

Daily Derivative Strategy

13th Nov **2018**

Index Summary					
	12/11/2018	09/11/2018	Change		
Nifty Spot	10482.20	10585.20	-103		
Nifty Future	10501.25	10619.80	-122.50		
Prem(+)/Disc(-)	19.05	34.6	-15.55		
Nifty 50 PCR OI	1.39	1.51	-0.12		
Nifty 50 PCR (VOL)	1.02	1.01	0.01		

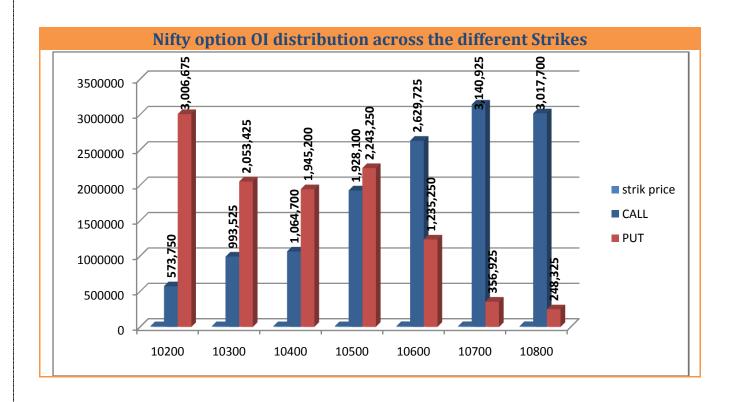
Volatility Index							
12/11/2018 9/11/2018 Change (%)							
India VIX	19.37	17.77	8.99				

	T. O. O. T.	(' D ()					
F & O Turnover (in Rs Cr.)							
	12/11/2018	9/11/2018	%Change				
Products							
Index	19310.94	15559.97	24.11%				
Futures							
Stock	44971.71	41418.97	8.58%				
Futures			0.0070				
Index	473,231.48	328,284.84	44.15%				
Option							
Stock	33952.78	30214.51	12.37%				
Option							
	571466.91	415478.29	37.54%				
Total							

	Advance		Decline	Unchanged
Nifty		9	41	0
NSE		640	1105	328

F & O HEADLINES

- Nifty November Future opened at 10601.10 and made high of 10664.60 whereas during the day it made a low of 10490.25 before closing 10503.85.
- Overall SHORT BUILD UP seen in NIFTY FUTURE
- ➤ Long built up WOCKPHARMA, TITAN, DHFL
- SHORT built up seen in MARICO, ASHOKLEYLAND, RAYMOND
- SHORT COVERING seen in BALKRISHIND, KOTAKBANK, IRB
- ➤ LONG UNWINDING seen in VGUARD, INDUSINDBANK, ICICIBANK.



FII activity on 12th Nov 2018						
	Buy			Sell		OI
	Contracts	Value (Rs	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)
		Cr)				
Index Future	42531	2776.41	42248	2945.24	408263	30822.02
Index Option	1266125	72473.58	1262763	72464.83	978618	70626.35
Stock Future	220885	12247.74	225018	12394.59	1366496	80479.60
Stock Option	109178	6290.32	109284	6273.31	146595	8751.24

Top Gainers & Losers Open Interest Wise					
Gainers			Losers		
Company	Future OI (%)		Company	Future OI (%)	
REPCOHOME	24.06		PCJEWELLER	-9.48	
MGL	20.11		BATAINDIA	-6.35	
SHREECEM	18.75		JUSTDIAL	-5.67	
KSCL	17.54		GODFRYYPHLP	-4.42	
JINDALSTEL	15.79		BANKINDIA	-3.30	

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