



25<sup>th</sup> Sep 2018

### Index Summary

	24/09/2018	21/09/2018	Change
<b>Nifty Spot</b>	10967.40	11143.10	-175.70
<b>Nifty Future</b>	11000	11178.05	-166.35
<b>Prem(+)/Disc(-)</b>	32.60	34.95	-2.35
<b>Nifty 50 PCR OI</b>	0.84	0.90	-0.06
<b>Nifty 50 PCR (VOL)</b>	0.97	0.99	-0.02

### Volatility Index

	24/09/2018	21/09/2018	Change (%)
<b>India VIX</b>	17.43	15.54	12.15

### F & O Turnover (in Rs Cr.)

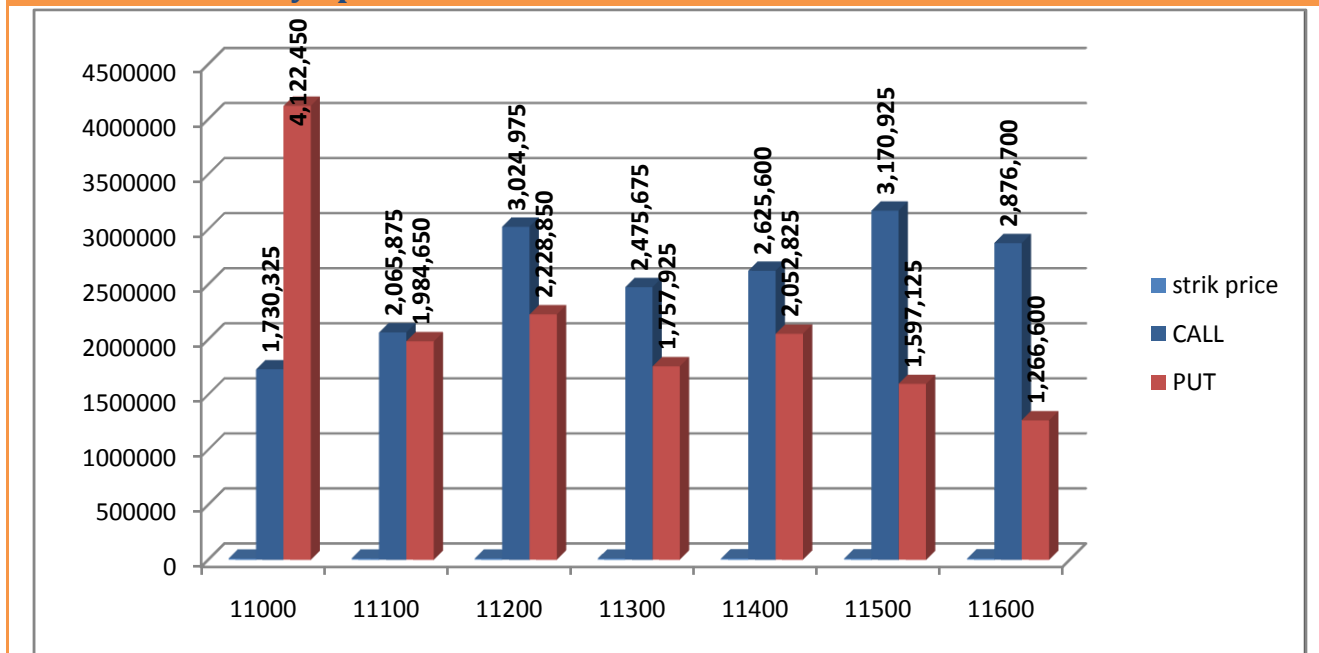
Products	24/9/2018	21/9/2018	%Change
<b>Index Futures</b>	38850.18	48038.24	-19.13%
<b>Stock Futures</b>	111363.12	122741.52	-9.27%
<b>Index Option</b>	833,039.54	1,060,028.54	-21.41%
<b>Stock Option</b>	64383.44	103019.14	-37.50%
<b>Total</b>	1047636.28	1333827.44	-21.46%

### F & O HEADLINES

- Nifty September Future opened at 11174.50 and made high of 11185 whereas during the day it made a low of 10969.45 before closing 10997.95.
- Overall SHORT BUILD UP SEEN IN NIFTY FUTURE
- Long built up INFIBEAM, DHFL, TCS.
- SHORT built up seen in HINDZINC, OIL, ONGC
- SHORT COVERING seen in IGL, TATACOMM
- LONG UNWINDING seen in BATAIND, NHPC, BHEL.

	Advance	Decline	Unchanged
<b>Nifty</b>	9	41	0
<b>NSE</b>	280	1524	272

### Nifty option OI distribution across the different Strikes



### FII activity on 24<sup>th</sup> Sept 2018

	Buy		Sell		OI	
	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)
Index Future	104013	8951.76	97112	8429.27	321289	26751.83
Index Option	1429356	128720.61	1423112	128508.22	1053007	89521.90
Stock Future	511043	34108.10	527728	35418.06	1280716	90193.38
Stock Option	124194	8457.56	123832	8459.14	142945	9715.68

### Top Gainers & Losers Open Interest Wise

Gainers		Losers	
Company	Future OI (%)	Company	Future OI (%)
OIL	22.52	HCC	26.21
UBL	22.40	IGL	13.6
HCLTECH	22.09	BATAINDIA	8.74
WIPRO	22.01	MRPL	8.58
TCS	21.96	BEL	8.47

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