



24th Sep 2018

Index Summary

	21/09/2018	19/09/2018	Change
Nifty Spot	11143.10	11234.35	-91.25
Nifty Future	11178.05	11272.80	-94.75
Prem(+)/Disc(-)	34.95	-38.45	-3.50
Nifty 50 PCR OI	0.90	0.87	-0.03
Nifty 50 PCR (VOL)	0.99	0.87	0.12

Volatility Index

	21/09/2018	19/09/2018	Change (%)
India VIX	15.54	14.01	10.89

F & O Turnover (in Rs Cr.)

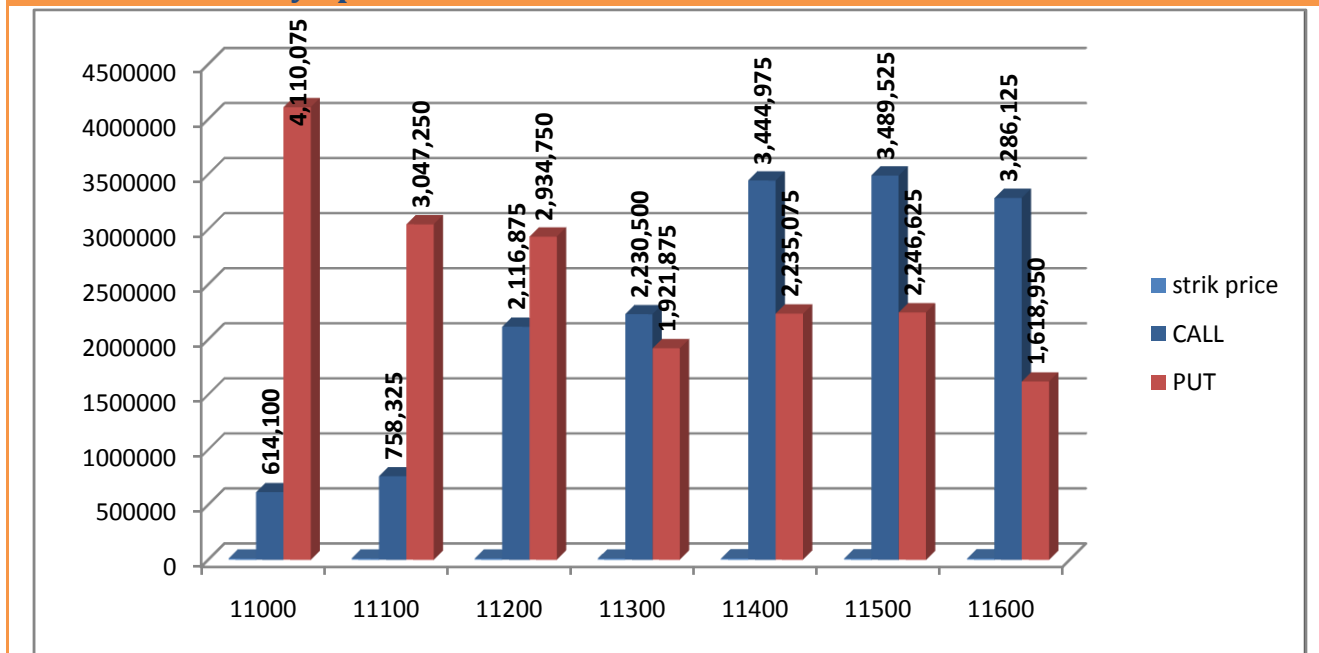
Products	21/9/2018	19/9/2018	%Change
Index Futures	48038.24	24936.6	92.64%
Stock Futures	122741.52	64319.85	90.83%
Index Option	1,060,028.54	1,894,909.02	-44.06%
Stock Option	103019.14	66162.2	55.71%
Total	1333827.44	2050327.67	-34.95%

F & O HEADLINES

- Nifty September Future opened at 11304.95 and made high of 11385 whereas during the day it made a low of 11005.55 before closing 11166.35
- Overall SHORT BUILD UP SEEN IN NIFTY FUTURE
- Long built up OIL, JUSTDIAL, INDIGO.
- SHORT built up seen in RAMCOCEM, ZEEL, TATAGLOBAL
- SHORT COVERING seen in INFRATEL, ONGC, HINDALCO
- LONG UNWINDING seen in HCLTECH, LT, SBIN.

	Advance	Decline	Unchanged
Nifty	23	27	0
NSE	332	1478	254

Nifty option OI distribution across the different Strikes



FII activity on 21st Sept 2018

	Buy		Sell		OI	
	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)
Index Future	102370	9308.84	84877	7744.81	325938	27670.50
Index Option	1893736	175393.97	1940545	180134.41	973403	83800.21
Stock Future	436697	28382.45	426864	27766.91	1259465	90127.76
Stock Option	262746	18780.03	267342	19065.10	147093	10205.44

Top Gainers & Losers Open Interest Wise

Gainers		Losers	
Company	Future OI (%)	Company	Future OI (%)
YESBANK	36.44	DIVISLAB	-13.04
INDUSINDBK	12.31	BALKRISHIND	-10.39
STAR	10.24	MRPL	-9.99
REL	10.23	BALRAMCHIN	-9.71
KOTAKBANK	9.9	TORNTPHARM	-9.16

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