

20th Aug 2018

Index Summary					
	17/08/2018	16/08/2018	Change		
Nifty Spot	11470.75	11385.05	85.70		
Nifty Future	11487.80	11416.50	76.90		
Prem(+)/Disc(-)	17.05	31.45	-14.40		
Nifty 50 PCR OI	1.50	1.37	0.13		
Nifty 50 PCR (VOL)	1.13	1.05	0.08		

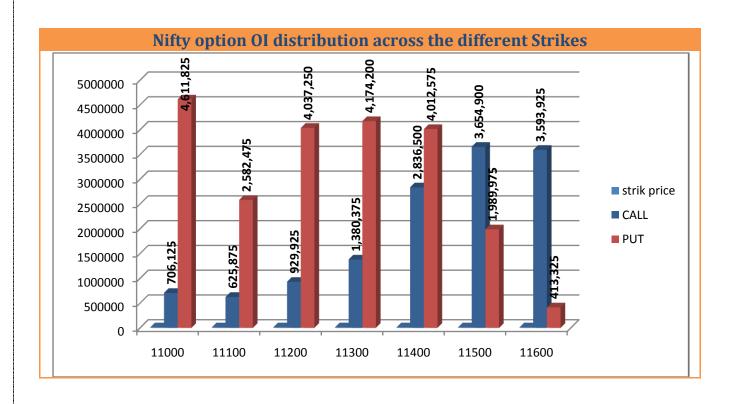
Volatility Index						
17/08/2018 16/08/2018 Change (%)						
India VIX	13.16	13.64	-3.52			

F & O Turnover (in Rs Cr.)							
Products	17/8/2018	16/8/2018	%Change				
Index Futures	15993.97	18126.4	-11.76%				
Stock Futures	54918.24	57550.13	-4.57%				
Index Option	426,144.57	1,644,445.68	-74.09%				
Stock Option	55816.75	56361.35	-0.97%				
Total	552873.53	1776483.56	-68.88%				

	Advance		Decline	Unchanged
Nifty		35	15	0
NSE		1059	659	357

F & O HEADLINES

- Nifty August Future opened at 11439.75 and made high of 11507.45 whereas during the day it made a low of 11420 before closing 11488.45
- Overall LONG BUILD UP SEEN IN NIFTY FUTURE
- Long built up GMRINFRA, IFCI, DALMIABHA.
- SHORT built up seen in SUZLON, BOSCHLTD, HDFCBANK
- > SHORT COVERING seen in CADILAHC, JINDALSTEL, RCOM
- ➤ LONG UNWINDING built up seen in JETAIRWAYS, GODREJIND, JUSTDIAL



FII activity on 17 th Aug 2018						
	Buy			ell	OI	
	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)
Index Future	20467	1874.43	27766	2569.85	346671	30356.38
Index Option	552645	54925.69	533042	53011.42	772124	69030.26
Stock Future	158364	10898.93	146301	10043.50	1162435	87279.64
Stock Option	111148	8344.02	114361	8556.46	142548	10938.40

Top Gainers & Losers Open Interest Wise					
Gainers			Losers		
Company	Future OI (%)		Company	Future OI (%)	
APOLLOHOSP	14.48		SAIL	-5.00	
NBCC	14.14		JETAIRWAYS	-4.96	
ACC	12.68		NMDC	-4.69	
REPCOHOME	11.65		VGUARD	-3.58	
GRASIM	11.61		CADILAHC	-3.34	

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