



05<sup>th</sup> Nov 2018

### Index Summary

|                    | 02/11/2018 | 01/11/2018 | Change |
|--------------------|------------|------------|--------|
| Nifty Spot         | 10553      | 10380.40   | 172.55 |
| Nifty Future       | 10581.65   | 10416.00   | 168.20 |
| Prem(+)/Disc(-)    | 28.65      | 35.6       | -6.95  |
| Nifty 50 PCR OI    | 1.59       | 1.50       | 0.09   |
| Nifty 50 PCR (VOL) | 1.03       | 0.92       | 0.11   |

### Volatility Index

|           | 2/11/2018 | 1/11/2018 | Change (%) |
|-----------|-----------|-----------|------------|
| India VIX | 18.23     | 19.19     | -5.00      |

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

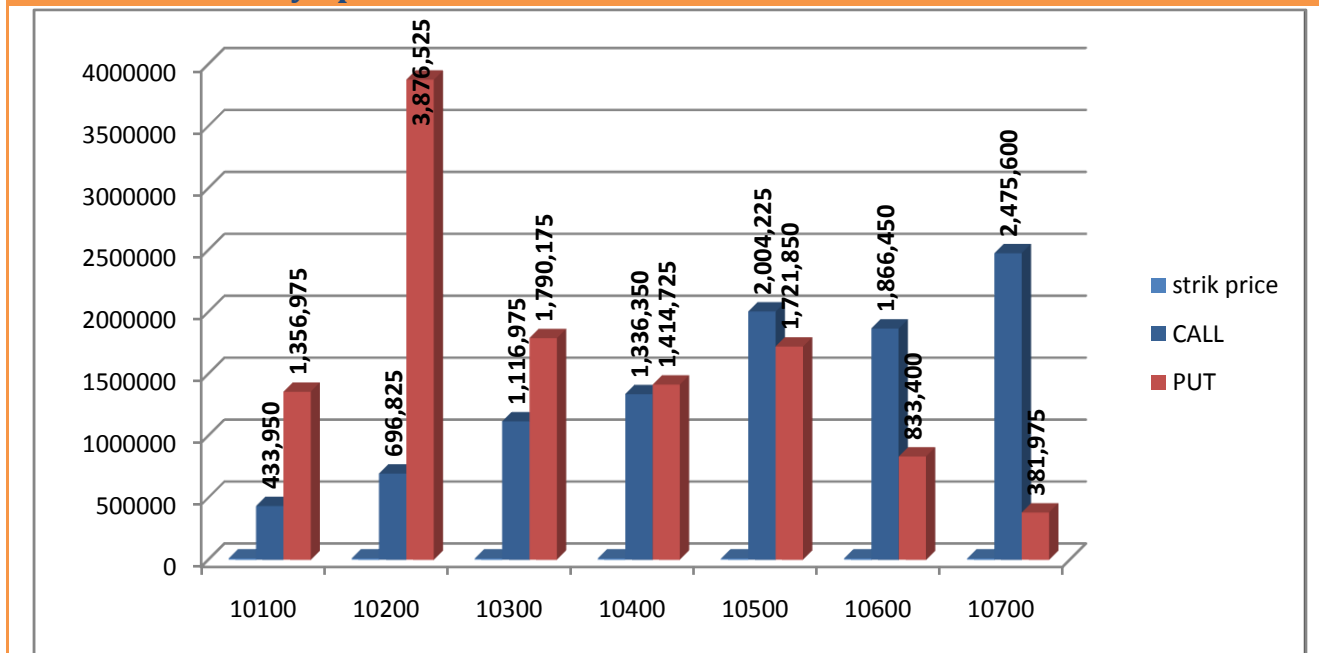
| Products      | 2/11/2018  | 1/11/2018    | %Change |
|---------------|------------|--------------|---------|
| Index Futures | 27103.95   | 22421.85     | 20.88%  |
| Stock Futures | 66607.36   | 58831.5      | 13.22%  |
| Index Option  | 561,859.54 | 1,700,151.27 | -66.95% |
| Stock Option  | 45397.56   | 36350.59     | 24.89%  |
| Total         | 700968.41  | 1817755.21   | -61.44% |

|       | Advance | Decline | Unchanged |
|-------|---------|---------|-----------|
| Nifty | 37      | 13      | 0         |
| NSE   | 1102    | 616     | 339       |

### F & O HEADLINES

- Nifty November Future opened at 10490 and made high of 10632 whereas during the day it made a low of 10478.25 before closing 10577.05.
- Overall LONG BUILD UP seen in NIFTY FUTURE
- Long built up INFIBEAM, BEML, MOTHERSUMI
- SHORT built up seen in MRPL, SUNPHARMA, CONCOR
- SHORT COVERING seen in PCJEWELLER, HCC, BPCL
- LONG UNWINDING seen in KTKBANK, IFCI, BOSCHLTD.

### Nifty option OI distribution across the different Strikes



### FII activity on 02<sup>nd</sup> Nov 2018

|              | Buy       |               | Sell      |               | OI        |               |
|--------------|-----------|---------------|-----------|---------------|-----------|---------------|
|              | Contracts | Value (Rs Cr) | Contracts | Value (Rs Cr) | Contracts | Value (Rs Cr) |
| Index Future | 89650     | 6299.43       | 72862     | 4918.58       | 382608    | 29017.32      |
| Index Option | 1372594   | 81599.98      | 1341626   | 79367.76      | 861929    | 63380.55      |
| Stock Future | 351323    | 19424.97      | 340617    | 18979.09      | 1386158   | 82048.14      |
| Stock Option | 154802    | 8719.11       | 151191    | 8447.91       | 124033    | 7412.04       |

### Top Gainers & Losers Open Interest Wise

| Gainers   |               | Losers      |               |
|-----------|---------------|-------------|---------------|
| Company   | Future OI (%) | Company     | Future OI (%) |
| SRF       | 27.80         | SYNDIBANK   | -5.59         |
| EXIDEIND  | 26.35         | SHREECEMENT | -5.18         |
| BERGEPAIN | 25.00         | PCJEWELLER  | -4.90         |
| IGL       | 24.18         | SREINFRA    | -4.31         |
| CHOLAFIN  | 23.59         | RELCAP      | -3.04         |

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