

Daily Derivative Strategy

25th Oct **2018**

Index Summary					
	24/10/2018	23/10/2018	Change		
Nifty Spot	10224.75	10146.80	77.95		
Nifty Future	10238.35	10170.25	90.45		
Prem(+)/Disc(-)	13.60	23.45	-9.85		
Nifty 50 PCR OI	0.74	0.73	0.01		
Nifty 50 PCR (VOL)	0.88	0.79	0.09		

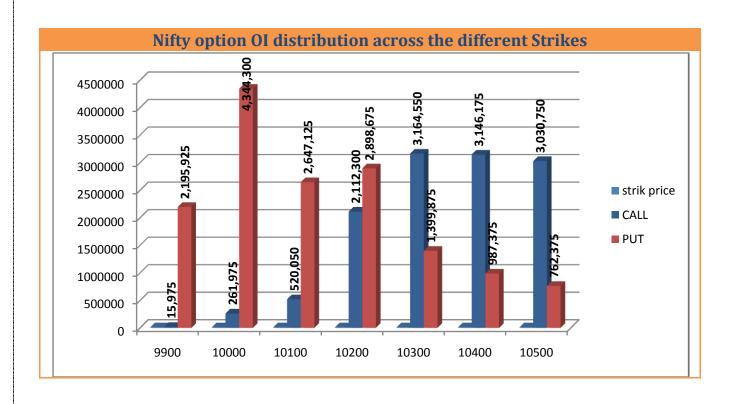
Volatility Index						
24/10/2018 23/10/2018 Change (%						
India VIX	18.88	19.04	-0.84			

F & O Turnover (in Rs Cr.)							
	24/10/2018	23/10/2018	%Change				
Products							
Index Futures	46727.7	40279.72	16.01%				
Stock Futures	120143.84	114861.55	4.60%				
Index Option	1,094,980.52	766,306.01	42.89%				
Stock Option	72572.32	60564.52	19.83%				
Total	1333824.38	982011.81	35.83%				

	Advance		ce Decline		Unchanged	
Nifty		31		19	0	
NSE		956		794	308	

F & O HEADLINES

- Nifty October Future opened at 10262.50 and made high of 10277.90 whereas during the day it made a low of 10115.90 before closing 10228.55.
- Overall LONG BUILD UP SEEN IN NIFTY FUTURE
- Long built up CANFINHOME, BAJFINANCE, MCX
- > SHORT built up seen in AJANTPHARMA, TATAELXSI, AMARARAJABAT
- > SHORT COVERING seen in IGL, RPOWER, IFCI
- ➤ LONG UNWINDING seen in TORNTPOWER, HCC.



FII activity on 24th Oct 2018						
Buy			Se	ell	OI	
	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)
Index Future	140336	11222.43	132205	10609.25	367028	28497.27
Index Option	2060830	181206.75	2047301	180385.80	1041185	82511.99
Stock Future	542101	32931.67	535899	32394.27	1418857	89815.11
Stock Option	136387	9567.33	133535	9359.68	137284	8759.48

Top Gainers & Losers Open Interest Wise					
Gainers			Losers		
Company	Future OI (%)		Company	Future OI (%)	
OFSS	52.78		PCJEWELLER	-36.93	
MINDTREE	43.80		JETAIRWAYS	-28.08	
ASIANPAINT	36.26		JUSTDIAL	-22.38	
TORNTPHARM	35.01		CGPOWER	-19.06	
BHARATFIN	34.01		GMRINFRA	-16.13	

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