



24th Aug 2018

Index Summary			
	23/08/2018	21/08/2018	Change
Nifty Spot	11582.75	11570.90	11.85
Nifty Future	11593.85	11587.75	7.30
Prem(+)/Disc(-)	11.10	16.85	-5.75
Nifty 50 PCR OI	1.60	1.57	0.03
Nifty 50 PCR (VOL)	1.18	1.16	0.02

Volatility Index			
	23/08/2018	21/08/2018	Change (%)
India VIX	12.76	12.86	-1.10

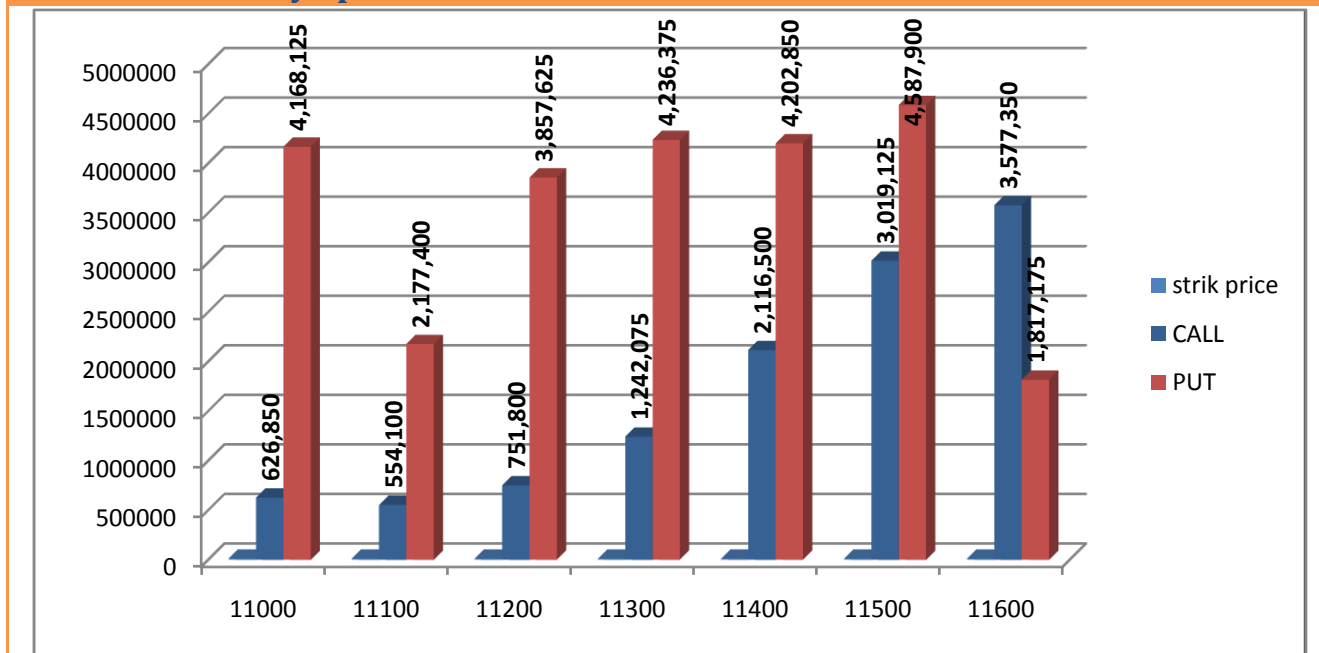
F & O HEADLINES

- Nifty August Future opened at 11614.95 and made high of 11622 whereas during the day it made a low of 11553.30 before closing 11595.40
- Overall LONG BUILD UP SEEN IN NIFTY FUTURE
- Long built up DABUR, KAJARIACER, NESTLEIND.
- SHORT built up seen in NHPC, M&M, MINDTREE
- SHORT COVERING seen in RAYMOND, ADANI PORTS, NIFTYIT
- LONG UNWINDING built up seen in BOSCHLTD, RBLBANK, NIFTYMID50

F & O Turnover (in Rs Cr.)			
Products	23/8/2018	21/8/2018	%Change
Index Futures	19037.49	13104.14	45.28%
Stock Futures	76933.48	64699.04	18.91%
Index Option	1,607,186.67	571,163.65	181.39%
Stock Option	78027.62	62247.25	25.35%
Total	1781185.26	711214.08	150.44%

	Advance	Decline	Unchanged
Nifty	23	27	0
NSE	785	967	322

Nifty option OI distribution across the different Strikes



FII activity on 23rd Aug 2018

	Buy		Sell		OI	
	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)
Index Future	38251	3644.28	36601	3285.89	370555	32513.30
Index Option	1313514	139836.43	1305513	138889.15	783391	70261.48
Stock Future	240851	17675.32	244055	17669.98	1162397	88524.28
Stock Option	168146	13467.60	169771	13497.45	154782	11966.76

Top Gainers & Losers Open Interest Wise

Gainers		Losers	
Company	Future OI (%)	Company	Future OI (%)
MGL	219.80	NIITTECH	-7.87
BATAINDIA	21.53	CANBK	-6.95
ALBK	20.70	KSCL	-5.78
JSWSTEEL	14.96	RBLBANK	-4.70
OFSS	13.11	MUTHOOTFIN	-4.13

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