

## Daily Derivative Strategy

## 19<sup>th</sup> Sep **2018**

Index Summary					
	18/09/2018	17/09/2018	Change		
Nifty Spot	11278.90	11377.75	-98.85		
Nifty Future	11318.25	11405	-89.45		
Prem(+)/Disc(-)	39.35	27.25	12.10		
Nifty 50 PCR OI	0.94	1.06	-0.12		
Nifty 50 PCR (VOL)	0.93	0.86	0.07		

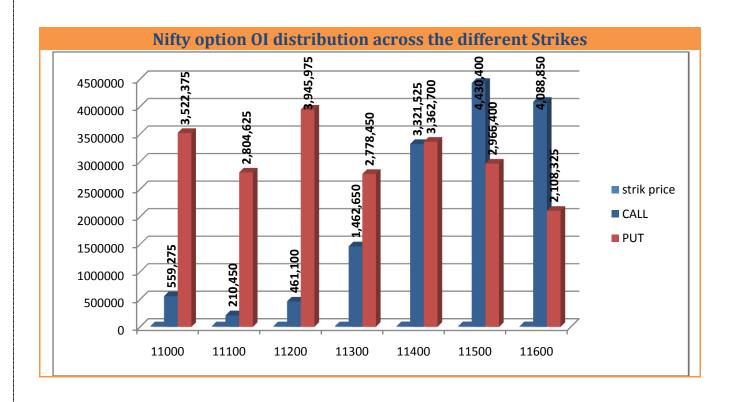
Volatility Index					
	Change (%)				
India VIX	14.41	14.49	-0.52		

F & O Turnover (in Rs Cr.)							
	18/9/2018	17/9/2018	%Change				
Products							
Index	25380.96	21057	20.53%				
Futures							
Stock	62331.6	54499.55	14.37%				
Futures	02331.0	31177.33	14.57 /0				
Index	1,089,109.44	662,186.89	64.47%				
Option							
Stock	63344.56	56843.98	11.44%				
Option			22,77,0				
	1240166.55	794587.42	56.08%				
Total							

	Advance		e Decline		Unchanged	
Nifty		9		41	0	
NSE		472		1267	328	

## **F & O HEADLINES**

- Nifty September Future opened at 11388.05 and made high of 11438 whereas during the day it made a low of 11298.10 before closing 11310.25
- Overall SHORT BUILD UP SEEN IN NIFTY FUTURE
- Long built up NESTLE, DEIVISLAB, AMARAJABAT.
- > SHORT built up seen in INFRATEL, OIL, CIPLA
- SHORT COVERING seen in HUL, BIOCON, DABUR
- ➤ LONG UNWINDING built up seen in MINDTREE, TATACOMM, TATASTEEL.



FII activity on 18th Sept 2018						
	Buy Sell			ell		OI
	Contracts	Value (Rs	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)
		Cr)				
Index Future	42828	4130.75	34490	3165.76	304701	26088.27
Index Option	1617033	162967.98	1601002	161430.14	978793	85940.78
Stock Future	206019	13963.09	224280	15124.92	1223542	89686.08
Stock Option	163739	11817.36	164307	11863.13	136958	9998.05

Top Gainers & Losers Open Interest Wise					
Gainers			Losers		
Company	Future OI (%)		Company	Future OI (%)	
INDIANBK	64.23		CHENNAIPETRO	-10.90	
CANBK	40.05		JUBLF00D	-3.27	
BANKBARODA	29.79		НСС	-2.77	
ALBK	29.61		ACC	-2.17	
UNIONBANK	27.84		REPCOHOME	-1.98	

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