



21th Aug 2018

Index Summary			
	20/08/2018	17/08/2018	Change
Nifty Spot	11551.75	11470.75	81
Nifty Future	11583	11487.80	94.55
Prem(+)/Disc(-)	31.25	17.05	14.20
Nifty 50 PCR OI	1.58	1.50	0.08
Nifty 50 PCR (VOL)	1.11	1.13	-0.02

Volatility Index			
	20/08/2018	17/08/2018	Change (%)
India VIX	13.03	13.16	-0.97

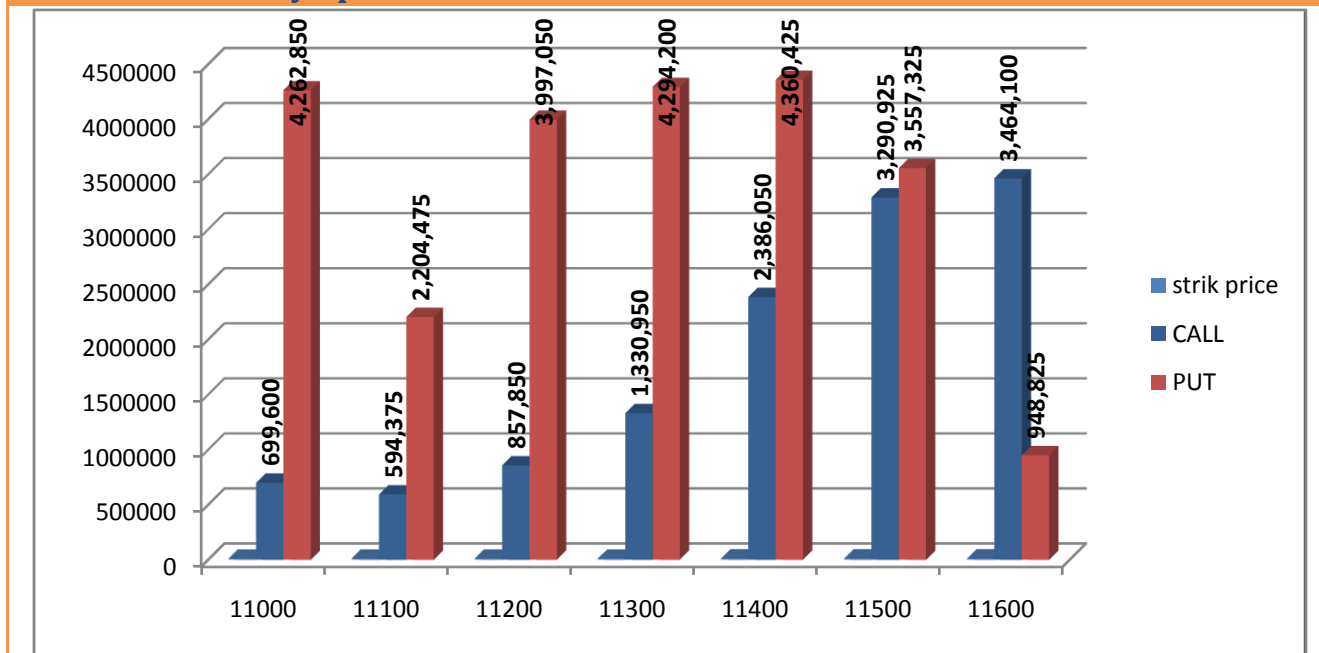
F & O HEADLINES

- Nifty August Future opened at 11518.95 and made high of 11585.35 whereas during the day it made a low of 11510.05 before closing 11578.95
- Overall LONG BUILD UP SEEN IN NIFTY FUTURE
- Long built up HCC, LT, DIVISLAB.
- SHORT built up seen in SREINFRA, JPASSOCIATE, ITC
- SHORT COVERING seen in ADANIENT, ORIENTBANK, MFSL
- LONG UNWINDING built up seen in INDIACEM, IFCI, SHREECEM

F & O Turnover (in Rs Cr.)			
Products	20/8/2018	17/8/2018	%Change
Index Futures	12056.12	15993.97	-24.62%
Stock Futures	61577.42	54918.24	12.13%
Index Option	441,116.26	426,144.57	3.51%
Stock Option	68786.2	55816.75	23.24%
Total	583536	552873.53	5.55%

	Advance	Decline	Unchanged
Nifty	32	18	0
NSE	956	782	346

Nifty option OI distribution across the different Strikes



FII activity on 20th Aug 2018

	Buy		Sell		OI	
	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)
Index Future	17799	1647.55	18928	1765.72	352984	31184.64
Index Option	542430	54129.47	546091	54522.88	803213	72450.22
Stock Future	168720	11732.40	160850	11129.00	1161077	87970.20
Stock Option	138607	10489.78	140064	10600.21	143641	11069.82

Top Gainers & Losers Open Interest Wise

Gainers		Losers	
Company	Future OI (%)	Company	Future OI (%)
DIVISLAB	27.68	ADANIENT	-5.70
TVSMOTOR	19.57	SUNTV	-5.67
AMARAJABAT	19.45	NIITTECH	-5.20
FEDERALBNK	19.08	DABUR	-3.98
RAMCOCEM	17.08	RAYMOND	-3.41

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