



24<sup>th</sup> Oct 2018

### Index Summary

	23/10/2018	22/10/2018	Change
<b>Nifty Spot</b>	10146.80	10245.25	-98.45
<b>Nifty Future</b>	10170.25	10227.55	-61.70
<b>Prem(+)/Disc(-)</b>	23.45	-17.70	5.75
<b>Nifty 50 PCR OI</b>	0.73	0.83	-0.10
<b>Nifty 50 PCR (VOL)</b>	0.79	0.89	-0.10

### Volatility Index

	23/10/2018	22/10/2018	Change (%)
<b>India VIX</b>	19.04	21.36	-10.87

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

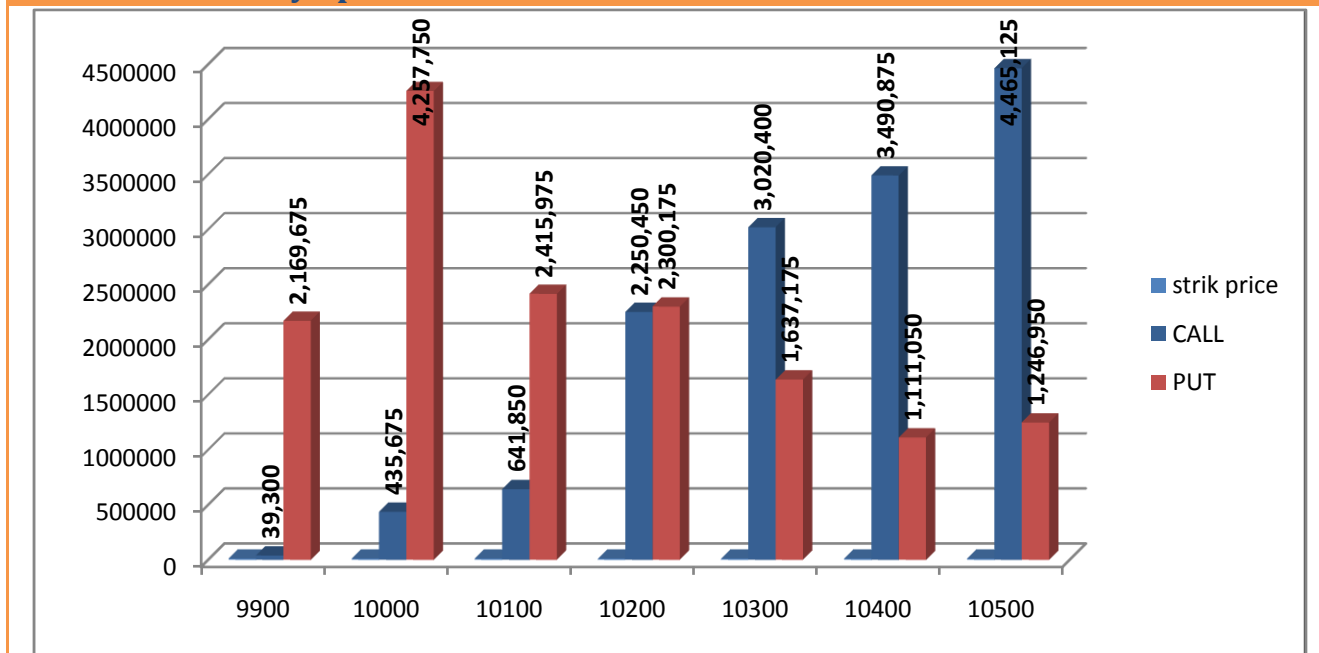
Products	23/10/2018	22/10/2018	%Change
<b>Index Futures</b>	40279.72	32037.78	25.73%
<b>Stock Futures</b>	114861.55	88588.87	29.66%
<b>Index Option</b>	766,306.01	693,012.65	10.58%
<b>Stock Option</b>	60564.52	57417.61	5.48%
<b>Total</b>	982011.81	871056.92	12.74%

### F & O HEADLINES

- Nifty October Future opened at 10160 and made high of 10216.20 whereas during the day it made a low of 10092.55 before closing 10147.90.
- Overall SHORT BUILD UP SEEN IN NIFTY FUTURE
- Long built up TVSMOTOR, M&MFIN, MFSL
- SHORT built up seen in NHPC, RCOM, ESCORTS
- SHORT COVERING seen in SREINFRA,
- LONG UNWINDING seen in JPASSOCIATE.

	Advance	Decline	Unchanged
<b>Nifty</b>	22	28	0
<b>NSE</b>	510	1241	309

### Nifty option OI distribution across the different Strikes



### FII activity on 23<sup>rd</sup> Oct 2018

	Buy		Sell		OI	
	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)
Index Future	156674	12148.10	163404	12725.48	322397	24851.24
Index Option	1385301	120978.32	1379579	120436.48	1055944	83060.92
Stock Future	681370	41053.90	681243	41244.79	1396041	87419.57
Stock Option	100438	6968.88	101097	7014.85	138826	8824.14

### Top Gainers & Losers Open Interest Wise

Gainers		Losers	
Company	Future OI (%)	Company	Future OI (%)
KSCL	57.914	SYNDIBANK	-22.18
BOSCHLTD	44.34	SUNTV	-20.41
POWERGRID	39.42	ADANIENIT	-19.96
TECHM	34.62	SIEMENS	-17.39
TVSMOTOR	33.98	SREINFRA	-17.08

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