



27th Sep 2018

Index Summary

	26/09/2018	25/09/2018	Change
Nifty Spot	11053.80	11067.45	-13.65
Nifty Future	11053	11093.90	-33.70
Prem(+)/Disc(-)	-0.80	26.45	-27.25
Nifty 50 PCR OI	0.89	0.91	-0.02
Nifty 50 PCR (VOL)	0.93	0.81	0.12

Volatility Index

	26/09/2018	25/09/2018	Change (%)
India VIX	17.09	16.68	-2.44

F & O Turnover (in Rs Cr.)

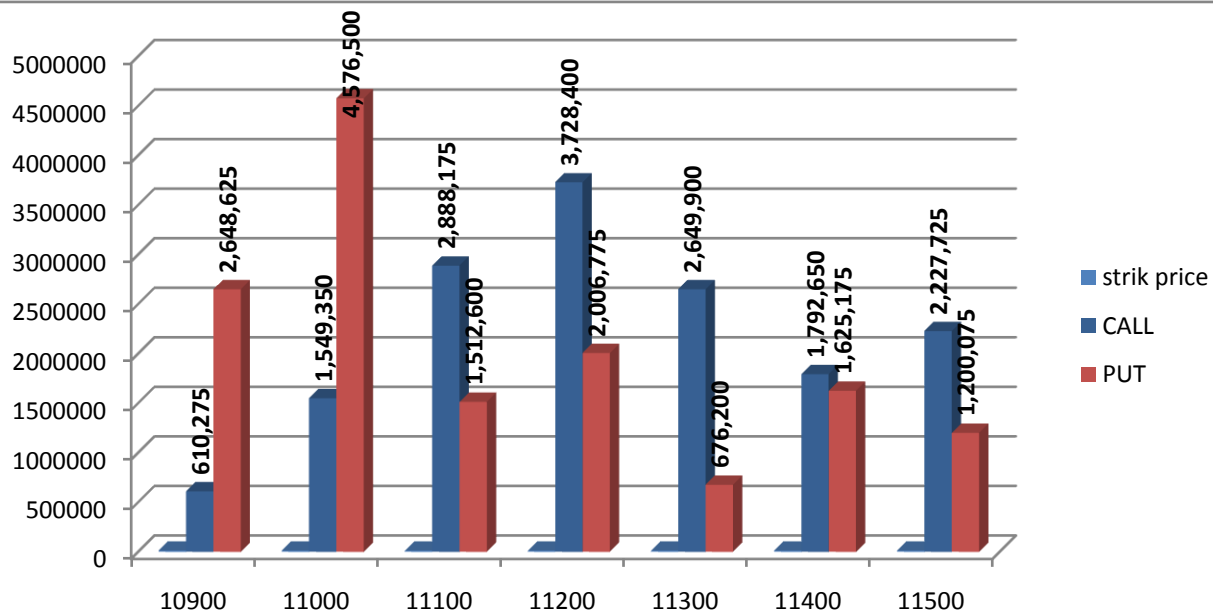
Products	26/9/2018	25/9/2018	%Change
Index Futures	38258.3	51814.01	-26.16%
Stock Futures	131737.21	131010.35	0.55%
Index Option	997,097.65	1,112,623.78	-10.38%
Stock Option	62807.7	70628.78	-11.07%
Total	1229900.86	1366076.92	-9.97%

F & O HEADLINES

- Nifty September Future opened at 11135.10 and made high of 11149.00 whereas during the day it made a low of 11001.10 before closing 11062.45.
- Overall SHORT BUILD UP SEEN IN NIFTY FUTURE
- Long built up BEL, RCOM, EXIDEIND.
- SHORT built up seen in IOC, SUZLON, BHARTIARTL
- SHORT COVERING seen in JUSTDIAL, KSCL, DHFL
- LONG UNWINDING seen in BERGEPAINT, SYNDIBANK.

	Advance	Decline	Unchanged
Nifty	25	25	0
NSE	844	903	312

Nifty option OI distribution across the different Strikes



FII activity on 26th Sept 2018

	Buy		Sell		OI	
	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)
Index Future	103284	8821.97	99483	8542.53	329927	27608.70
Index Option	1931281	178423.60	1914223	177244.63	1133547	97623.12
Stock Future	559747	37353.14	546844	36646.59	1309343	92932.39
Stock Option	91819	6383.72	92920	6466.97	140000	9556.10

Top Gainers & Losers Open Interest Wise

Gainers		Losers	
Company	Future OI (%)	Company	Future OI (%)
BOSCHLTD	46.38	ADANIENT	-30.62
M&MFIN	44.94	KSCL	-29.19
CUMMINSIND	41.04	DHFL	-29.10
CONCOR	39.22	INFIBEAM	-29.07
SHREECEM	38.31	VOLTAS	-27.57

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