



14<sup>th</sup> Aug 2018

Index Summary			
	13/08/2018	10/08/2018	Change
Nifty Spot	11355.75	11429.50	-73.75
Nifty Future	11389.80	11436.05	-46.45
Prem(+)/Disc(-)	34.05	6.55	27.50
Nifty 50 PCR OI	1.43	1.56	-1.13
Nifty 50 PCR (VOL)	1.05	1.18	-0.13

Volatility Index			
	13/08/2018	10/08/2018	Change (%)
India VIX	13.40	12.85	4.28

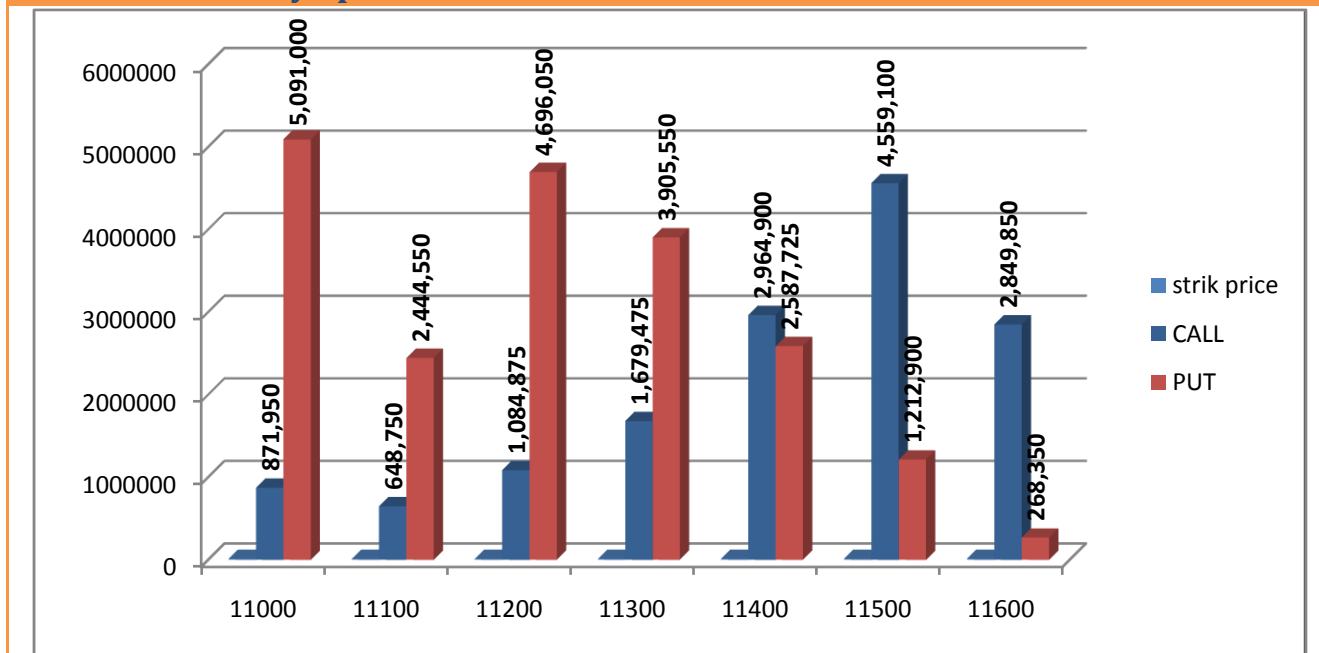
### F & O HEADLINES

- Nifty August Future opened at 11374 and made high of 11427.70 whereas during the day it made a low of 11354.05 before closing 11381.15
- Overall SHORT BUILD UP SEEN IN NIFTY FUTURE
- Long built up APOLLOSHOSP, UBL, RCOM.
- SHORT built up seen in AJANTAPHARMA, DIVISLAB, DABUR
- SHORT COVERING seen in JETAIRWAYS, MINDTREE, CUMMINS
- LONG UNWINDING built up seen in TORENTPHARM, CESC, ADANI PORT

F & O Turnover (in Rs Cr.)			
Products	13/8/2018	10/8/2018	%Change
Index Futures	18228.06	15072.03	20.94%
Stock Futures	52180.86	63473.72	-17.79%
Index Option	553,137.70	413,377.08	33.81%
Stock Option	53064.43	62049.03	-14.48%
<b>Total</b>	<b>676611.05</b>	<b>553971.86</b>	<b>22.14%</b>

	Advance	Decline	Unchanged
Nifty	19	31	0
NSE	573	1179	326

### Nifty option OI distribution across the different Strikes



### FII activity on 13<sup>th</sup> Aug 2018

	Buy		Sell		OI	
	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)
Index Future	20970	2015.49	29929	2737.91	322707	28023.56
Index Option	712922	71448.39	714828	71852.23	712100	62983.05
Stock Future	163460	11154.74	157324	10676.09	1143619	84822.14
Stock Option	106459	8114.83	107152	8194.01	132073	9999.00

### Top Gainers & Losers Open Interest Wise

Gainers		Losers	
Company	Future OI (%)	Company	Future OI (%)
APOLLOHOSP	26.49	JETAIRWAYS	-9.19
PAGEIND	24.36	PVR	-8.28
SUNTV	21.66	CUMMINSIND	-4.05
CANBK	17.20	BERGERPAINTS	-2.59
HEXAWARE	15.79	ARVIND	-2.35

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