

Daily Derivative Strategy

29th Oct **2018**

Index Summary						
	26/10/2018	25/10/2018	Change			
Nifty Spot	10030	10124.90	-94.90			
Nifty Future	10042.95	10124	-131.60			
Prem(+)/Disc(-)	12.95	-0.90	12.05			
Nifty 50 PCR OI	1.27	0.62	0.67			
Nifty 50 PCR (VOL)	0.74	0.98	-0.24			

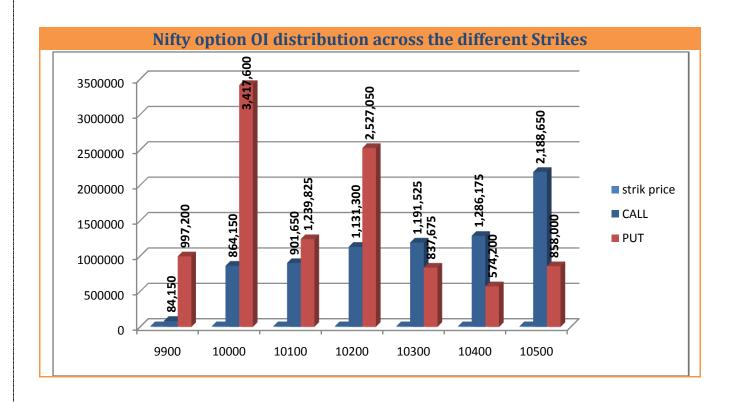
Volatility Index							
26/10/2018 25/10/2018 Change (%)							
India VIX	19.23	18.96	1.44				

F & O Turnover (in Rs Cr.)							
	26/10/2018	25/10/2018	%Change				
Products							
Index	26597.65	45189.83	-41.14%				
Futures							
Stock	54020.09	134705.17	-59.90%				
Futures	3 1020,07	131703,17	3313070				
Index	396,180.30	1,623,442.39	-75.60%				
Option							
Stock	30223.05	69318.33	-56.40%				
Option			23.1070				
	507021.09	1872655.73	-72.93%				
Total							

	Advance		rance Decline		Unchanged	
Nifty		16		33	1	
NSE		747		964	346	

F & O HEADLINES

- Nifty November Future opened at 10118.20 and made high of 10177 whereas during the day it made a low of 10030.10 before closing 10054.10.
- Overall SHORT BUILD UP SEEN IN NIFTY FUTURE
- ➤ Long built up RAYMOND, CEATLTD, BEL
- SHORT built up seen in CUMMINSIND, WIPRO, BHARTIARTL
- > SHORT COVERING seen in DISHTV, ADANIPOWER, KAJARIACER
- ➤ LONG UNWINDING seen in BAJAJFINSV, IRB, PIDILITIND.



FII activity on 26th Oct 2018						
	Buy		Sell		OI	
	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)
Index Future	73946	4619.45	72111	4765.99	320587	22900.51
Index Option	1001953	57259.97	983452	56495.98	687254	48146.91
Stock Future	330001	16696.10	319543	16154.86	1413465	77292.40
Stock Option	100161	5482.55	98899	5393.56	54369	2965.15

Top Gainers & Losers Open Interest Wise						
Gainers			Losers			
Company	Future OI (%)		Company	Future OI (%)		
EQUITAS	80.99		BATAINDIA	-6.48		
UJJIVAN	43.30		MCX	-3.25		
BHEL	22.88		CESC	-1.63		
REPCOHOME	21.98		BAJAJFINSV	-1.61		
NBCC	19.60		CANFINHOME	-1.55		

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