



30th Aug 2018

Index Summary			
	29/08/2018	28/08/2018	Change
Nifty Spot	11691.90	11738.50	-46.60
Nifty Future	11705.35	11757.40	-47.10
Prem(+)/Disc(-)	13.45	18.90	-5.45
Nifty 50 PCR OI	1.78	1.98	-0.20
Nifty 50 PCR (VOL)	0.99	1.12	-0.13

Volatility Index			
	29/08/2018	28/08/2018	Change (%)
India VIX	12.44	12.43	0.04

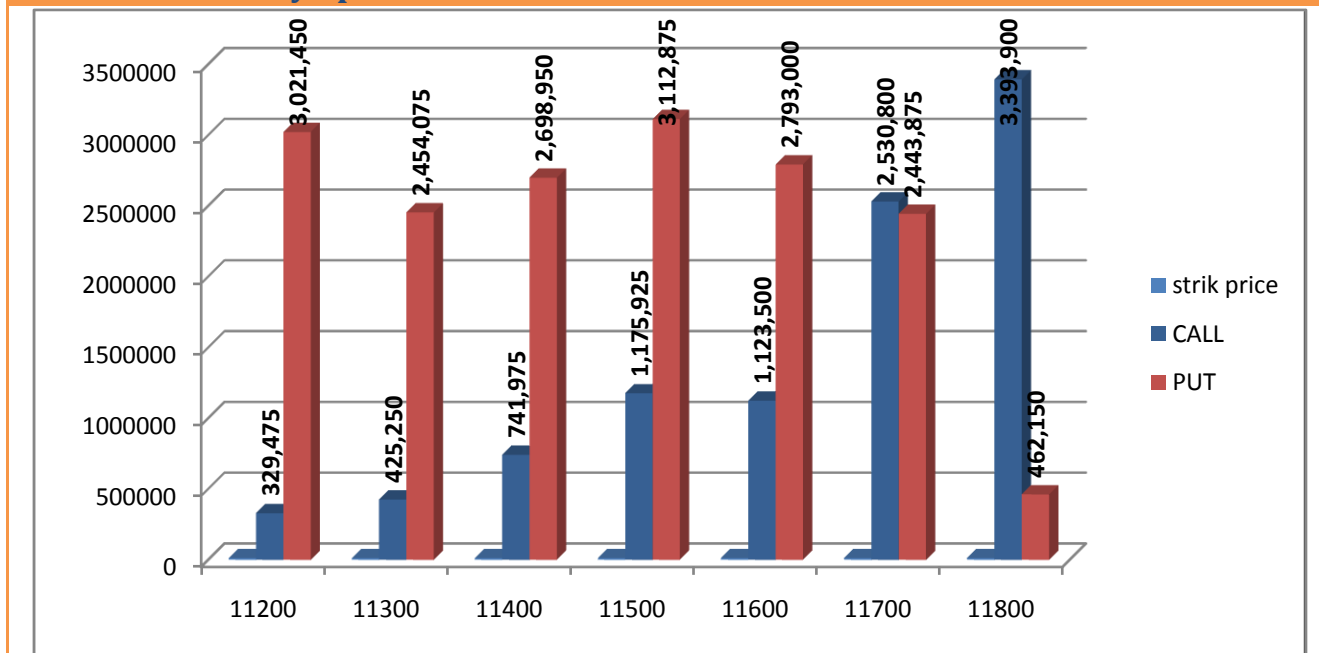
F & O HEADLINES

- Nifty August Future opened at 11751.95 and made high of 11763.85 whereas during the day it made a low of 11693.30 before closing 11707.10
- Overall SHORT BUILD UP SEEN IN NIFTY FUTURE
- Long built up JSWSTEEL, BOSCHLTD, IFCI.
- SHORT built up seen in SUZLON, GRASIM, NHPC
- SHORT COVERING seen in ORIENTBANK, TATAPOWER, CHENNPETRO
- LONG UNWINDING built up seen in NIFTYMID50, DISHTV, IDBI

F & O Turnover (in Rs Cr.)			
Products	29/8/2018	28/8/2018	%Change
Index Futures	31478.05	30114.51	4.53%
Stock Futures	146527.29	123328.88	18.81%
Index Option	805,291.06	754,379.59	6.75%
Stock Option	96915.43	85822.29	12.93%
Total	1080211.83	993645.28	8.71%

	Advance	Decline	Unchanged
Nifty	20	30	0
NSE	832	891	349

Nifty option OI distribution across the different Strikes



FII activity on 29th Aug 2018

	Buy		Sell		OI	
	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)
Index Future	61674	5555.65	73051	6551.27	377867	33418.88
Index Option	969881	100926.44	977768	101621.51	780621	70835.14
Stock Future	546675	41257.88	534892	40534.46	1208437	93796.62
Stock Option	136120	11230.50	138857	11390.37	149919	11627.42

Top Gainers & Losers Open Interest Wise

Gainers		Losers	
Company	Future OI (%)	Company	Future OI (%)
SHREECEM	48.35	JUSTDIAL	-59.28
MARICO	35.98	MRPL	-32.31
BOSCHLTD	32.44	CGPOWER	-28.35
NTPC	27.17	BHARATFORG	-28.32
HINDUNILVR	27.13	CASTROLIND	-26.23

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