



30th Oct 2018

Index Summary			
	29/10/2018	26/10/2018	Change
Nifty Spot	10250	10030	220.85
Nifty Future	10278.20	10042.95	224.10
Prem(+)/Disc(-)	28.20	12.95	15.25
Nifty 50 PCR OI	1.40	1.27	0.13
Nifty 50 PCR (VOL)	0.70	0.74	-0.04

Volatility Index			
	29/10/2018	26/10/2018	Change (%)
India VIX	19.82	19.23	3.09

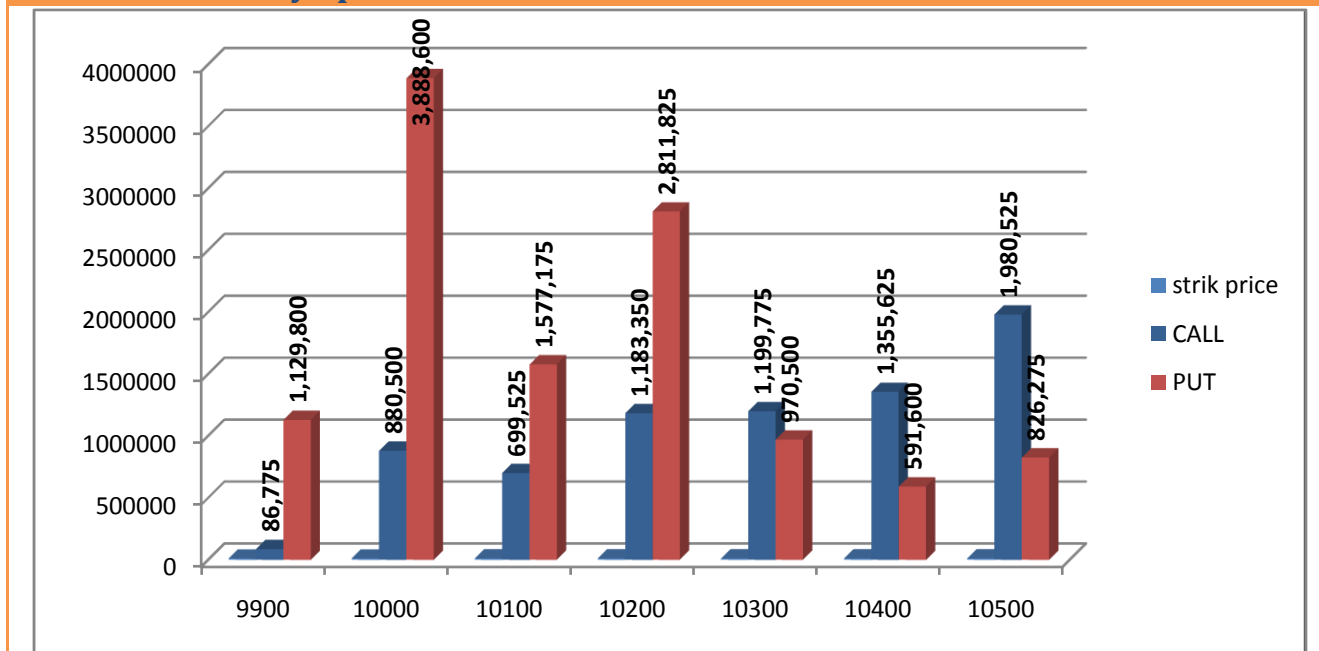
F & O HEADLINES

- Nifty November Future opened at 10089.75 and made high of 10306.40 whereas during the day it made a low of 10055.55 before closing 10283.95.
- Overall LONG BUILD UP SEEN IN NIFTY FUTURE
- Long built up DIVISLAB, TATAPOWER, ORIENTBANK
- SHORT built up seen in YESBANK, NTPC, KPIT
- SHORT COVERING seen in UNIONBANK , ADANIPOWER, TATAMTRDVR
- LONG UNWINDING seen in MCX, KOTAKBANK.

F & O Turnover (in Rs Cr.)			
Products	29/10/2018	26/10/2018	%Change
Index Futures	25444.57	26597.65	-4.34%
Stock Futures	57976.32	54020.09	7.32%
Index Option	482,570.08	396,180.30	21.81%
Stock Option	41567.85	30223.05	37.54%
Total	607558.81	507021.09	19.83%

	Advance	Decline	Unchanged
Nifty	42	08	0
NSE	1339	404	325

Nifty option OI distribution across the different Strikes



FII activity on 29th Oct 2018

	Buy		Sell		OI	
	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)
Index Future	70157	4726.18	68949	4446.74	337829	24623.34
Index Option	1256584	69374.17	1221209	67146.78	731115	51663.09
Stock Future	326639	18000.21	295412	15921.92	1416307	80054.25
Stock Option	130223	7709.42	121979	7106.95	75508	4456.50

Top Gainers & Losers Open Interest Wise

Gainers		Losers	
Company	Future OI (%)	Company	Future OI (%)
AMBUJACEM	65.46	CESC	-3.81
DIVISLAB	42.66	UNIONBANK	-3.64
TORNTPHARMA	27.98	MCX	-3.30
TATAPOWER	26.68	ITC	-2.48
VOLTAS	24.12	KOTAKBANK	-2.35

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