



28th Sep 2018

Index Summary			
	27/09/2018	26/09/2018	Change
Nifty Spot	10977.55	11053.80	-76.25
Nifty Future	10978.80	11053	-83.65
Prem(+)/Disc(-)	1.25	-0.80	2.05
Nifty 50 PCR OI	0.63	0.89	-0.26
Nifty 50 PCR (VOL)	0.96	0.93	0.03

Volatility Index			
	27/09/2018	26/09/2018	Change (%)
India VIX	16.92	17.09	-0.98

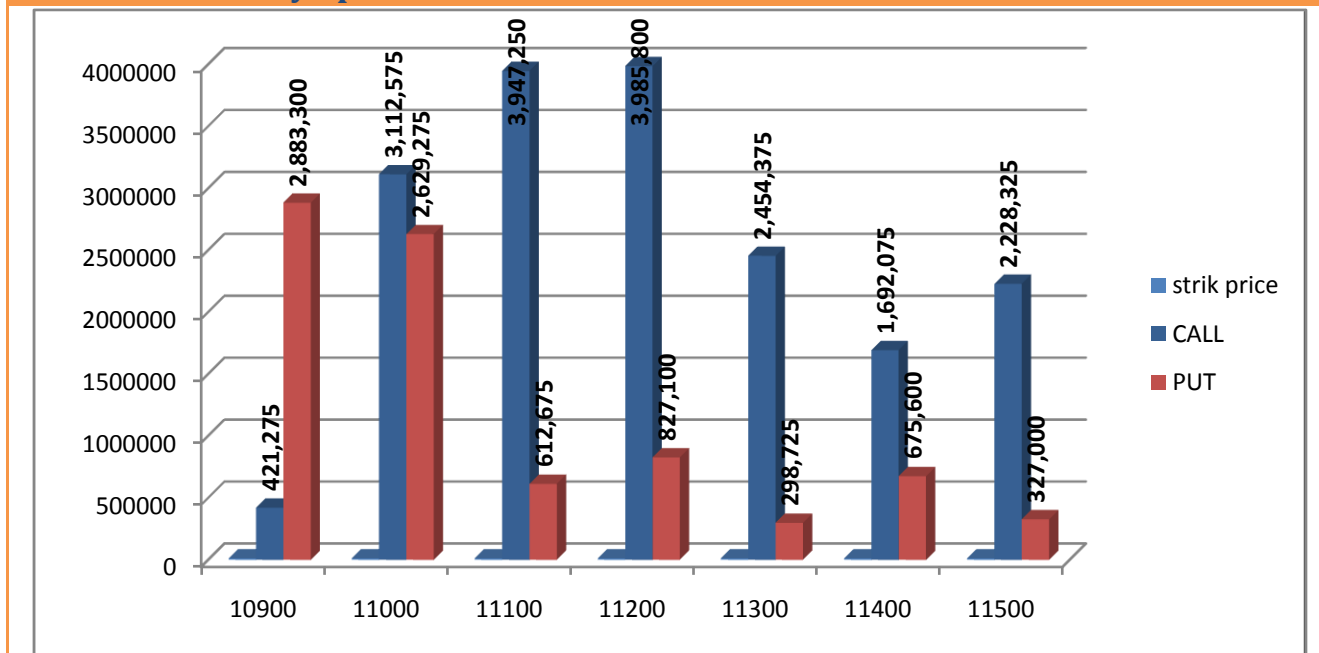
F & O HEADLINES

- Nifty September Future opened at 11073.50 and made high of 11088 whereas during the day it made a low of 10944.55 before closing 10974.20.
- Overall SHORT BUILD UP SEEN IN NIFTY FUTURE
- Long built up ADANIENIT, CHENNAIPETRO, BATAIND.
- SHORT built up seen in JPASSOCIAT, SREECEM, DABUR
- SHORT COVERING seen in NIFTYIT
- LONG UNWINDING seen in AJANTAPHARM, ASHOKLEY, JUSTDIAL.

F & O Turnover (in Rs Cr.)			
Products	27/9/2018	26/9/2018	%Change
Index Futures	47571.57	38258.3	24.34%
Stock Futures	135892.06	131737.21	3.15%
Index Option	1,641,397.58	997,097.65	64.62%
Stock Option	70037.35	62807.7	11.51%
Total	1894898.56	1229900.86	54.07%

	Advance	Decline	Unchanged
Nifty	19	31	0
NSE	473	1282	303

Nifty option OI distribution across the different Strikes



FII activity on 27th Sept 2018

	Buy		Sell		OI	
	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)
Index Future	124128	10788.66	143078	12324.24	205990	16814.01
Index Option	3546389	184121.46	3617770	184504.14	624754	53143.03
Stock Future	429168	28666.30	420526	27886.16	1153404	79859.74
Stock Option	75570	5108.55	76384	5150.50	9289	648.35

Top Gainers & Losers Open Interest Wise

Gainers		Losers	
Company	Future OI (%)	Company	Future OI (%)
MARICO	56.63	JETAIRWAYS	66.50
BHARTIARTL	52.53	ORIENTBANK	62.55
HAVELLS	52.00	REPCOHOME	61.42
WIPRO	50.05	ALBK	54.42
GAIL	45.77	KSCL	49.48

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