



1<sup>st</sup> ct 2018

### Index Summary

	28/09/2018	27/09/2018	Change
<b>Nifty Spot</b>	10930.45	10977.55	-47.10
<b>Nifty Future</b>	10964.95	10978.80	-65.55
<b>Prem(+)/Disc(-)</b>	34.50	1.25	33.25
<b>Nifty 50 PCR OI</b>	1.07	0.63	0.44
<b>Nifty 50 PCR (VOL)</b>	0.86	0.96	-0.10

### Volatility Index

	28/09/2018	27/09/2018	Change (%)
<b>India VIX</b>	17.00	16.92	0.44

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

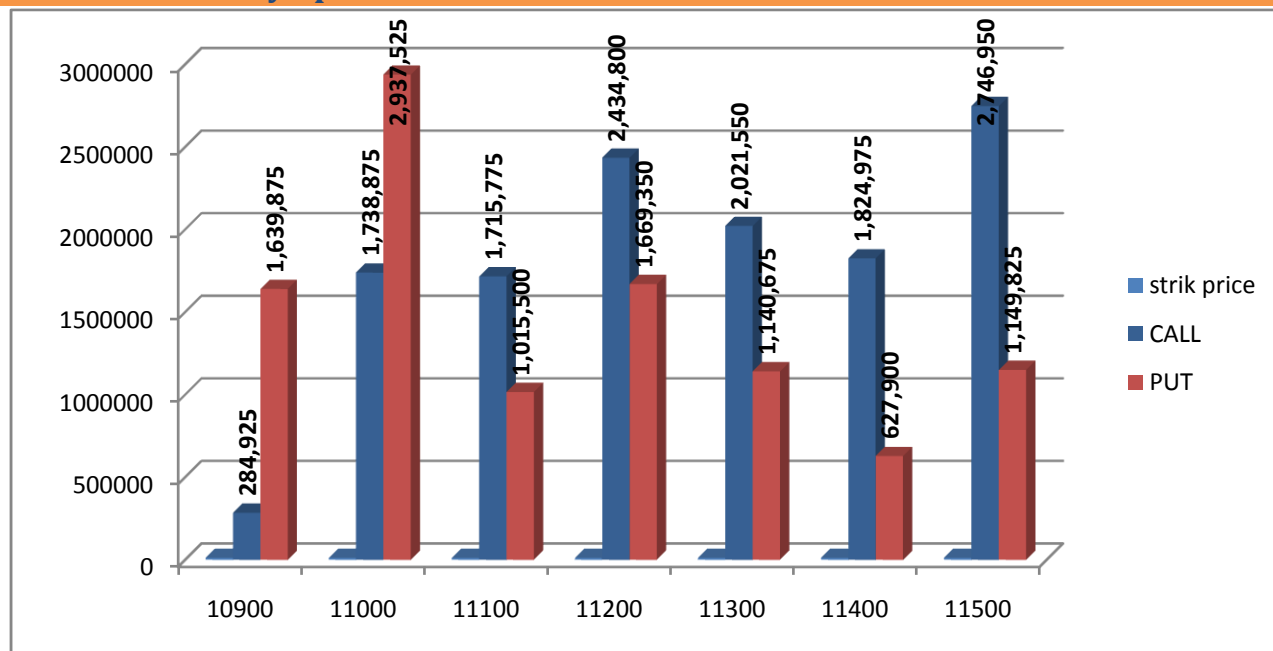
Products	28/9/2018	27/9/2018	%Change
<b>Index Futures</b>	33862.81	47571.57	-28.82%
<b>Stock Futures</b>	67875	135892.06	-50.05%
<b>Index Option</b>	572,762.89	1,641,397.58	-65.11%
<b>Stock Option</b>	39919.1	70037.35	-43.00%
<b>Total</b>	714419.8	1894898.56	-62.30%

	Advance	Decline	Unchanged
<b>Nifty</b>	17	32	1
<b>NSE</b>	264	1615	60

### F & O HEADLINES

- Nifty September Future opened at 11070 and made high of 11099.90 whereas during the day it made a low of 10892.15 before closing 10954.30.
- Overall SHORT BUILD UP SEEN IN NIFTY FUTURE
- Long built up JETAIRWAYS, CANFINHOME, BRITANNIA.
- SHORT built up seen in TECHM, RELIANCE, TCS
- SHORT COVERING seen in IDBI, L&TFH, RPOWER
- LONG UNWINDING seen in NIFTYMID, MCDOWELL, FEDBANK.

### Nifty option OI distribution across the different Strikes



### FII activity on 28<sup>th</sup> Sept 2018

	Buy		Sell		OI	
	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)
Index Future	62502	5510.70	54763	4808.39	217147	17644.20
Index Option	1114597	103745.10	1115868	103787.00	671851	57250.55
Stock Future	298436	18196.85	283155	17322.73	1183691	80796.66
Stock Option	108090	6672.49	107055	6591.32	37700	2296.81

### Top Gainers & Losers Open Interest Wise

Gainers		Losers	
Company	Future OI (%)	Company	Future OI (%)
HEROMOTORCO	26.49	INFIBEAM	-11.06
JUBLFOOD	25.44	APOLLOTYRE	-9.99
IGL	21.10	SREINFRA	-7.00
IBULLHSFIN	18.98	OFSS	-3.88
JUSTDIAL	17.23	BEML	-3.45

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