

Daily Derivative Strategy

03rd Aug 2018

Index Summary					
	02/08/2018	01/08/2018	Change		
Nifty Spot	11244.70	11346.20	-101.50		
Nifty Future	11276.05	11350	-98.25		
Prem(+)/Disc(-)	31.35	3.80	27.55		
Nifty 50 PCR OI	1.35	1.45	-0.10		
Nifty 50 PCR (VOL)	0.98	1.03	-0.05		

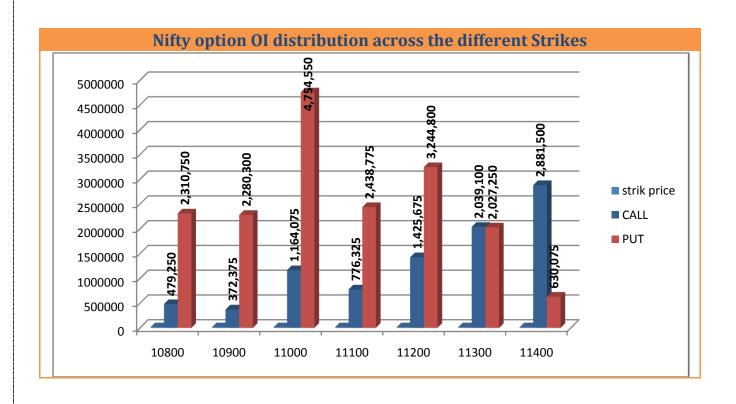
Volatility Index					
02/08/2018 01/08/2018 Change					
India VIX	12.55	12.53	0.20		

F & O Turnover (in Rs Cr.)							
	2/8/2018	1/8/2018	%Change				
Products							
Index	16452.39	19362.57	-15.03%				
Futures							
Stock	55015.83	62982.64	-12.65%				
Futures	33013.63	02702.04	-12.05%				
	1,331,489.56	783,278,77	69,99%				
Index	1,331,409.30	703,270.77	09.99%				
Option							
Stock	41063.34	49648.36	-17.29%				
Option							
	1444021.12	915272.34	57.77%				
Total							

	Advance		Decline		Unchanged	
Nifty		15		35	0	
NSE		850		899	320	

F & O HEADLINES

- Nifty August Future opened at 11343.90 and made high of 11343.90 whereas during the day it made a low of 11274 before closing 11282.30
- Overall LONG BUILD UP SEEN IN
- ➤ Long built up JETAIRWAYS, NBCC, RELINFRA.
- SHORT built up seen in ANDHRABANK, SRTRANSFIN, BIOCON
- > SHORT COVERING seen in EQUITAS, UJJIVAN, MRPL
- ➤ LONG UNWINDING built up seen in JISLJALEQS, EXIDEIND, JINDALSTEL



FII activity on 02 nd Aug 2018						
	Buy			Sell		OI
	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)
Index Future	23823	2245.33	36240	3315.32	269923	23048.57
Index Option	897499	92652.94	864258	89304.18	628751	54815.29
Stock Future	173281	11490.31	175646	11774.77	1105150	81313.23
Stock Option	77785	5458.77	78342	5477.64	97384	7282.45

Top Gainers & Losers Open Interest Wise					
Gainers			Losers		
Company	Future OI (%)		Company	Future OI (%)	
PTC	34.78		AJANTPHARM	-5.18	
MARICO	21.18		CHENNPETRO	-5.17	
INDIANB	20.74		UJJIVAN	-4.76	
TORNTPOWER	13.70		HEXAWARE	-4.44	
SUNTV	13.49		PAGEIND	-3.68	

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