



14<sup>th</sup> Sep 2018

### Index Summary

	12/09/2018	11/09/2018	Change
<b>Nifty Spot</b>	11369.90	11287.50	82.40
<b>Nifty Future</b>	11414.60	11331	78.35
<b>Prem(+)/Disc(-)</b>	44.70	43.50	1.20
<b>Nifty 50 PCR OI</b>	1.05	0.99	0.06
<b>Nifty 50 PCR (VOL)</b>	0.85	0.84	0.01

### Volatility Index

	12/09/2018	11/09/2018	Change (%)
<b>India VIX</b>	14.25	15.33	-7.05

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

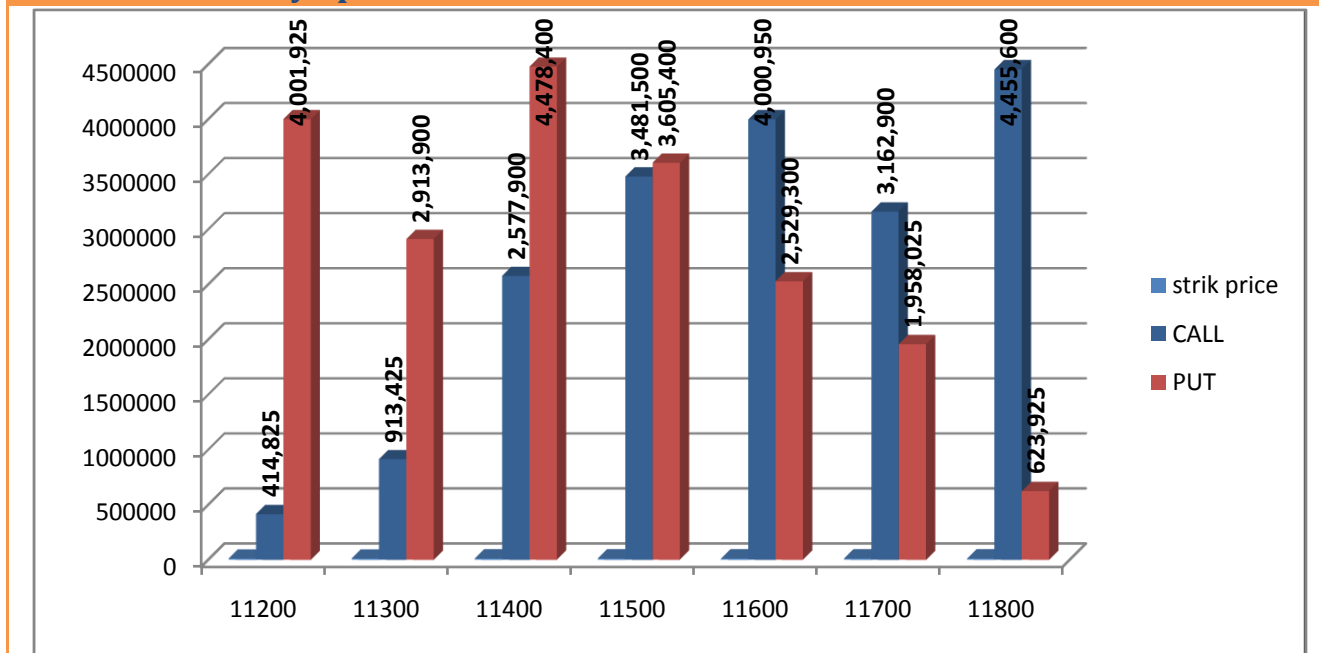
Products	12/9/2018	11/9/2018	%Change
<b>Index Futures</b>	28286.21	25224.45	12.14%
<b>Stock Futures</b>	65249.87	59570.64	9.53%
<b>Index Option</b>	2,110,941.42	1,123,695.51	87.86%
<b>Stock Option</b>	57366.95	54301.54	5.65%
<b>Total</b>	2261844.45	1262792.14	79.11%

	Advance	Decline	Unchanged
<b>Nifty</b>	29	21	0
<b>NSE</b>	688	1048	330

### F & O HEADLINES

- Nifty September Future opened at 11331.30 and made high of 11430 whereas during the day it made a low of 11297.45 before closing 11417.35
- Overall LONG BUILD UP SEEN IN NIFTY FUTURE
- Long built up JISLJALEEQS, AMARAJABAT, JINDALSTEL.
- SHORT built up seen in BAJFINANCE, IDEA, TATAPOWER
- SHORT COVERING seen in HINDALCO, AMBUJACEM, IGL
- LONG UNWINDING built up seen in DHFL, TATAMTRDCR, BEL

### Nifty option OI distribution across the different Strikes



### FII activity on 12<sup>th</sup> Sept 2018

	Buy		Sell		OI	
	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)
Index Future	39144	3670.12	43023	4061.18	297822	25516.20
Index Option	1812134	183341.27	1802649	182521.82	956718	84159.81
Stock Future	238289	16247.58	233437	15865.81	1199731	88878.28
Stock Option	157173	11717.61	158535	11806.98	124227	9169.77

### Top Gainers & Losers Open Interest Wise

Gainers			Losers	
Company	Future OI (%)		Company	Future OI (%)
GODREJCP	46.80		KSCL	-4.71
ADANIENT	28.10		IGL	-4.52
REPCOHME	21.93		BALKRISHIND	-2.38
PVR	21.20		UJJIVAN	-2.16
BALRAMCHIN	20.26		HINDUNILVR	-2.09

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