

## Daily Derivative Strategy

## 23<sup>rd</sup> Oct **2018**

Index Summary					
	22/10/2018	19/10/2018	Change		
Nifty Spot	10245.25	10303.55	-58.30		
Nifty Future	10227.55	10310	-75.65		
Prem(+)/Disc(-)	-17.70	6.45	-24.15		
Nifty 50 PCR OI	0.83	0.78	0.05		
Nifty 50 PCR (VOL)	0.89	0.87	0.02		

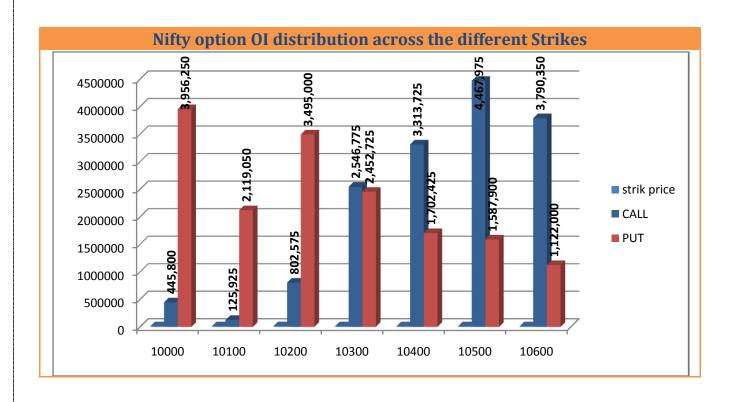
Volatility Index							
22/10/2018 19/10/2018 Change (%)							
India VIX	21.36	19.79	7.92				

F & O Turnover (in Rs Cr.)							
	22/10/2018	19/10/2018	%Change				
Products							
Index	32037.78	30990.18	3.38%				
Futures							
Stock	88588.87	72397.76	22.36%				
Futures	00300,07	72377.70	22.30 /0				
Index	693,012.65	648,839.98	6.81%				
Option							
Stock	57417.61	64763.83	-11.34%				
Option	57117.01	51703.03	11.5470				
Option	871056.92	816991.75	6.62%				
Total	0,1000,72	010771175	0.02 /0				

	Advance		Decline	Unchanged
Nifty		16	33	1
NSE		508	1261	297

## **F & O HEADLINES**

- Nifty October Future opened at 10405 and made high of 10405 whereas during the day it made a low of 10206 before closing 10231.95.
- Overall SHORT BUILD UP SEEN IN NIFTY FUTURE
- Long built up IBULHSGFIN, MUTHOOTFIN, REPCOHOME
- SHORT built up seen in NESTLEIND, PVR, MARICO
- > SHORT COVERING seen in PTC,
- ► LONG UNWINDING seen in JPASSOCIATE.



FII activity on 22nd Oct 2018						
	Buy			ell		OI
	Contracts	Value (Rs	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)
		Cr)				
Index Future	97249	7962.52	90663	7437.56	278453	21527.84
Index Option	1303345	114330.74	1292493	113388.73	1078190	85240.07
Stock Future	505205	30749.93	499826	30400.41	1352690	85008.72
Stock Option	132030	9280.48	130636	9125.34	141875	9108.72

Top Gainers & Losers Open Interest Wise					
Gainers			Losers		
Company	Future OI (%)		Company	Future OI (%)	
HINDZINC	42.61		ADANIPOWER	-23.82	
НСС	32.84		JPASSOCIATE	-5.30	
CONCOR	29.73		PTC	-4.27	
UBL	27.66		REPCOHOME	-2.93	
BAJAJFINANCE	24.94		MINDTREE	-2.34	

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