

Daily Derivative Strategy

31st Oct 2018

Index Summary					
	30/10/2018	29/10/2018	Change		
Nifty Spot	10198.40	10250	-52.45		
Nifty Future	10225.90	10278.20	-28.05		
Prem(+)/Disc(-)	27.50	28.20	-0.70		
Nifty 50 PCR OI	1.39	1.40	-0.01		
Nifty 50 PCR (VOL)	0.73	0.70	0.03		

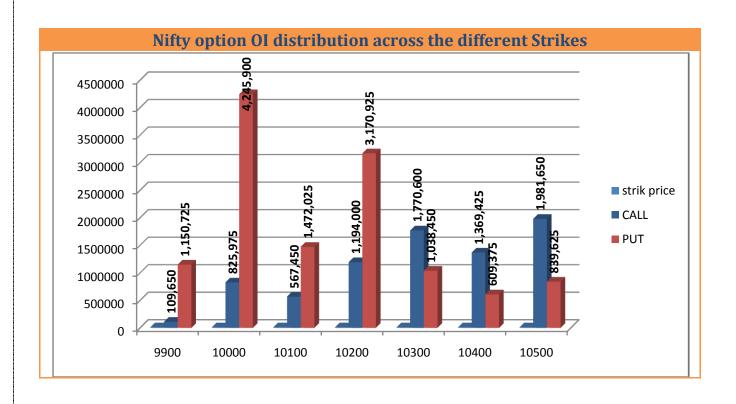
Volatility Index						
30/10/2018 29/10/2018 Change (%)						
India VIX	20.50	19.82	3.44			

F & O Turnover (in Rs Cr.)							
Products	30/10/2018	29/10/2018	%Change				
Index Futures	21753.14	25444.57	-14.51%				
Stock Futures	51927.54	57976.32	-10.43%				
Index Option	612,473.93	482,570.08	26.92%				
Stock Option	33352.98	41567.85	-19.76%				
Total	719507.59	607558.81	18.43%				

	Advance		Decline	Unchanged
Nifty		21	29	0
NSE		1033	678	346

F & O HEADLINES

- Nifty November Future opened at 10264.40 and made high of 10315 whereas during the day it made a low of 10195.30 before closing 10229.25.
- Overall LONG UNWINDING BUILD UP SEEN IN NIFTY FUTURE
- Long built up JUSTDIAL, JETAIRWAYS , UNIONBANK,
- > SHORT built up seen in BERGEPAINT, IBULHSGFIN, M&M
- SHORT COVERING seen in DHFL , PCJEWELLER, INDIANB
- LONG UNWINDING seen in IDFC, CADILA, NIFTY BANK.



FII activity on 30th Oct 2018						
	Buy Sel			ell	OI	
	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)
Index Future	52205	3355.18	48855	3154.42	333179	24136.73
Index Option	1907606	102477.59	1900413	101973.62	784282	55116.90
Stock Future	287443	15535.84	283746	15401.63	1406210	79409.70
Stock Option	112977	6379.86	109881	6211.58	87906	5103.46

Top Gainers & Losers Open Interest Wise					
Gainers			Losers		
Company	Future OI (%)		Company	Future OI (%)	
MOTHERSUMI	66.79		CESC	-36.06	
VOLTAS	28.30		REPCOHOME	-6.83	
JUSTDIAL	21.46		ORIENTBANK	-6.06	
DALMIABHA	21.34		DHFL	-5.62	
BALKRISHNA	16.48		CEATLTD	-4.56	

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