

Daily Derivative Strategy

06th Nov **2018**

Index Summary					
	05/11/2018	02/11/2018	Change		
Nifty Spot	10524	10553	-29		
Nifty Future	10554.30	10581.65	-22.75		
Prem(+)/Disc(-)	30.30	28.65	1.65		
Nifty 50 PCR OI	1.51	1.59	-0.08		
Nifty 50 PCR (VOL)	0.95	1.03	-0.08		

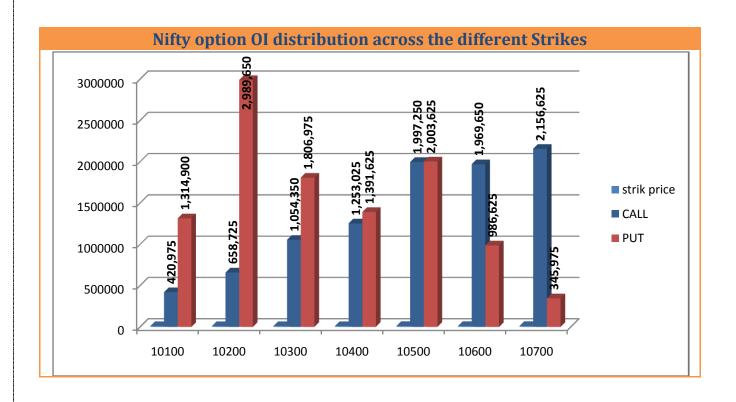
Volatility Index						
5/11/2018 2/11/2018 Change (%						
India VIX	19.48	18.23	6.87			

E & O Turnovar (in De Cr.)								
F & O Turnover (in Rs Cr.)								
Products	5/11/2018	2/11/2018	%Change					
Index Futures	16845.6	27103.95	-37.85%					
Stock Futures	48384.7	66607.36	-27.36%					
Index Option	591,307.72	561,859.54	5.24%					
Stock Option	34317.2	45397.56	-24.41%					
Total	690855.22	700968.41	-1.44%					

	Advance		Decline	Unchanged
Nifty		23	27	0
NSE		865	892	318

F & O HEADLINES

- Nifty November Future opened at 10547.75 and made high of 10570 whereas during the day it made a low of 10505 before closing 10550.95.
- Overall SHORT BUILD UP seen in NIFTY FUTURE
- Long built up JETAIRWAYS, PCJEWELLER, NBCC
- SHORT built up seen in ALBK, INFRATEL, AUROPHARMA
- ➤ SHORT COVERING seen in REMCOCEM, GRANULES, KPIT
- ➤ LONG UNWINDING seen in BHEL SOUTHBANK, IFCI.



FII activity on 05th Nov 2018						
	Buy		Sell		OI	
	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)
Index Future	35466	2333.08	41244	2814.28	391358	29531.28
Index Option	1503814	82984.77	1469366	80794.73	893427	65505.50
Stock Future	240514	13327.97	250253	13859.82	1380379	81631.61
Stock Option	108210	6385.43	107157	6328.66	130158	7771.08

Top Gainers & Losers Open Interest Wise						
Gainers			Losers			
Company	Future OI (%)		Company	Future OI (%)		
EXIDEIND	27.27		CHENNPETRO	-4.67		
TORNTPOWER	20.67		НСС	-3.21		
SUNTV	19.56		RAMCOCEM	-2.90		
BALKRISHIND	19.15		SRF	-1.84		
DHFL	17.90		BATAINDIA	-1.83		

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