)
NMDC	45.19	ACC	-4.47
EXIDEIND	24.16	RBLBANK	-3.42
TATAGLOBAL	21.55	HEXAWARE	-3.17
KPIT	20.04	APOLLOHOSP	-2.75
APOLLOTYRE	16.54	KOTAKBANK	-2.46

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