

Daily Derivative Strategy

26th Oct **2018**

| Index Summary | | | | | |
|--------------------|------------|------------|---------|--|--|
| | 25/10/2018 | 24/10/2018 | Change | | |
| Nifty Spot | 10124.90 | 10224.75 | -99.85 | | |
| Nifty Future | 10124 | 10238.35 | -104.55 | | |
| Prem(+)/Disc(-) | -0.90 | 13.60 | -14.50 | | |
| Nifty 50 PCR OI | 0.62 | 0.74 | -0.12 | | |
| Nifty 50 PCR (VOL) | 0.98 | 0.88 | 0.10 | | |

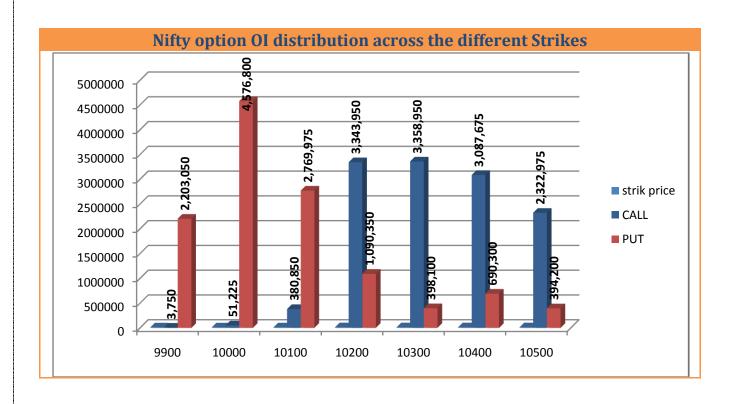
| Volatility Index | | | | | | |
|----------------------------------|-------|-------|------|--|--|--|
| 25/10/2018 24/10/2018 Change (%) | | | | | | |
| India VIX | 18.96 | 18.88 | 0.44 | | | |

| F & O Turnover (in Rs Cr.) | | | | | | | |
|----------------------------|--------------|--------------|----------|--|--|--|--|
| | 25/10/2018 | 24/10/2018 | %Change | | | | |
| Products | | | | | | | |
| Index | 45189.83 | 46727.7 | -3.29% | | | | |
| Futures | | | | | | | |
| Stock | 134705.17 | 120143.84 | 12.12% | | | | |
| Futures | | 12011000 | 12112 /0 | | | | |
| Index | 1,623,442.39 | 1,094,980.52 | 48.26% | | | | |
| Option | | | | | | | |
| Stock | 69318.33 | 72572.32 | -4.48% | | | | |
| Option | | | 212070 | | | | |
| | 1872655.73 | 1333824.38 | 40.40% | | | | |
| Total | | | | | | | |

| | Advance | | lvance Decline | | Unchanged | |
|-------|---------|-----|----------------|------|-----------|--|
| Nifty | | 14 | | 35 | 1 | |
| NSE | | 603 | | 1118 | 340 | |

F & O HEADLINES

- Nifty October Future opened at 10140 and made high of 10175.25 whereas during the day it made a low of 10073 before closing 10121.40.
- Overall SHORT BUILD UP SEEN IN NIFTY FUTURE
- Long built up INDIGO, KAJARIACER, ORIENTBANK
- SHORT built up seen in TATACHEM, KTKBANK, TITAN
- SHORT COVERING seen in KSCL, RPOWER, NIFTYIT
- ➤ LONG UNWINDING seen in MRPL, PIDILITIND, JPASSOCIATE.



| FII activity on 25th Oct 2018 | | | | | | |
|-------------------------------|-----------|------------------|-----------|---------------|-----------|---------------|
| | Buy Sell | | ell | 1 | | |
| | Contracts | Value (Rs Cr) | Contracts | Value (Rs Cr) | Contracts | Value (Rs Cr) |
| Index Future | 112023 | 8936.75 | 145033 | 11542.03 | 301441 | 23086.22 |
| Index Option | 2342531 | 207116.43 | 2326260 | 206007.13 | 549286 | 42987.85 |
| Stock Future | 480888 | 29590.33 | 485930 | 29792.55 | 1242032 | 77492.54 |
| Stock Option | 74641 | 4877.14 | 71439 | 4641.62 | 12837 | 1060.00 |

| Top Gainers & Losers Open Interest Wise | | | | | |
|---|---------------|--|------------|---------------|--|
| Gainers | | | Losers | | |
| Company | Future OI (%) | | Company | Future OI (%) | |
| SRTRANSFIN | 61.95 | | KSCL | -79.40 | |
| MOTHERSUMI | 61.13 | | PIDILITIND | -61.72 | |
| NTPC | 54.76 | | JETAIRWAYS | -50.03 | |
| BHARATFIN | 52.60 | | RPOWER | -41.47 | |
| AUROPHARMA | 52.45 | | JUSTDIAL | -38.14 | |

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