



06th Aug 2018

Index Summary

	03/08/2018	02/08/2018	Change
Nifty Spot	11360.80	11244.70	116.10
Nifty Future	11396	11276.05	113.70
Prem(+)/Disc(-)	35.20	31.35	3.85
Nifty 50 PCR OI	1.51	1.35	0.16
Nifty 50 PCR (VOL)	1.11	0.98	0.13

Volatility Index

	03/08/2018	02/08/2018	Change (%)
India VIX	12.08	12.55	-3.76

F & O Turnover (in Rs Cr.)

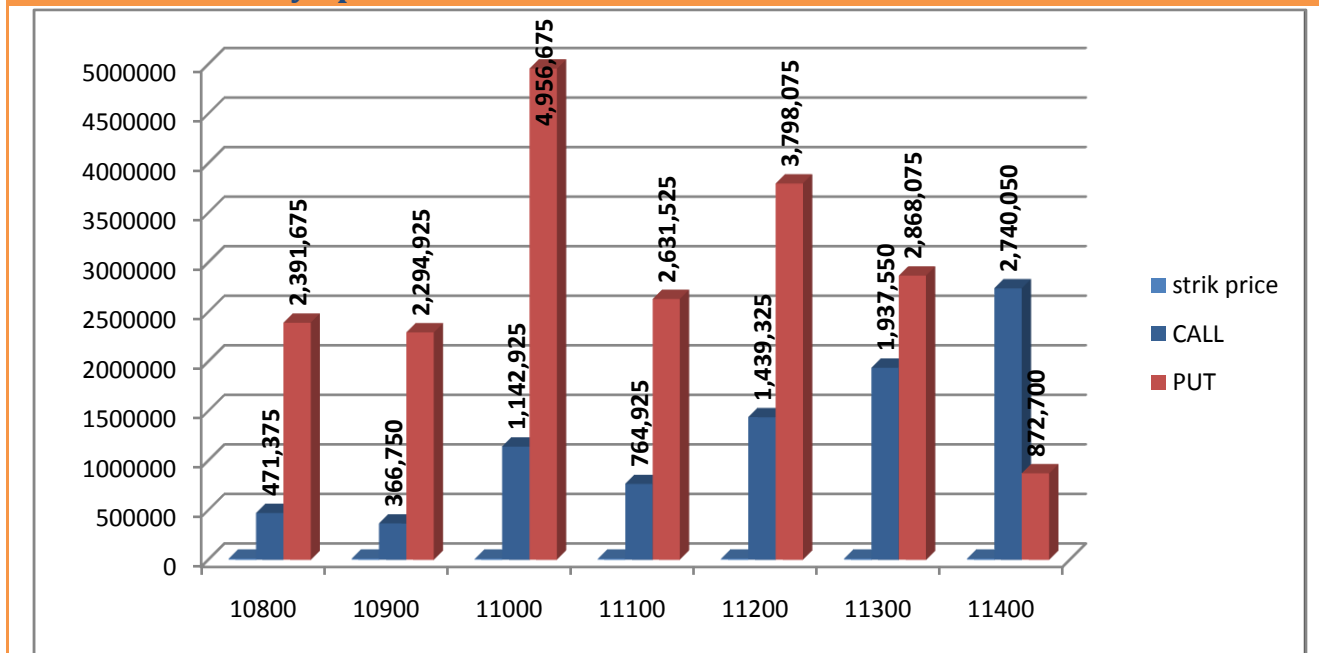
Products	3/8/2018	2/8/2018	%Change
Index Futures	15567.47	16452.39	-5.38%
Stock Futures	55101.25	55015.83	0.16%
Index Option	360,354.72	1,331,489.56	-72.94%
Stock Option	41135.05	41063.34	0.17%
Total	472158.52	1444021.12	-67.30%

F & O HEADLINES

- Nifty August Future opened at 11306 and made high of 11406.90 whereas during the day it made a low of 11302.20 before closing 11395.75
- Overall LONG BUILD UP SEEN IN
- Long built up ADANIPOWER, TORNTPHARM, PVR.
- SHORT built up seen in SOUTHBANK, MRF , ULTRACEMCO
- SHORT COVERING seen in DHFL, MUTHOOTFIN, HDFC
- LONG UNWINDING built up seen in MRPL, HINDPETRO, BHARATFIN

	Advance	Decline	Unchanged
Nifty	33	16	1
NSE	1223	540	303

Nifty option OI distribution across the different Strikes



FII activity on 03rd Aug 2018

	Buy		Sell		OI	
	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)
Index Future	23302	2099.84	26465	2580.67	291250	25361.72
Index Option	444488	44192.18	455540	45080.18	627715	55493.57
Stock Future	153551	10323.07	154815	10342.59	1107604	82376.73
Stock Option	72259	5048.77	73400	5132.84	103503	7811.44

Top Gainers & Losers Open Interest Wise

Gainers		Losers	
Company	Future OI (%)	Company	Future OI (%)
TORNTPHARM	48.75	CHENNPETRO	-8.17
NIITTECH	29.07	MUTHOOTFIN	-5.66
NESTLEIND	27.81	BALKRISHIND	-5.48
JETAIRWAYS	25.30	MARICO	-4.21
PVR	22.99	ADANIENT	-2.78

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