



4<sup>th</sup> Sep 2018

### Index Summary

	03/09/2018	31/08/2018	Change
<b>Nifty Spot</b>	11582.35	11680.50	-98.15
<b>Nifty Future</b>	11623.55	11732.00	-111.75
<b>Prem(+)/Disc(-)</b>	41.20	51.50	-10.30
<b>Nifty 50 PCR OI</b>	1.14	1.17	-0.03
<b>Nifty 50 PCR (VOL)</b>	1.04	1.01	0.03

### Volatility Index

	03/09/2018	31/08/2018	Change (%)
<b>India VIX</b>	13.39	12.60	6.29

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

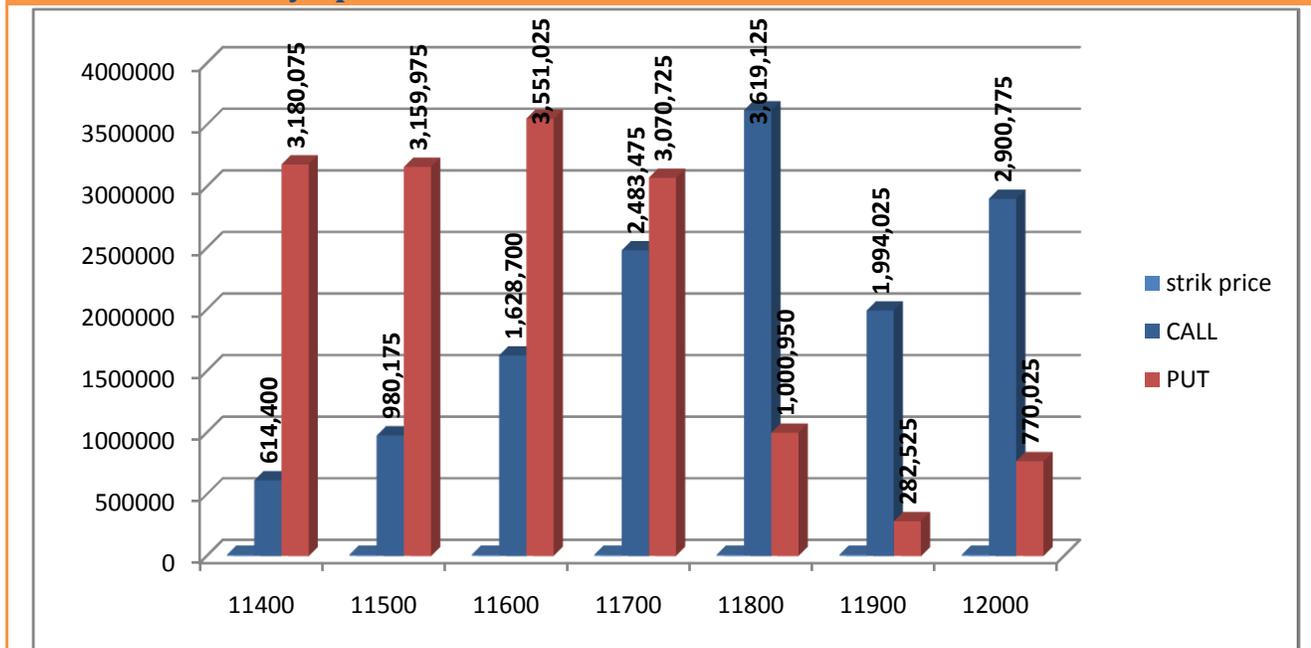
Products	3/9/2018	31/8/2018	%Change
<b>Index Futures</b>	17025.56	19731.17	-13.71%
<b>Stock Futures</b>	67106.55	67988.12	-1.30%
<b>Index Option</b>	463,142.47	416,290.59	11.25%
<b>Stock Option</b>	60130.83	51148.39	17.56%
<b>Total</b>	607405.41	555158.27	9.41%

### F & O HEADLINES

- Nifty September Future opened at 11755.15 and made high of 11775.05 whereas during the day it made a low of 11620 before closing 11641.75.
- Overall SHORT BUILD UP SEEN IN NIFTY FUTURE
- Long built up PCJEWELLER, ENGINEERSIN, HCC.
- SHORT built up seen in SAIL, UNIONBANK, CEATLTD
- SHORT COVERING seen in INDIGO, TITAN, IDFCBANK
- LONG UNWINDING built up seen in CAPF, MOTHERSUMI, AMARAJABAT

	Advance	Decline	Unchanged
<b>Nifty</b>	17	33	0
<b>NSE</b>	853	925	313

### Nifty option OI distribution across the different Strikes



### FII activity on 03<sup>rd</sup> Sept 2018

	Buy		Sell		OI	
	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)
Index Future	23815	2236.61	28644	2630.26	221172	19352.09
Index Option	684230	69972.69	667336	68375.74	675831	60744.96
Stock Future	181371	12901.39	189235	13573.95	1108031	85018.73
Stock Option	121173	9471.83	123142	9585.70	76945	5851.08

### Top Gainers & Losers Open Interest Wise

Gainers		Losers	
Company	Future OI (%)	Company	Future OI (%)
BALKRISHIND	28.78	MGL	-8.81
ESCORTS	19.93	ALBK	-7.30
WIPRO	17.24	VGUARD	-5.79
OFSS	17.08	NIITTECH	-4.81
GODREJCP	16.13	KSCL	-3.51

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