

Daily Derivative Strategy

22nd Oct 2018

Index Summary					
	19/10/2018	17/10/2018	Change		
Nifty Spot	10303.55	10453.05	-149.50		
Nifty Future	10310	10445.95	-133.95		
Prem(+)/Disc(-)	6.45	-7.15	-0.70		
Nifty 50 PCR OI	0.78	0.85	007		
Nifty 50 PCR (VOL)	0.87	0.94	-0.07		

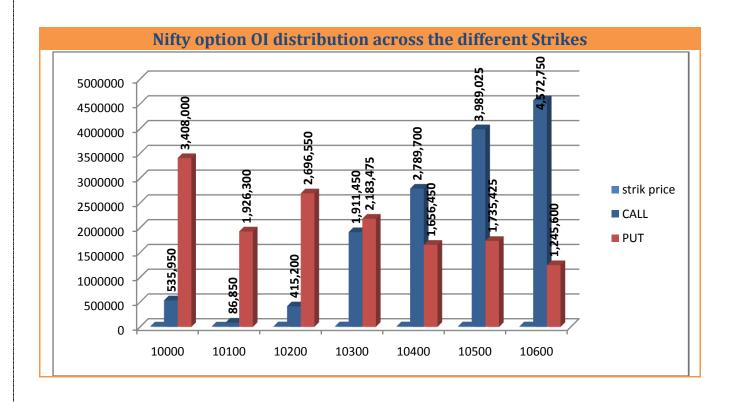
Volatility Index						
19/10/2018 17/10/2018 Change (%						
India VIX	19.79	17.98	10.05			

F & O Turnover (in Rs Cr.)							
	19/10/2018	17/10/2018	%Change				
Products							
Index	30990.18	29998.44	3.31%				
Futures							
Stock	72397.76	65264.37	10.93%				
Futures	72377.70	03204.37	10.73 /0				
Index	648,839.98	1,935,379.65	-66.47%				
Option	0.0,007.70	1,700,077,00	00117 /0				
эрион							
Stock	64763.83	59072.61	9.63%				
Option							
	816991.75	2089715.01	-60.90%				
Total							

	Advance		Decline	Unchanged
Nifty		18	30	2
NSE		531	1214	314

F & O HEADLINES

- Nifty October Future opened at 10337 and made high of 10388.45 whereas during the day it made a low of 10246.45 before closing 10303.20.
- Overall SHORT BUILD UP SEEN IN NIFTY FUTURE
- ➤ Long built up DLF, JUBLFOOD, RELINFRA
- > SHORT built up seen in TATA STEEL, TORNTPHARMA, GLENMARK
- ➤ SHORT COVERING seen in JETAIRWAYS, ITC, CEAT LTD
- LONG UNWINDING seen in LT, CIPLA, COALINDIA.



FII activity on 19th Oct 2018						
Buy			Se	ell OI		OI
	Contracts	Value (Rs	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)
		Cr)				
Index Future	50466	4294.41	55770	4732.33	284993	22255.05
Index Option	1229482	106409.57	1255331	108993.99	1033414	81939.79
Stock Future	321736	18912.79	349764	20576.46	1342721	85032.65
Stock Option	160892	10942.88	156947	10657.46	143029	9290.23

Top Gainers & Losers Open Interest Wise					
Gainers			Losers		
Company	Future OI (%)		Company	Future OI (%)	
SREIINFRA	64.82		JETAIRWAYS	-7.15	
REPCOHOME	36.25		DHFL	-5.99	
ACC	35.94		CEAT LTD	-5.37	
MINDTREE	29.96		EQUITAS	-4.27	
TORNTPOWER	23.06		ITC	-3.12	

Disclaimer: This report, contains information based on research carried by or on behalf of Bonanza Portfolio Limited, is neither advice nor any offer to sell or a solicitation to buy any securities, Further the reader is also advised to exercise restraint in placing any dependence on this report, as the sender, Bonanza Portfolio Limited, neither claims or guarantees the accuracy of any information contained herein nor assumes any responsibility in relation to losses arising from the errors of fact, opinions contained herein or the dependence placed on the same. The situational factors affecting the information herein may change any time due to the volatile market conditions, and may not be accurate, complete or exhaustive, the recipient therefore is advised to use his own discretion and judgment, while entering into any transactions, whatsoever.

Further, please note that Bonanza, its director's employees and associates may have trading or investment positions in the securities mentioned herein.

BONANZA PORTFOLIO LTD

New Delhi: 4353/4C, Madan Mohan Street, Ansari Road, Darya Ganj, New Delhi – 110002. Tel: 91 11 30181290/94 Fax: 91 11 30412657

Mumbai: Bonanza House, Plot No. M-2, Cama Industrial Estate, Walbhat Road, Goregoan (E) Mumbai – 400063. Tel. 91 22 67605500/600 Fax. 022-67605530