



12th Sep 2018

Index Summary

	11/09/2018	10/09/2018	Change
Nifty Spot	11287.50	11438.10	-150.60
Nifty Future	11331	11487	-161.70
Prem(+)/Disc(-)	43.50	48.90	-5.4
Nifty 50 PCR OI	0.99	1.08	-0.11
Nifty 50 PCR (VOL)	0.84	0.94	-0.10

Volatility Index

	11/09/2018	10/09/2018	Change (%)
India VIX	15.33	15.20	0.86

F & O Turnover (in Rs Cr.)

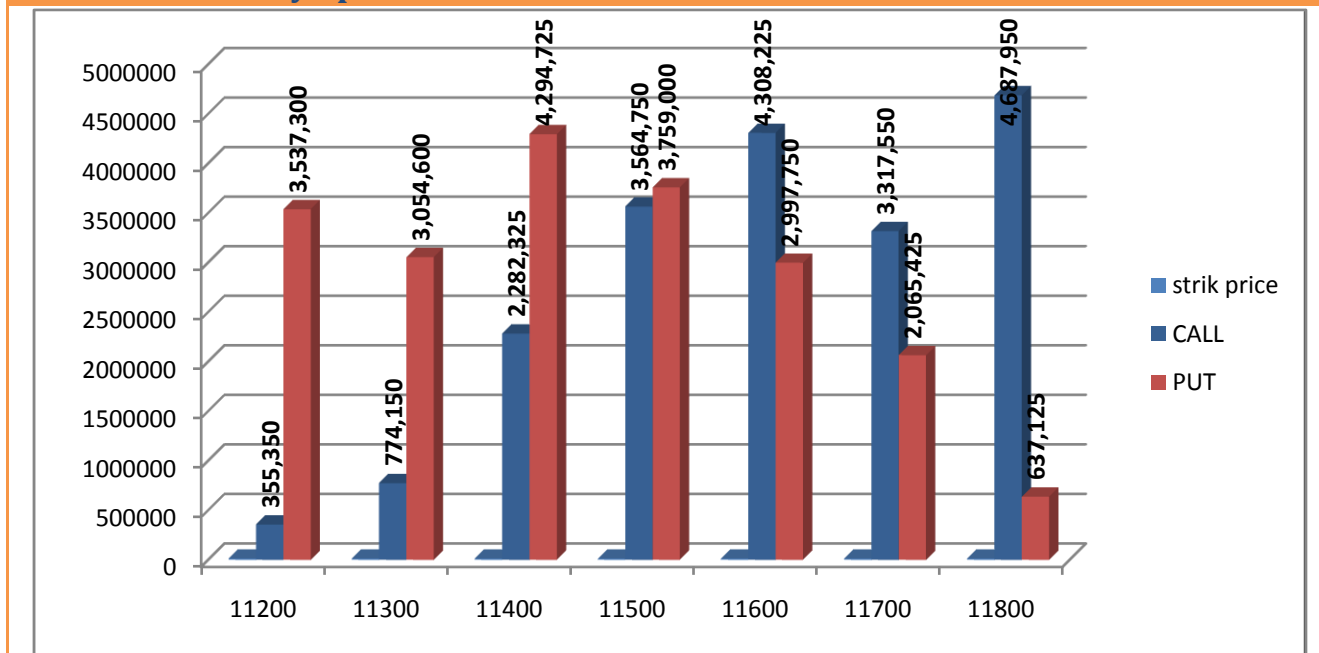
Products	11/9/2018	10/9/2018	%Change
Index Futures	25224.45	22432.39	12.45%
Stock Futures	59570.64	61323.67	-2.86%
Index Option	1,123,695.51	661,434.91	69.89%
Stock Option	54301.54	56300.47	-3.55%
Total	1262792.14	801491.44	57.56%

F & O HEADLINES

- Nifty September Future opened at 11498.75 and made high of 11504.95 whereas during the day it made a low of 11322.80 before closing 11336.25
- Overall SHORT BUILD UP SEEN IN NIFTY FUTURE
- Long built up PAGEIND, ALBK, MINDTREE.
- SHORT built up seen in NHPC, HEXAWARE, BERGEPAIN
- SHORT COVERING seen in PCJEWELLER, ANDHRABANK, INDIGO
- LONG UNWINDING built up seen in SREINFRA, RELCAPITAL, IRB

	Advance	Decline	Unchanged
Nifty	6	44	0
NSE	468	1282	315

Nifty option OI distribution across the different Strikes



FII activity on 11th Sept 2018

	Buy		Sell		OI	
	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)
Index Future	31449	2943.47	50634	4619.57	303939	25947.97
Index Option	1486315	152196.32	1478804	151416.41	976293	85596.93
Stock Future	184551	12829.09	189726	13189.59	1183785	87308.46
Stock Option	123835	9274.14	123970	9262.39	119439	8789.10

Top Gainers & Losers Open Interest Wise

Gainers		Losers	
Company	Future OI (%)	Company	Future OI (%)
GODREJCP	13.27	NIITTECH	-7.98
ADANIENT	12.91	BALRAMCHIN	-5.27
MOTHOOTFIN	11.64	ANDHRABANK	-4.25
HEXAWARE	10.34	BALKRISHIND	-3.83
KSCL	9.42	SRF	-3.06

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