

14-Aug-18

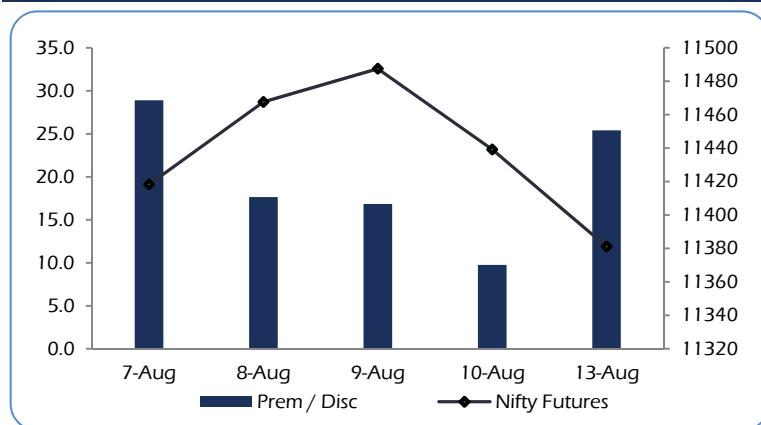
Date	Nifty Spot	Nifty Future	Pre / Dis	Nifty Future Curr. expiry OI	Nifty Future Total OI	PCR (OI)	VIX	Most Active Call	Most Active Put	P/E	Nifty P/B
13-Aug	11356	11,381	25.40	2,80,53,525	2,96,66,700	1.42	13.40	11400	11400	27.80	3.70
10-Aug	11471	11,439	-31.45	2,83,30,350	2,98,95,900	1.52	12.68	11500	11300	27.83	3.72
<b>Chg</b>	<b>-1.00%</b>	<b>-0.51%</b>		<b>-0.98%</b>	<b>-0.77%</b>		<b>5.68%</b>				

Nifty Options Data is for the expiry 30-Aug-18

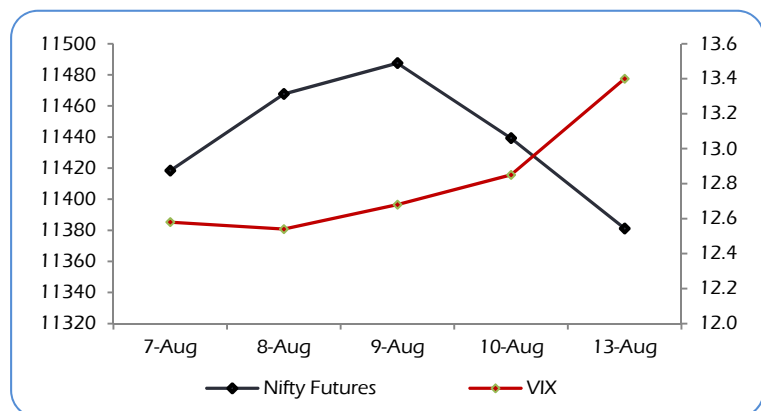
## CNX NIFTY



## NIFTY PREMIUM / DISCOUNT



## CNX NIFTY vs INDIA VIX



## MARKET OVERVIEW

The India Volatility Index (VIX), a gauge for market's short term expectation of volatility increased by 5.68% and reached 13.40.

Nifty August 2018 futures closed at 11381.15 on Monday, at a premium of 25.40 points over spot closing of 11355.75.

Nifty September 2018 futures ended at 11411.60, at a premium of 55.85 points over spot closing.

Nifty August futures saw a contraction of 0.28 million (mn) units, taking the total outstanding open interest (OI) to 28.05 mn units.

The Nifty Put Call Ratio (PCR) finally stood at 1.42 for August month contract.

The top five scrips with highest PCR on OI were Dish TV (1.59), Axis Bank (1.51), Adani Enterprises (1.37), Interglobe Aviation (1.31) and Godfrey Phillips India (1.23).

From the most active contracts, State Bank of India August 2018 futures traded at a discount of 1.65 points at 295.05 compared with spot closing of 296.70. The numbers of contracts traded were 43,136.

Tata Steel August 2018 futures traded at a premium of 0.90 points at 570.40 compared with spot closing of 569.50. The numbers of contracts traded were 21,932.

Sun TV Network August 2018 futures traded at a discount of 2.05 points at 760.35 compared with spot closing of 762.40. The numbers of contracts traded were 19,995.

Apollo Hospitals Enterprise August 2018 futures traded at a premium of 4.10 points at 1069.15 compared with spot closing of 1065.05. The numbers of contracts traded were 15,585.

ICICI Bank August 2018 futures traded at a discount of 0.95 points at 324.95 compared with spot closing of 325.90. The numbers of contracts traded were 15,291.

**Nifty Call Options**

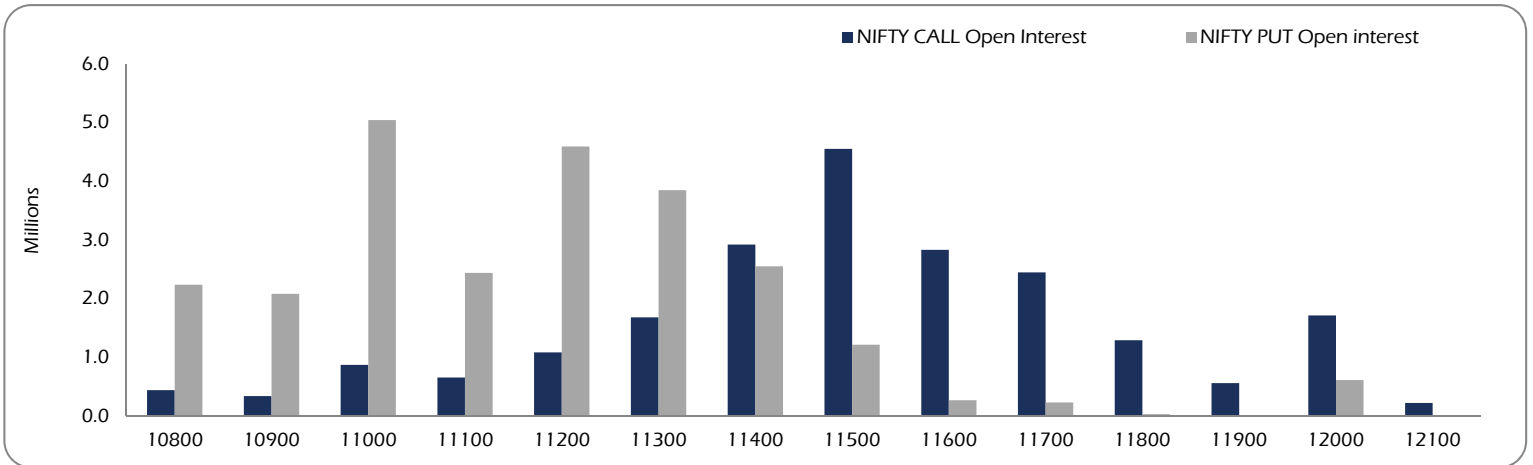
Strike	Nifty Call OI	Chg in OI	Curr. IV	Prev. IV	LTP	Net Chg
10900	3,37,875	-5025	-	-	490	-54.4
11000	8,68,725	-125850	-	-	400	-52.5
11100	6,53,700	8850	9.0	-	312	-50.3
11200	10,81,800	-3900	10.4	-	232	-44.1
11300	16,79,100	76650	10.2	5.1	158	-41.3
11400	29,21,625	505050	10.0	7.2	100	-34.6
11500	45,52,725	401100	9.7	7.6	54.9	-24.8
11600	28,30,950	73125	9.5	7.7	26.4	-15.4
11700	24,45,525	10650	9.4	7.9	11.8	-8.3
11800	12,89,625	-72450	9.9	8.2	6.1	-3.5

**Nifty Put Options**

Strike	Nifty Put OI	Chg in OI	Curr. IV	Prev. IV	LTP	Net Chg
10900	20,80,800	47550	16.0	16.1	16.9	2.3
11000	50,42,325	-28575	15.1	15.3	24.6	3.7
11100	24,38,025	-41175	14.4	14.5	36.8	6.6
11200	45,92,100	259275	13.6	13.9	54.7	10.9
11300	38,48,700	-263400	12.9	13.5	81	15.6
11400	25,48,950	-393900	12.3	13.1	119	22.0
11500	12,12,450	-168000	12.0	13.1	172	30.9
11600	2,67,450	-73650	12.3	13.3	242	41.8
11700	2,27,775	-39975	12.5	14.7	324	47.9
11800	28,725	-2700	14.5	16.4	419	54.5

Nifty Options Data is for the expiry 30-Aug-18

**OPEN INTEREST – NIFTY CALL & NIFTY PUT**

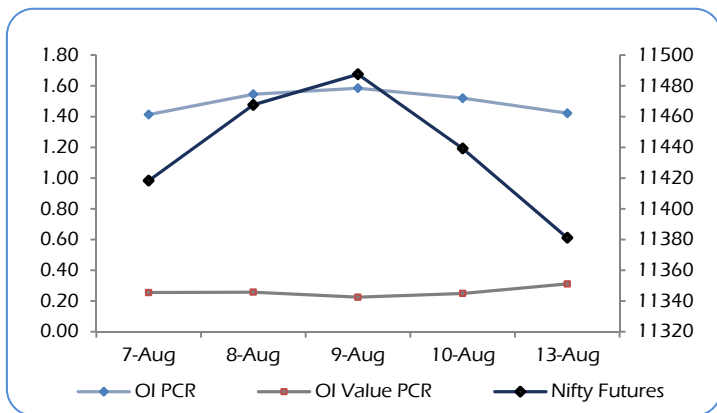


Nifty calls, 11400 SP from the August month expiry was the most active call with an addition of 0.51 million open interests.

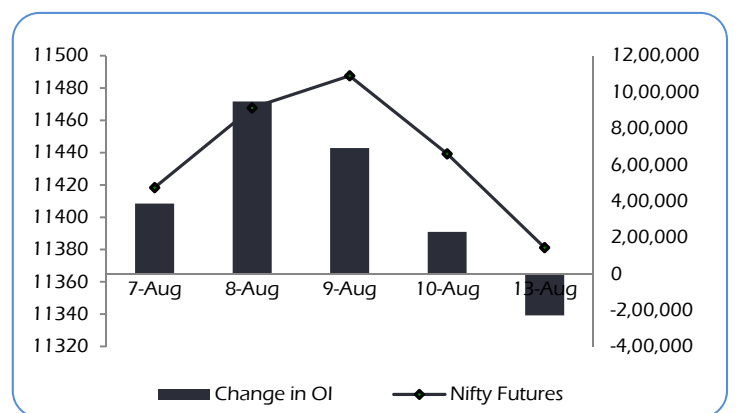
Nifty puts, 11400 SP from the August month expiry was the most active put with a contraction of 0.39 million open interests.

The maximum OI outstanding for Calls was at 11,500 SP (4.55mn) and that for Puts was at 11,000 SP (5.04mn).

**OI PCR, OI Value PCR vs NIFTY FUTURES**



**Change in OPEN INTEREST (Total) vs NIFTY FUTURES**



## NIFTY OPTIONS

### Nifty Bullish Call Spread

Action	Strike	Premium	Max Profit	Max Loss
Buy	11500	54.9	71.55	28.45
Sell	11600	26.4		
Buy	11600	26.4	85.35	14.65
Sell	11700	11.8		
Buy	11500	54.9	156.90	43.10
Sell	11700	11.8		

### Nifty Bearish Put Spread

Action	Strike	Premium	Max Profit	Max Loss
Buy	11600	242	29.95	70.05
Sell	11500	172		
Buy	11500	172	46.85	53.15
Sell	11400	119		
Buy	11600	242	76.80	123.20
Sell	11400	119		

Note: Above spread are provided for information purposes.

## STOCK OPTIONS

### Most Active Calls

Scrip	Strike Price	Price	Spot	Turnover (Rs Crs.)	Expiry
SBIN	320	2.40	294	663	30-Aug-18
SBIN	300	7.75	294	632	30-Aug-18
SBIN	310	4.20	294	567	30-Aug-18
TATASTEEL	600	8.95	569	364	30-Aug-18
SBIN	330	1.35	294	533	30-Aug-18

### Most Active Puts

Scrip	Strike Price	Price	Spot	Turnover (Rs Crs.)	Expiry
SBIN	290	6.10	294	709	30-Aug-18
SBIN	300	10.50	294	502	30-Aug-18
SBIN	280	3.35	294	428	30-Aug-18
RELIANCE	1180	17.10	1188	570	30-Aug-18
TATASTEEL	560	15.10	569	256	30-Aug-18

## STOCK FUTURES

### LONG BUILDUP (Price rise OI rise)

Stock	CMP	Price Chg	OI Chg	(NSE+BSE) %Delivery	Recovery
APOLLOHOSP	1069	13.2%	18.4%	14%	13%
RCOM	21	5.7%	9.3%	11%	12%
PCJEWELLER	105	3.8%	5.7%	9%	8%
PAGEIND	32392	3.1%	16.0%	58%	4%
IDFCBANK	45	2.8%	2.0%	34%	5%

### SHORT BUILDUP (Price fall OI rise)

Stock	CMP	Price chg	OI chg	(NSE+BSE) %Delivery	Fall from High
INDIACEM	108	-7.6%	10.2%	15%	7%
CADILAHC	354	-6.0%	3.3%	20%	8%
NBCC	71	-5.6%	7.9%	30%	4%
SRTRANSFIN	1349	-4.6%	9.8%	43%	4%
HINDPETRO	273	-4.6%	0.3%	57%	4%

### SHORT UNWINDING (Price rise OI fall)

Stock	CMP	Price Chg	OI Chg	(NSE+BSE) %Delivery	Recovery
UBL	1298	7.7%	-0.4%	17%	10%
JETAIRWAYS	287	3.8%	-13.2%	7%	8%
GAIL	375	3.4%	-0.9%	46%	3%
MINDTREE	983	3.2%	-3.0%	19%	4%
CUMMINSIND	671	2.7%	-7.7%	44%	4%

### LONG UNWINDING (Price fall OI fall)

Stock	CMP	Price chg	OI chg	(NSE+BSE) %Delivery	Fall from High
ALBK	43	-4.6%	-0.5%	26%	4%
YESBANK	371	-3.2%	-0.9%	40%	3%
BEL	117	-3.1%	-2.2%	34%	3%
INDIANB	336	-2.9%	-2.9%	34%	2%
INDIGO	1044	-2.5%	-2.4%	32%	3%

Long positions were witnessed in stocks like APOLLOHOSP & RCOM

Short positions were witnessed in stocks like INDIACEM & CADILAHC

FII's ACTIVITY IN DERIVATIVES								NSE DERIVATIVES TURNOVER				
13-Aug-18	Buy	Sell	Net	OI	%	OI	%	Rs. Crs	13-Aug	10-Aug	%	FII's
Rs. Crs				Value	Chg	Contracts	Chg				Chg	Contribution
INDEX FUTURES	2,015	2,738	-722	28,024	0.0%	3,22,707	0.9%	INDEX FUTURES	18,228	15,072	21%	26%
INDEX OPTIONS	71,448	71,852	-404	62,983	5.1%	7,12,100	6.0%	INDEX OPTIONS	5,53,138	4,13,377	34%	26%
<b>TOTAL INDEX</b>	<b>73,464</b>	<b>74,590</b>	<b>- 1,126</b>					<b>TOTAL INDEX</b>	<b>5,71,366</b>	<b>4,28,449</b>	<b>33%</b>	
STOCK FUTURES	11,155	10,676	479	84,822	-0.3%	11,43,619	0.6%	STOCK FUTURES	52,181	63,474	-18%	42%
STOCK OPTIONS	8,115	8,194	-79	9,999	-2.5%	1,32,073	-1.1%	STOCK OPTIONS	53,064	62,049	-14%	31%
<b>TOTAL STOCKS</b>	<b>19,270</b>	<b>18,870</b>	<b>399</b>					<b>TOTAL STOCKS</b>	<b>1,05,245</b>	<b>1,25,523</b>	<b>-16%</b>	
<b>FII's contribution to the total Derivatives turnover</b>									<b>28%</b>	<b>28%</b>		

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