



01<sup>st</sup> Nov 2018

### Index Summary

	31/10/2018	30/10/2018	Change
<b>Nifty Spot</b>	<b>10386.60</b>	<b>10198.40</b>	<b>188.20</b>
<b>Nifty Future</b>	<b>10388.25</b>	<b>10225.90</b>	<b>159</b>
<b>Prem(+)/Disc(-)</b>	<b>1.65</b>	<b>27.50</b>	<b>-25.85</b>
<b>Nifty 50 PCR OI</b>	<b>1.49</b>	<b>1.39</b>	<b>0.10</b>
<b>Nifty 50 PCR (VOL)</b>	<b>0.92</b>	<b>0.73</b>	<b>0.19</b>

### Volatility Index

	31/10/2018	30/10/2018	Change (%)
<b>India VIX</b>	<b>19.80</b>	<b>20.50</b>	<b>-3.43</b>

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

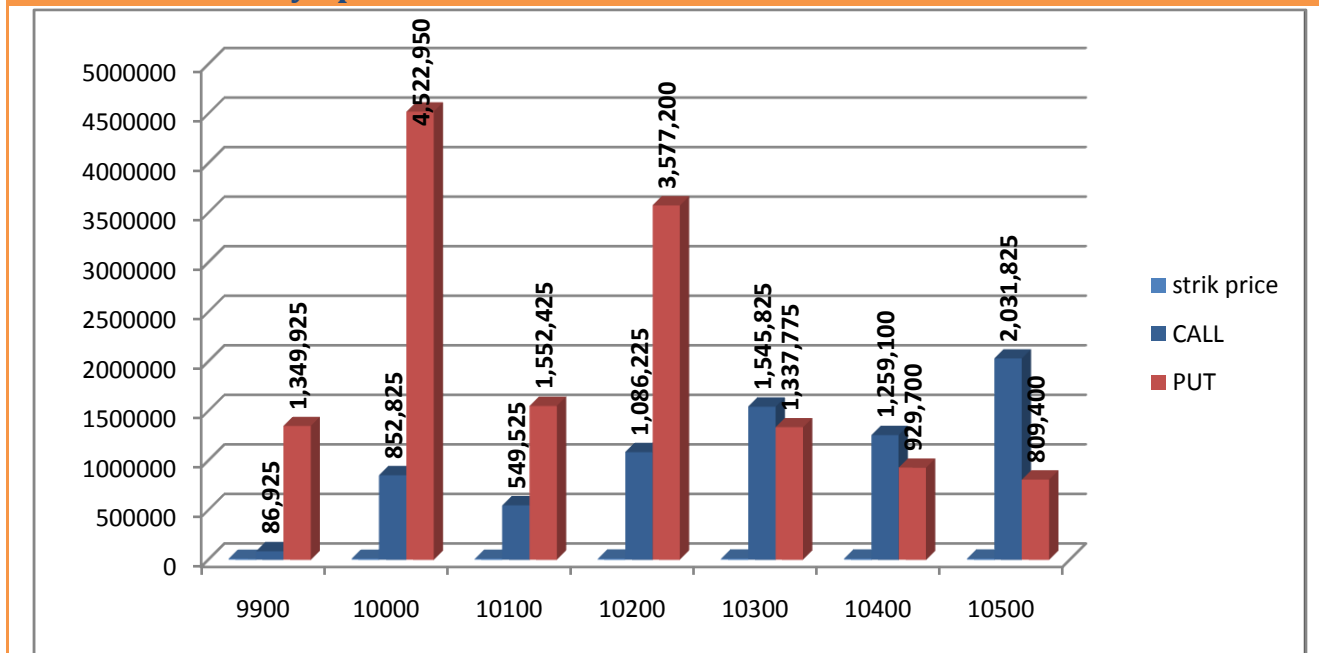
Products	31/10/2018	30/10/2018	%Change
<b>Index Futures</b>	<b>32471.21</b>	<b>21753.14</b>	<b>49.27%</b>
<b>Stock Futures</b>	<b>64528.07</b>	<b>51927.54</b>	<b>24.27%</b>
<b>Index Option</b>	<b>918,411.45</b>	<b>612,473.93</b>	<b>49.95%</b>
<b>Stock Option</b>	<b>38515.41</b>	<b>33352.98</b>	<b>15.48%</b>
<b>Total</b>	<b>1053926.14</b>	<b>719507.59</b>	<b>46.48%</b>

	Advance	Decline	Unchanged
<b>Nifty</b>	<b>36</b>	<b>14</b>	<b>0</b>
<b>NSE</b>	<b>1143</b>	<b>597</b>	<b>318</b>

### F & O HEADLINES

- Nifty November Future opened at 10231.10 and made high of 10419.85 whereas during the day it made a low of 10111.35 before closing 1039840.
- Overall LONG BUILD UP SEEN IN NIFTY FUTURE
- Long built up TORNTPOWER, CUMMINSIND , IRB
- SHORT built up seen in SUZLON, POWERGRID, NTPC
- SHORT COVERING seen in PCJEWELLWE, REPCOHOME, CANFINHOME
- LONG UNWINDING seen in HCC, SUNTV, IDBI.

### Nifty option OI distribution across the different Strikes



### FII activity on 31<sup>st</sup> Oct 2018

	Buy		Sell		OI	
	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)
Index Future	84361	5758.74	77988	5021.72	367370	27078.51
Index Option	2701403	145890.83	2704257	145952.61	835500	59265.28
Stock Future	356242	19516.94	332900	18344.60	1417188	81924.12
Stock Option	131520	7405.77	130246	7308.55	101462	5931.68

### Top Gainers & Losers Open Interest Wise

Gainers		Losers	
Company	Future OI (%)	Company	Future OI (%)
CUMMINSIND	73.34	MCX	-2.98
COALINDIA	65.62	DCBBANK	-2.88
CESC	31.35	CHENNPETRO	-2.79
SYNDIBANK	30.09	ENGINEERSIN	-2.50
TORNTPOWER	23.93	IDBI	-2.04

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