



18th Sep 2018

Index Summary

	17/09/2018	14/09/2018	Change
Nifty Spot	11377.75	11515.20	-137.45
Nifty Future	11405	11538	-142.30
Prem(+)/Disc(-)	27.25	22.80	4.45
Nifty 50 PCR OI	1.06	1.18	-0.12
Nifty 50 PCR (VOL)	0.86	0.94	-0.08

Volatility Index

	17/09/2018	14/09/2018	Change (%)
India VIX	14.49	13.84	4.73

F & O Turnover (in Rs Cr.)

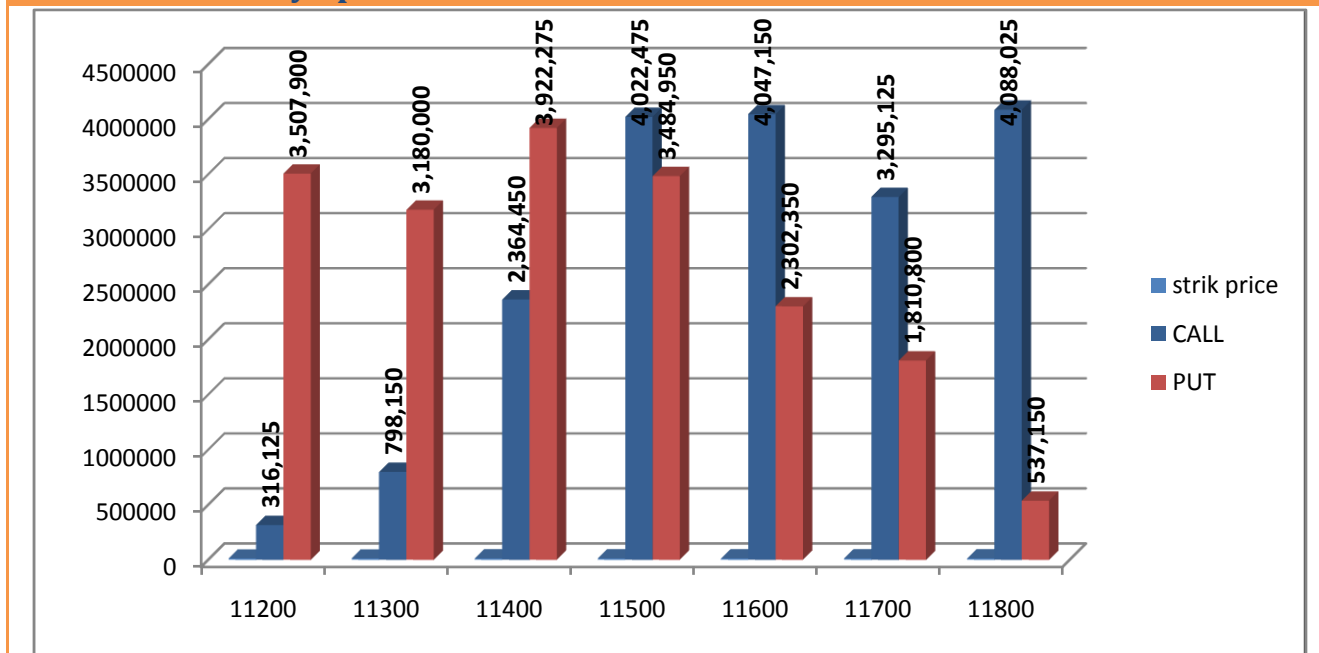
Products	17/9/2018	14/9/2018	%Change
Index Futures	21057	18872.83	11.57%
Stock Futures	54499.55	57281.77	-4.86%
Index Option	662,186.89	482,385.46	37.27%
Stock Option	56843.98	53913.52	5.44%
Total	794587.42	612453.58	29.74%

F & O HEADLINES

- Nifty September Future opened at 11485 and made high of 11490 whereas during the day it made a low of 11392.65 before closing 11407.70
- Overall SHORT BUILD UP SEEN IN NIFTY FUTURE
- Long built up SUZLON, MRPL, OFSS
- SHORT built up seen in RPOWER, ALBK, TATA STEEL
- SHORT COVERING seen in BALRAMCHIN, PCJEWELLER, TATAELXSI
- LONG UNWINDING built up seen in INDIANB, DABUR, CAPF

	Advance	Decline	Unchanged
Nifty	14	36	0
NSE	796	957	324

Nifty option OI distribution across the different Strikes



FII activity on 17th Sept 2018

	Buy		Sell		OI	
	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)
Index Future	28201	2659.49	36293	3276.10	291253	24871.02
Index Option	953456	95767.75	967097	97087.53	950096	83898.56
Stock Future	163871	11152.67	172826	11881.53	1209163	89916.68
Stock Option	133086	10304.35	131760	10204.50	131498	9745.45

Top Gainers & Losers Open Interest Wise

Gainers		Losers	
Company	Future OI (%)	Company	Future OI (%)
OFSS	29.31	BALRAMCHIN	-25.91
KSCL	23.99	ADANIENT	-2.40
KAJARIACER	17.12	NMDC	-2.12
PVR	16.04	HAVELLS	-1.93
GODREJIND	10.88	TATA CHEMICAL	-1.89

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