



21<sup>st</sup> Sep 2018

Index Summary			
	18/09/2018	18/09/2018	Change
Nifty Spot	11234.35	11278.90	-44.55
Nifty Future	11272.80	11318.25	-37.40
Prem(+)/Disc(-)	-38.45	39.35	0.90
Nifty 50 PCR OI	0.87	0.94	-0.07
Nifty 50 PCR (VOL)	0.87	0.93	-0.06

Volatility Index			
	19/09/2018	18/09/2018	Change (%)
India VIX	14.01	14.41	-2.81

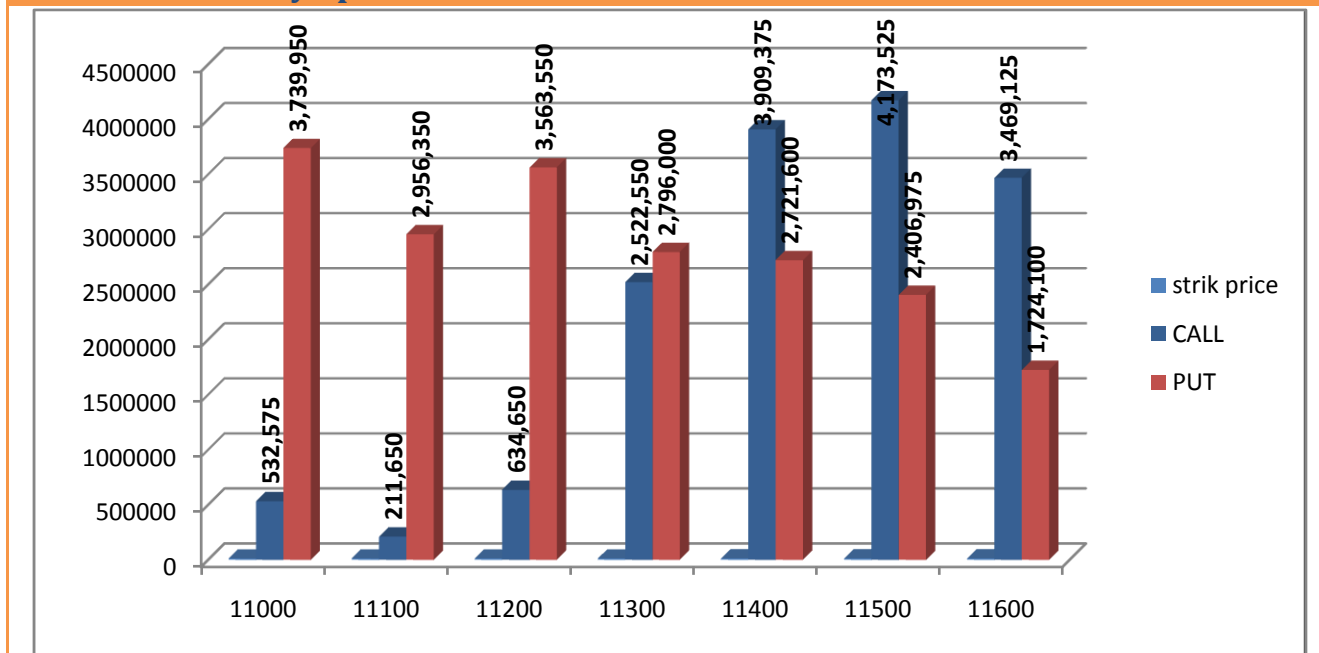
## F & O HEADLINES

- Nifty September Future opened at 11348.95 and made high of 11373.90 whereas during the day it made a low of 11244.45 before closing 11272.80
- Overall LONG UNWINDING SEEN IN NIFTY FUTURE
- Long built up MUTHOOTFIN, GAIL, TATASTEEL.
- SHORT built up seen in ULTRATECEM, MARICO, TATACHEM
- SHORT COVERING seen in UNIONBANK, MCX, BALRAMCHINI
- LONG UNWINDING seen in AURPHARMA, BEML, RAMCOCEM.

F & O Turnover (in Rs Cr.)			
Products	19/9/2018	18/9/2018	%Change
Index Futures	24936.6	25380.96	-1.75%
Stock Futures	64319.85	62331.6	3.19%
Index Option	1,894,909.02	1,089,109.44	73.99%
Stock Option	66162.2	63344.56	4.45%
Total	2050327.67	1240166.55	65.33%

	Advance	Decline	Unchanged
Nifty	27	23	0
NSE	585	1217	78

### Nifty option OI distribution across the different Strikes



### FII activity on 19<sup>th</sup> Sept 2018

	Buy		Sell		OI	
	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)
Index Future	37606	3516.88	34040	3161.76	317901	27204.39
Index Option	1810215	182086.76	1792727	180553.16	970606	84415.61
Stock Future	229546	15782.53	229540	15841.67	1228066	89811.81
Stock Option	172292	12714.61	174785	12884.99	143057	10266.25

### Top Gainers & Losers Open Interest Wise

Gainers		Losers	
Company	Future OI (%)	Company	Future OI (%)
MUTHOOTFIN	5.61	RPOWER	-17.16
GODRREJCP	5.46	BALRAMCHINI	-13.80
AMARAJABAT	3.95	VOLTAS	-13.03
CIPLA	2.73	REPCOHOME	-11.93
UPL	2.49	BANKBARODA	-11.36

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