

Daily Derivative Strategy

17th Sep **2018**

Index Summary						
	14/09/2018	12/09/2018	Change			
Nifty Spot	11515.20	11369.90	145.30			
Nifty Future	11538	11414.60	120.65			
Prem(+)/Disc(-)	22.80	44.70	-21.90			
Nifty 50 PCR OI	1.18	1.05	0.13			
Nifty 50 PCR (VOL)	0.94	0.85	0.09			

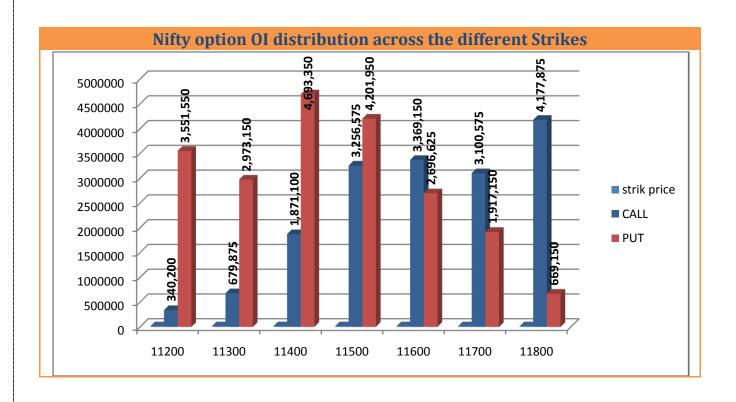
Volatility Index						
14/09/2018 12/09/2018 Change (%)						
India VIX	13.84	14.25	-2.86			

F & O Turnover (in Rs Cr.)							
	14/9/2018	12/9/2018	%Change				
Products							
Index	18872.83	28286.21	-33.28%				
Futures							
Charly	57281.77	65249.87	-12.21%				
Stock Futures	37201.77	03247.07	-12.21%				
Index	482,385.46	2,110,941.42	-77.15%				
Option							
Charle	53913.52	57366.95	-6.02%				
Stock	33713.32	37300.73	-0.02%				
Option							
	612453.58	2261844.45	-72.92%				
Total							

	Advance		ice Decline		Unchanged	
Nifty		45		4	1	
NSE		1214		523	327	

F & O HEADLINES

- Nifty September Future opened at 11482.50 and made high of 11559.00 whereas during the day it made a low of 11466 before closing 11547.30
- Overall LONG BUILD UP SEEN IN NIFTY FUTURE
- ➤ Long built up BALRAMCHIN, GRANULES, WOCKPHARMA.
- > SHORT built up seen in IDEA, PCJEWELLER, RELIANCE
- SHORT COVERING seen in BPCL, BAJAJFINSV, HINDPETRO
- LONG UNWINDING built up seen in NIFTY IT



FII activity on 14th Sept 2018						
Buy			Sell		OI	
	Contracts	Value (Rs	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)
		Cr)				
Index Future	34673	3131.71	28180	2673.36	286785	24747.25
Index Option	826335	81520.43	812502	80318.28	952043	84877.78
Stock Future	182447	12566.61	176312	12345.88	1203156	90434.96
Stock Option	127881	9446.59	126568	9361.55	126924	9495.01

Top Gainers & Losers Open Interest Wise					
Gainers			Losers		
Company	Future OI (%)		Company	Future OI (%)	
GBALRAMCHIN	57.40		SYNDIBANK	-5.68	
CUMMINSIND	23.23		COLPAL	-5.60	
MRPL	20.68		EXIDEIND	-5.33	
AMARAJABAT	17.00		IOC	-3.33	
BATAINDIA	15.25		BPCL	-3.29	

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