



29th Aug 2018

Index Summary			
	28/08/2018	27/08/2018	Change
Nifty Spot	11738.50	11691.95	46.55
Nifty Future	11757.40	11712	52.05
Prem(+)/Disc(-)	18.90	20.05	-1.15
Nifty 50 PCR OI	1.98	1.77	0.21
Nifty 50 PCR (VOL)	1.12	1.08	0.04

Volatility Index			
	28/08/2018	27/08/2018	Change (%)
India VIX	12.43	12.24	1.51

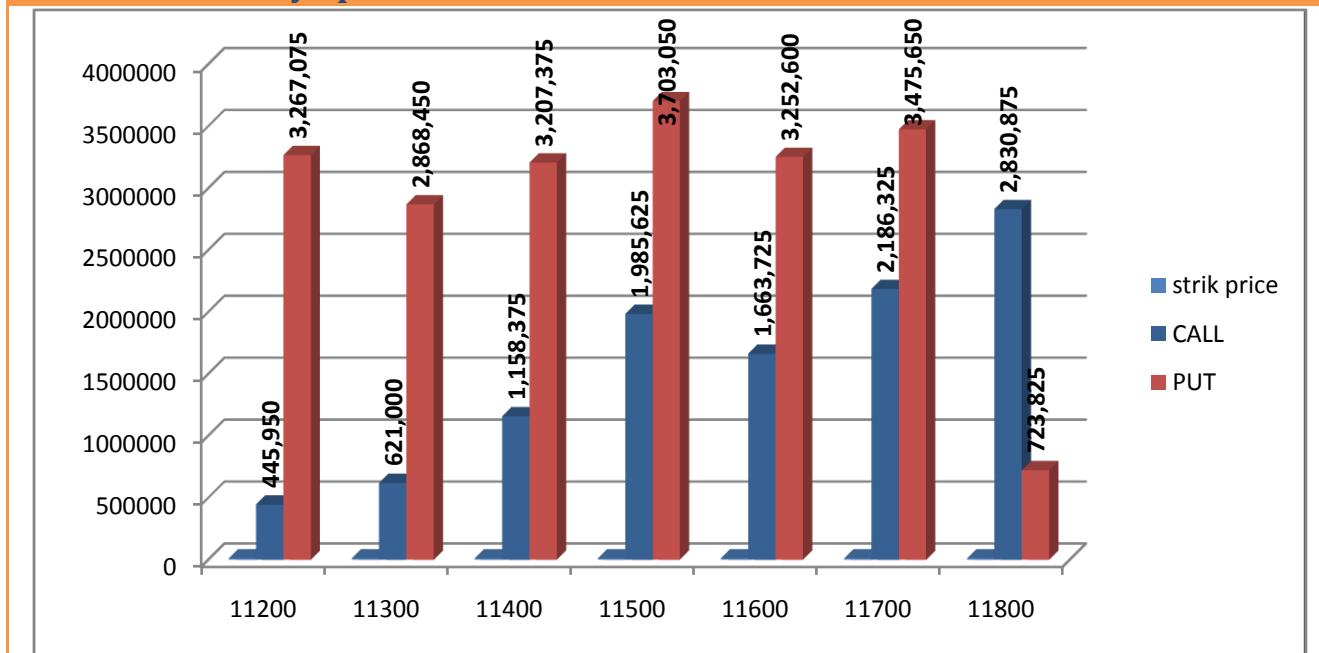
F & O HEADLINES

- Nifty August Future opened at 11735 and made high of 11761.70 whereas during the day it made a low of 11715.05 before closing 11752.45
- Overall LONG BUILD UP SEEN IN NIFTY FUTURE
- Long built up ADANIEN, EQUITAS, BALKRISIND.
- SHORT built up seen in M&M, IDFC, AJANTPHARMA
- SHORT COVERING seen in JETAIRWAYS, MARUTI, MOTHERSUMI
- LONG UNWINDING built up seen in NIITTECH, NHPC, ONGC

F & O Turnover (in Rs Cr.)			
Products	28/8/2018	27/8/2018	%Change
Index Futures	30114.51	24190.52	24.49%
Stock Futures	123328.88	93495.39	31.91%
Index Option	754,379.59	599,649.82	25.80%
Stock Option	85822.29	65779.72	30.47%
Total	993645.28	783115.45	26.88%

	Advance	Decline	Unchanged
Nifty	21	29	0
NSE	716	1028	329

Nifty option OI distribution across the different Strikes



FII activity on 28th Aug 2018

	Buy		Sell		OI	
	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)
Index Future	95116	8597.62	93019	8313.47	369744	32804.84
Index Option	913643	93892.26	919153	94405.04	777038	70674.32
Stock Future	435810	32776.86	434805	32592.46	1169444	90416.05
Stock Option	134035	10780.67	137720	11096.58	154230	11972.50

Top Gainers & Losers Open Interest Wise

Gainers		Losers	
Company	Future OI (%)	Company	Future OI (%)
ONGC	36.24	JUSTDIAL	-22.07
YESBANK	30.08	MRPL	-20.00
HCLTECH	24.47	L&TFH	-12.02
OIL	23.15	JETAIRWAYS	-11.79
PEL	22.31	BHEL	-10.16

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