



26th Sep 2018

Index Summary			
	25/09/2018	24/09/2018	Change
Nifty Spot	11067.45	10967.40	100.05
Nifty Future	11093.90	11000	93.90
Prem(+)/Disc(-)	26.45	32.60	-6.15
Nifty 50 PCR OI	0.91	0.84	-0.07
Nifty 50 PCR (VOL)	0.81	0.97	-0.16

Volatility Index			
	25/09/2018	24/09/2018	Change (%)
India VIX	16.68	17.43	-4.29

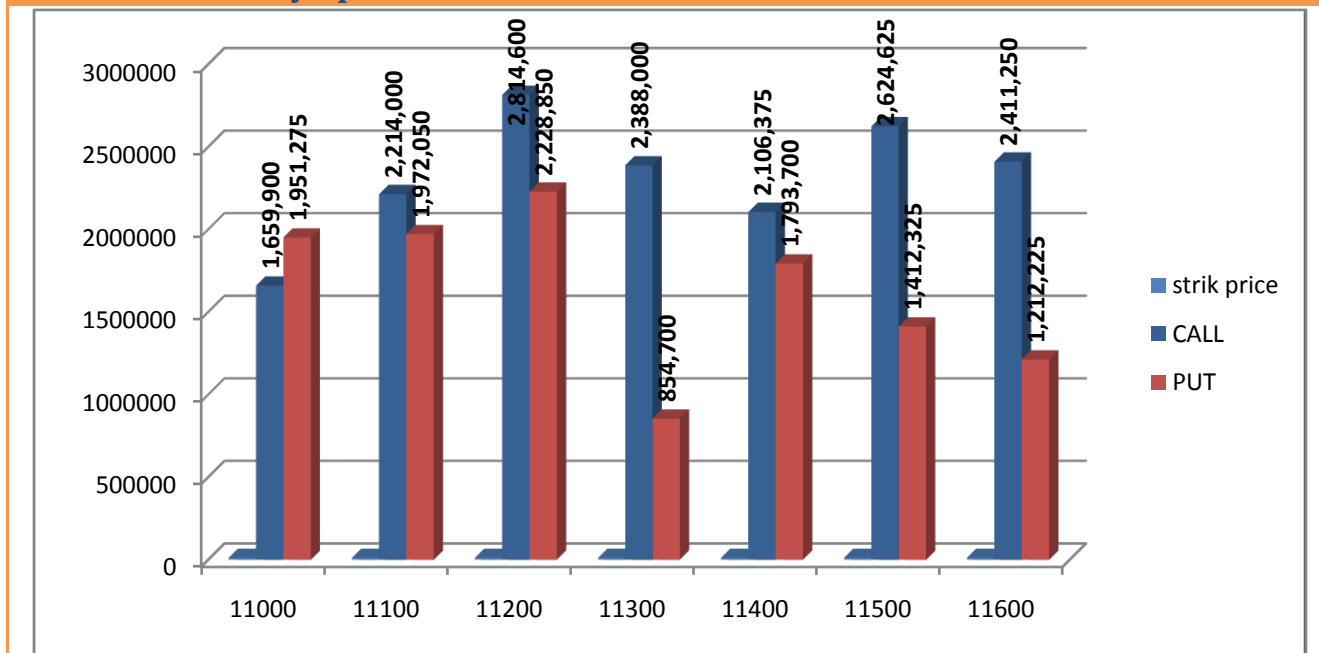
F & O HEADLINES

- Nifty September Future opened at 10970.10 and made high of 11103.80 whereas during the day it made a low of 10909.05 before closing 11086.70.
- Overall LONG BUILD UP SEEN IN NIFTY FUTURE
- Long built up M&MFIN, BIOCON, ANDHRABK.
- SHORT built up seen in MARICO, HERMOTOR, NCC
- SHORT COVERING seen in BALRAMCHINI, RAMCOCEM, GMRINFRA
- LONG UNWINDING seen in SOUTHBANK, TORNTPOER, HCC.

F & O Turnover (in Rs Cr.)			
Products	25/9/2018	24/9/2018	%Change
Index Futures	51814.01	38850.18	33.37%
Stock Futures	131010.35	111363.12	17.64%
Index Option	1,112,623.78	833,039.54	33.56%
Stock Option	70628.78	64383.44	9.70%
Total	1366076.92	1047636.28	30.40%

	Advance	Decline	Unchanged
Nifty	35	15	0
NSE	691	1059	302

Nifty option OI distribution across the different Strikes



FII activity on 25th Sept 2018

	Buy		Sell		OI	
	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)
Index Future	131662	11327.76	137097	12121.06	325316	27308.35
Index Option	2232119	202509.41	2221895	201903.82	1091241	93890.17
Stock Future	576296	38091.87	560286	37443.14	1303420	92409.83
Stock Option	128743	8655.38	127479	8570.66	140551	9573.05

Top Gainers & Losers Open Interest Wise

Gainers		Losers	
Company	Future OI (%)	Company	Future OI (%)
POWERGRID	39.11	EQUITAS	-26.77
CHOLAFIN	35.92	JETAIRWAYS	-25.99
PAGEIND	34.62	ORIENTBANK	-19.12
BHARATFIN	32.63	HCC	-18.96
ONGC	30.70	VOLTAS	-14.62

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