



3rd Sep 2018

Index Summary

	31/08/2018	30/08/2018	Change
Nifty Spot	11680.50	11676.80	3.70
Nifty Future	11732.00	11678.55	-1.15
Prem(+)/Disc(-)	51.50	1.75	49.75
Nifty 50 PCR OI	1.17	1.66	-0.49
Nifty 50 PCR (VOL)	1.01	1.00	-0.01

Volatility Index

	31/08/2018	30/08/2018	Change (%)
India VIX	12.60	12.41	1.51

F & O Turnover (in Rs Cr.)

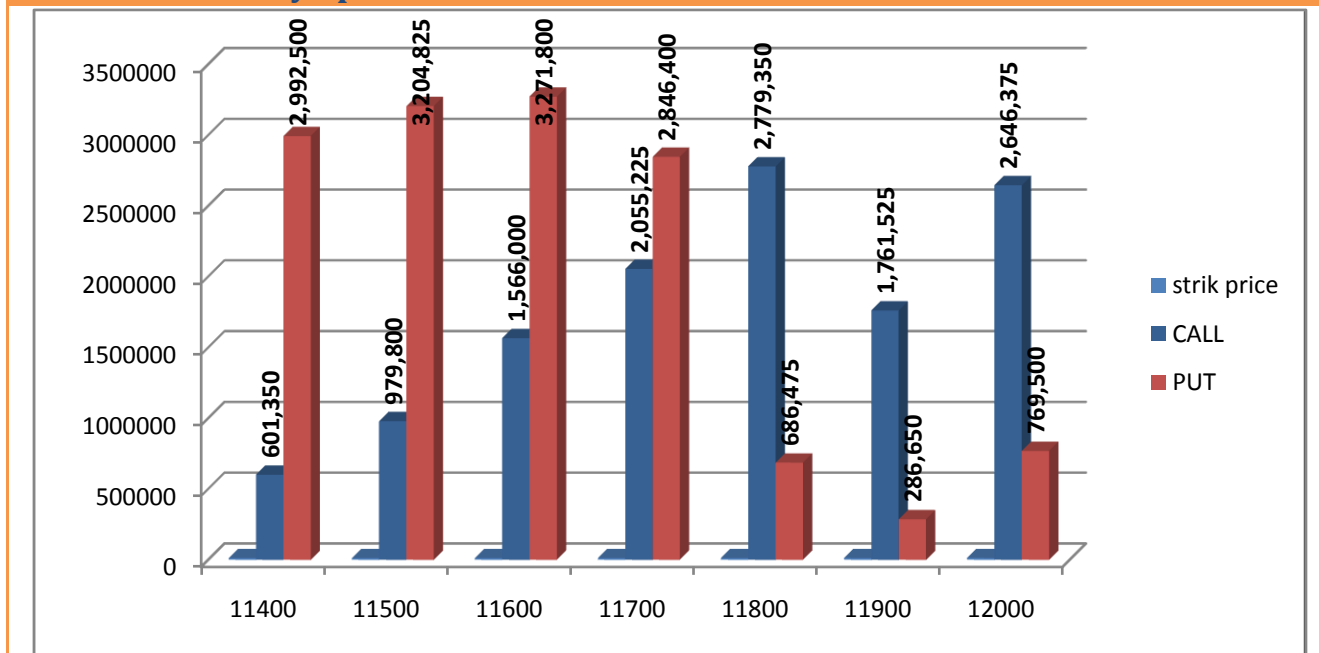
Products	31/8/2018	30/8/2018	%Change
Index Futures	19731.17	38102.48	-48.22%
Stock Futures	67988.12	143366.89	-52.58%
Index Option	416,290.59	1,656,220.63	-74.87%
Stock Option	51148.39	93408.4	-45.24%
Total	555158.27	1931098.4	-71.25%

F & O HEADLINES

- Nifty September Future opened at 11709 and made high of 11793 whereas during the day it made a low of 11686.35 before closing 11735.30.
- Overall SHORT BUILD UP SEEN IN NIFTY FUTURE
- Long built up MINDTREE, GMRINFRA, TECHM.
- SHORT built up seen in BANKNIFTY, NIFTY, OFSS
- SHORT COVERING seen in RPOWER, MGL, COLPAL
- LONG UNWINDING built up seen in NIFTYMID, HDFCBANK, DABUR

	Advance	Decline	Unchanged
Nifty	30	20	0
NSE	935	804	333

Nifty option OI distribution across the different Strikes



FII activity on 31ST Aug 2018

	Buy		Sell		OI	
	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)
Index Future	25552	2451.07	38380	3560.95	216905	19081.03
Index Option	700739	71231.24	684296	69624.92	631049	57175.17
Stock Future	195955	14028.01	209716	15013.43	1110857	85945.02
Stock Option	107484	8131.13	106983	8113.93	53820	4106.28

Top Gainers & Losers Open Interest Wise

Gainers		Losers	
Company	Future OI (%)	Company	Future OI (%)
PAGEIND	128.73	IDFCBANK	-2.86
YESBANK	38.99	VEDL	-2.15
NIITECH	21.92	RCOM	-1.83
MINDTREE	18.80	CHOLFIN	-1.39
OFSS	18.38	RPOWER	-1.09

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