



10<sup>th</sup> Aug 2018

### Index Summary

	09/08/2018	08/08/2018	Change
<b>Nifty Spot</b>	<b>11470.70</b>	<b>11450</b>	<b>20.70</b>
<b>Nifty Future</b>	<b>11484.90</b>	<b>11471</b>	<b>17.25</b>
<b>Prem(+)/Disc(-)</b>	<b>14.20</b>	<b>21</b>	<b>-6.8</b>
<b>Nifty 50 PCR OI</b>	<b>1.60</b>	<b>1.56</b>	<b>0.04</b>
<b>Nifty 50 PCR (VOL)</b>	<b>1.17</b>	<b>1.16</b>	<b>0.01</b>

### Volatility Index

	09/08/2018	08/08/2018	Change (%)
<b>India VIX</b>	<b>12.68</b>	<b>12.54</b>	<b>1.10</b>

### F & O Turnover (in Rs Cr.)

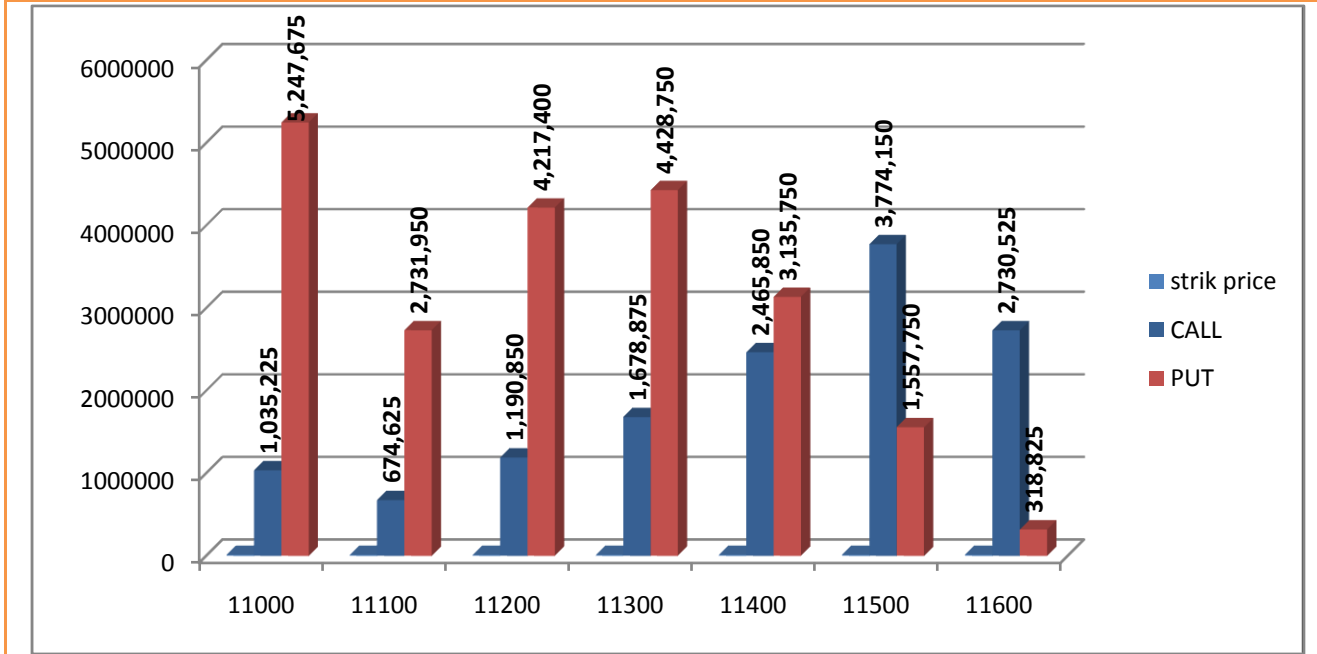
Products	9/8/2018	8/8/2018	%Change
<b>Index Futures</b>	<b>14298.26</b>	<b>16663.19</b>	<b>-14.19%</b>
<b>Stock Futures</b>	<b>62200.35</b>	<b>55627.46</b>	<b>11.82%</b>
<b>Index Option</b>	<b>1,536,140.81</b>	<b>871,951.75</b>	<b>76.17%</b>
<b>Stock Option</b>	<b>57694.7</b>	<b>49460.44</b>	<b>16.65%</b>
<b>Total</b>	<b>1670334.12</b>	<b>993702.84</b>	<b>68.09%</b>

### F & O HEADLINES

- Nifty August Future opened at 11498 and made high of 11504.70 whereas during the day it made a low of 11467 before closing 11487.55
- Overall LONG BUILD UP SEEN IN
- Long built up HCC, PCJEWELLER, RCOM.
- SHORT built up seen in NHPC, RELIANCE, GODREJIND
- SHORT COVERING seen in CGPOWER, UNIONBANK, JETAIRWAYS
- LONG UNWINDING built up seen in NIFTYMID50, NIFTYIT, ADANIENIT

	Advance	Decline	Unchanged
<b>Nifty</b>	22	27	1
<b>NSE</b>	867	865	340

### Nifty option OI distribution across the different Strikes



### FII activity on 09<sup>th</sup> Aug 2018

	Buy		Sell		OI	
	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)
Index Future	17540	1725.85	20659	2008.19	320927	28303.31
Index Option	924466	99449.75	918776	98849.54	656966	58773.38
Stock Future	174791	12167.43	166114	11608.50	1128815	84972.14
Stock Option	111289	8417.43	112367	8528.15	127674	9947.80

### Top Gainers & Losers Open Interest Wise

Gainers		Losers	
Company	Future OI (%)	Company	Future OI (%)
CUMMINSIND	52.16	JETAIRWAYS	-3.72
PAGEIND	26.05	ADANI PORTS	-3.66
INDIANB	22.21	SAIL	-3.43
PCJEWELLER	21.40	UNION BANK	-2.58
KPIT	19.44	BAJAJ AUTO	-1.83

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