

## Daily Derivative Strategy

14<sup>th</sup> Nov **2018** 

Index Summary					
	13/11/2018	12/11/2018	Change		
Nifty Spot	10582.50	10482.20	100.30		
Nifty Future	10610	10501.25	106.15		
Prem(+)/Disc(-)	27.50	19.05	8.45		
Nifty 50 PCR OI	1.52	1.39	0.13		
Nifty 50 PCR (VOL)	0.95	1.02	-0.07		

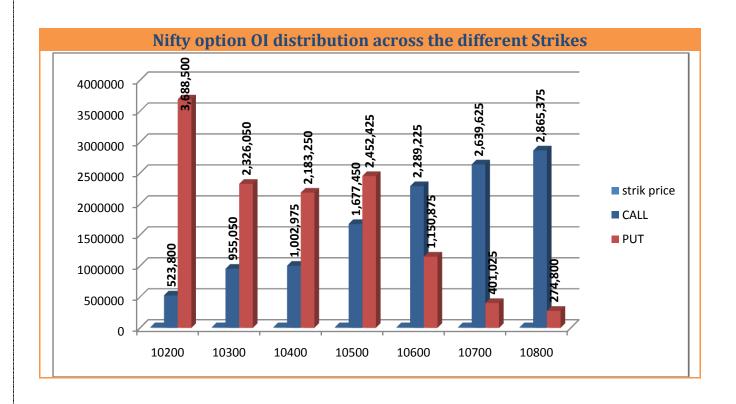
Volatility Index						
13/11/2018 12/11/2018 Change (%						
India VIX	18.70	19.37	-3.48			

	E C O Trumor	row (im Do Cm)					
F & O Turnover (in Rs Cr.)							
	13/11/2018	12/11/2018	%Change				
Products							
Index	22012.53	19310.94	13.99%				
Futures							
Stock	48657.95	44971.71	8.20%				
Futures	10037,770		0.2070				
Index	627,370.72	473,231.48	32.57%				
Option							
Stock	38320.5	33952.78	12.86%				
Option	3002010	2370277	22.0070				
Î	736361.7	571466.91	28.85%				
Total							

	Advance		Decline	Unchanged
Nifty		41	9	0
NSE		875	848	339

## **F & O HEADLINES**

- Nifty November Future opened at 10467.95 and made high of 106632 whereas during the day it made a low of 10460 before closing 10615.95.
- Overall LONG BUILD UP seen in NIFTY FUTURE
- ▶ Long built up NCC, GODREJIND, KSCL
- SHORT built up seen in BHARATFIN, MANAPPURAN, BATAINDIA
- SHORT COVERING seen in TATAGLOBAL,
  CESC, COLPAL
- ➤ LONG UNWINDING seen in NIFTYMID50, HEXAWARE, JUSTDIAL.



FII activity on 13th Nov 2018						
	Buy		Se	Sell		OI
	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)
Index Future	49757	3334.73	55998	3446.11	406510	31076.87
Index Option	1622386	91943.64	1611118	91423.03	1009236	73115.41
Stock Future	219200	12264.24	229517	12868.15	1374307	81532.15
Stock Option	117199	6800.64	117233	6794.32	149451	8970.19

Top Gainers & Losers Open Interest Wise					
Gainers			Losers		
Company	Future OI (%)		Company	Future OI (%)	
ALBK	55.97		WOCKPHARMA	-5.28	
BANKINDIA	33.43		MGL	-4.04	
CEATLTD	29.40		JINDALSTEL	-3.46	
IGL	21.45		COLPAL	-2.21	
GODREJIND	21.23		SHREECEM	-2.00	

**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