



28th Aug 2018

Index Summary

	27/08/2018	24/08/2018	Change
Nifty Spot	11691.95	11557.10	134.85
Nifty Future	11712	11572.95	140.40
Prem(+)/Disc(-)	20.05	15.85	4.20
Nifty 50 PCR OI	1.77	1.45	0.32
Nifty 50 PCR (VOL)	1.08	1.06	0.02

Volatility Index

	27/08/2018	24/08/2018	Change (%)
India VIX	12.24	12.41	-1.39

F & O Turnover (in Rs Cr.)

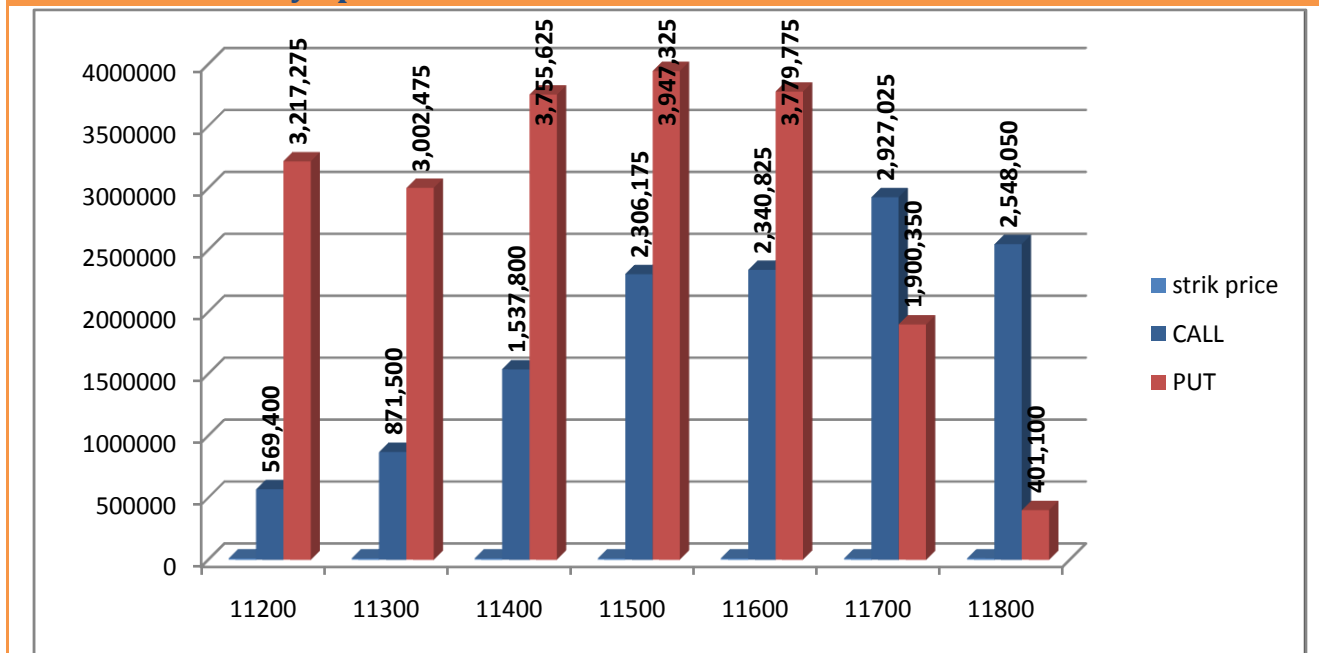
Products	27/8/2018	24/8/2018	%Change
Index Futures	24190.52	17940.8	34.84%
Stock Futures	93495.39	77965.9	19.92%
Index Option	599,649.82	552,429.95	8.55%
Stock Option	65779.72	71486.26	-7.98%
Total	783115.45	719822.91	8.79%

F & O HEADLINES

- Nifty August Future opened at 11616.20 and made high of 11712.90 whereas during the day it made a low of 11614 before closing 11705.35
- Overall LONG BUILD UP SEEN IN NIFTY FUTURE
- Long built up ADANIPOWER, RECLTD, PEL.
- SHORT built up seen in SOUTHBANK, CHOLAFIN, RAMCOCEM
- SHORT COVERING seen in NMDC, MINDTREE, JETAIRWAYS
- LONG UNWINDING built up seen in NHPC, MGL, HEXAWARE

	Advance	Decline	Unchanged
Nifty	47	3	0
NSE	941	802	345

Nifty option OI distribution across the different Strikes



FII activity on 27th Aug 2018

	Buy		Sell		OI	
	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)
Index Future	67562	6068.96	58283	5411.96	381637	33805.23
Index Option	719029	71706.66	725473	72234.77	782418	70981.30
Stock Future	319143	23549.84	307412	22692.80	1166743	89885.01
Stock Option	106937	8406.67	106074	8326.03	156605	12167.26

Top Gainers & Losers Open Interest Wise

Gainers		Losers	
Company	Future OI (%)	Company	Future OI (%)
LICHSGFIN	46.28	ADANIPOWER	-23.44
WIPRO	22.76	JUSTDIAL	-16.69
ULTRACEMCO	17.92	HEXAWARE	-16.13
PEL	16.67	NIITTECH	-14.62
HAVELLS	14.94	JETAIRWAYS	-13.21

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