

## Daily Derivative Strategy

## 16<sup>th</sup> Oct **2018**

Index Summary					
	15/10/2018	12/10/2018	Change		
Nifty Spot	10512.50	10472.50	40		
Nifty Future	10516.05	10485.90	29.50		
Prem(+)/Disc(-)	3.55	13.40	-9.85		
Nifty 50 PCR OI	0.97	1.00	-0.03		
Nifty 50 PCR (VOL)	0.78	0.88	-0.10		

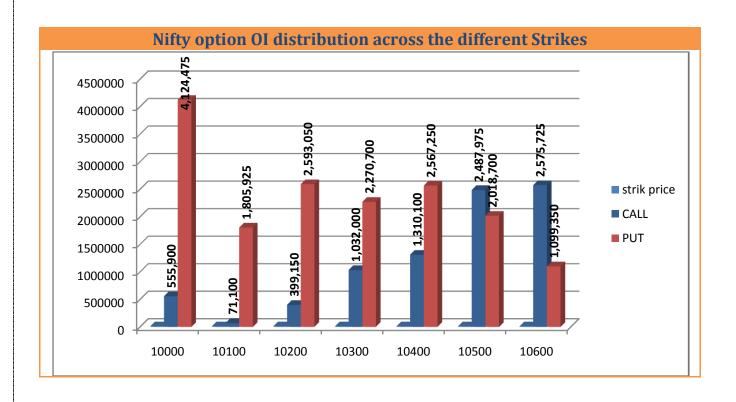
Volatility Index						
15/10/2018 12/10/2018 Change (						
India VIX	18.89	18.63	1.73			

F & O Turnover (in Rs Cr.)							
	15/10/2018	12/10/2018	%Change				
Products							
Index	25068	25561.03	-1.93%				
Futures							
Stock	49164.67	56120.68	-12.39%				
Futures	17101.07	33123.33	12.5570				
Index	574,353.56	502,517.75	14.30%				
Option							
Stock	44180	50654.82	-12.78%				
Option							
	692766.23	634854.28	9.12%				
Total							

	Advance		Advance Decline		Unchanged	
Nifty		25		25	0	
NSE		1208		552	310	

## **F & O HEADLINES**

- Nifty October Future opened at 10500.55 and made high of 10531.95 whereas during the day it made a low of 10405.55 before closing 10517.45
- Overall LONG BUILD UP SEEN IN NIFTY FUTURE
- ➤ Long built up TV18BRDCST, KPIT, GRANULES
- SHORT built up seen in GMRINFRA, RCOM, SUNTV
- SHORT COVERING seen in ADANIPORT, BEML, ADANIENT
- ➤ LONG UNWINDING seen in NIFTYMID50, JINDALSTEL, CANFINHOME.



FII activity on 15th Oct 2018						
Buy			Sell		OI	
	Contracts	Value (Rs	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)
		Cr)				
Index Future	38041	3282.32	53668	4489.86	279162	22138.14
Index Option	1037401	93985.01	1017676	92451.98	1026642	84062.70
Stock Future	231529	14401.75	226392	13927.89	1284984	84459.28
Stock Option	100320	7125.87	101964	7220.48	137452	9015.84

Top Gainers & Losers Open Interest Wise						
Gainers			Losers			
Company	Future OI (%)		Company	Future OI (%)		
EXIDEIND	14.63		NIITECH	-6.74		
HINDUNILVR	12.13		TORNTPOWER	-3.46		
PTC	11.55		BATAINDIA	-2.00		
AJANTPHARM	11.50		IDBI	-1.45		
ICICIBANK	11.28		CEATLTD	-1.43		

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