

27th Aug 2018

Index Summary					
	24/08/2018	23/08/2018	Change		
Nifty Spot	11557.10	11582.75	-25.65		
Nifty Future	11572.95	11593.85	-22.45		
Prem(+)/Disc(-)	15.85	11.10	4.75		
Nifty 50 PCR OI	1.45	1.60	-0.15		
Nifty 50 PCR (VOL)	1.06	1.18	-0.12		

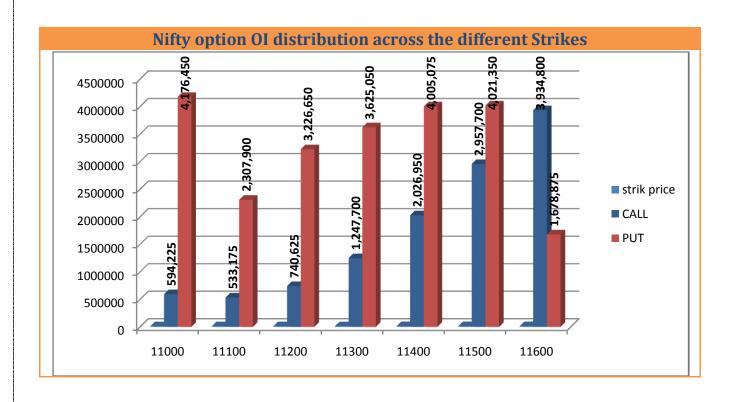
Volatility Index							
24/08/2018 23/08/2018 Change (%)							
India VIX	12.41	12.76	-2.76				

F & O Turnover (in Rs Cr.)							
Products	24/8/2018	23/8/2018	%Change				
Index Futures	17940.8	19037.49	-5.76%				
Stock Futures	77965.9	76933.48	1.34%				
Index Option	552,429.95	1,607,186.67	-65.63%				
Stock Option	71486.26	78027.62	-8.38%				
Total	719822.91	1781185.26	-59.59%				

	Advance		Decline	Unchanged
Nifty		21	28	1
NSE		700	1040	333

F & O HEADLINES

- Nifty August Future opened at 11580 and made high of 11605.75 whereas during the day it made a low of 11541 before closing 11571.60
- Overall SHORT BUILD UP SEEN IN NIFTY FUTURE
- Long built up BHEL, SREINFRA, BALRAMCHIN.
- SHORT built up seen in SOUTHBANK, RAYMOND, CENTURYTEX
- ➤ SHORT COVERING seen in PTC, APOLLOTYRE, CHENNPETRO
- ➤ LONG UNWINDING built up seen in SUZLON, MGL, CEATLTD



FII activity on 24th Aug 2018						
Buy			Sell		OI	
	Contracts	Value (Rs	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)
		Cr)				
Index Future	25613	2405.07	26912	2452.13	372778	32684.19
Index Option	769658	77567.79	769995	77570.68	788524	70809.87
Stock Future	214895	15459.29	219106	15681.79	1161708	88420.58
Stock Option	146901	11480.39	148981	11614.81	158746	12203.26

Top Gainers & Losers Open Interest Wise						
Gainers			Losers			
Company	Future OI (%)		Company	Future OI (%)		
HEXAWARE	171.56		MGL	-12.78		
BHEL	17.06		NIITTECH	-9.65		
APOLLOHOSP	16.08		MRPL	-6.06		
PEL	15.14		CHENNPETRO	-6.06		
KAJARIACER	10.75		KPIT	-5.38		

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