



21st Nov 2011, derivativeresearch@bonanzaonline.com

F & O HEADLINES

Index Summary			
	18 /11/11	17 /11/11	Change
Nifty	4905.80	4934.75	-28.95
Nifty Future	4914.60	4932.95	-18.35
Prem(+)/Disc(-)	8.80	-1.80	10.60
OI(Nifty Fut) in sh Lks.	316.20	316.08	0.12
OI(Nifty Total) in sh Lks.	1962.04	1852.74	109.30
OI(Total Mkt in Rs Cr)	139119	133729	5390.00
Nifty PCR OI	1.04	1.02	0.02
Nifty PCR (VOL)	1.02	0.84	0.18

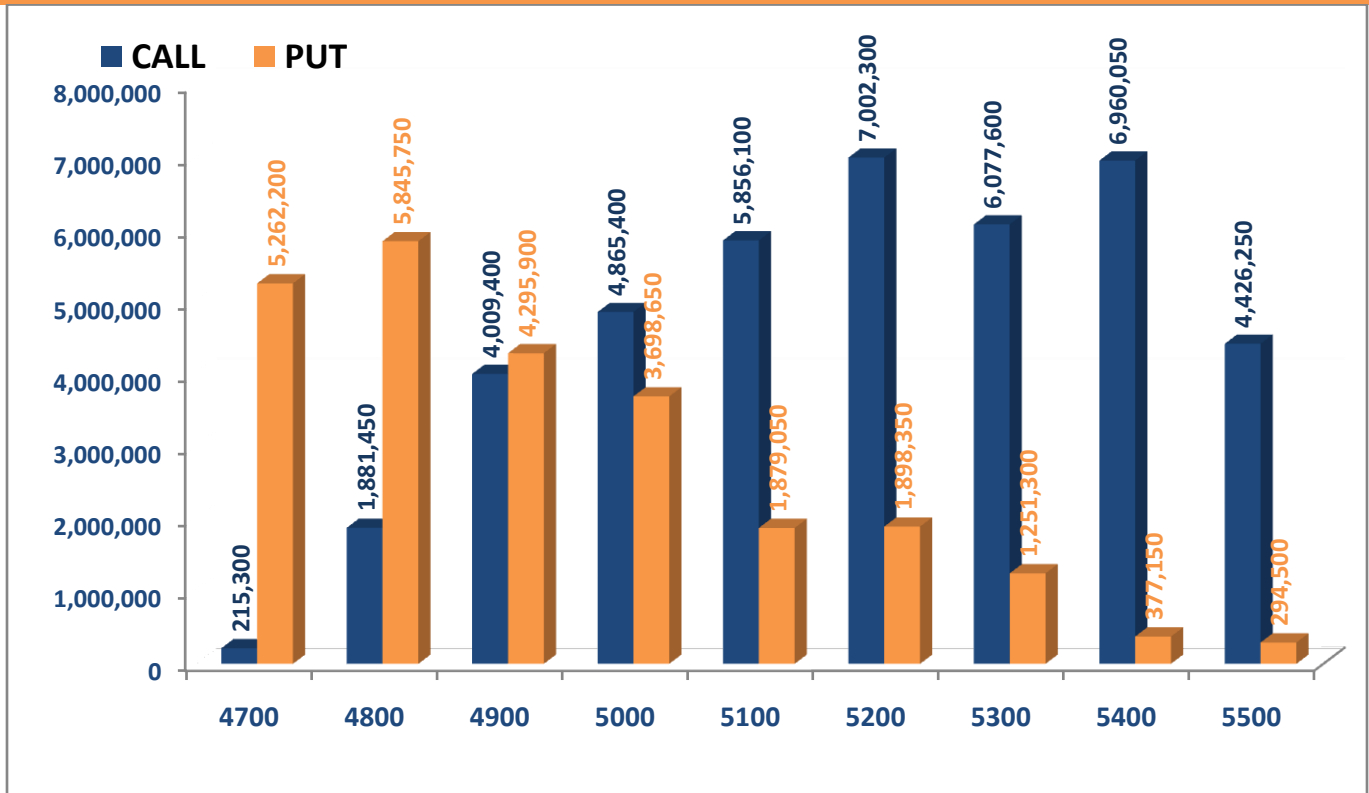
Volatility Index			
	18/11/2011	17/11/2011	%Change
India VIX	26.58	26.92	-1.26

F & O Turnover (in Rs Cr.)			
Products	18/11/2011	17/11/2011	%Change
Index Futures	18041.98	17969.24	0.40
Stock Futures	17726.99	15432.48	14.87
Index Option	154789.9	137678.3	12.43
Stock Option	4499.91	4259.29	5.65
Total	195058.7	175339.3	11.25

	Advance	Decline
Nifty	24	26
NSE	399	1056

- Nifty Nov fut opened at 4908.90 then due to short buildup tested the low of 4845.25 later due to some buying at lower levels touched the high of 4924.90 & closed at 4914.60.
- Mild short buildup is seen in Nifty fut as price of the Nifty fut is decreased by 18.35 while OI is increased by 0.12 lk shares. FII sold 648 cr. In index fut.
- Total OI of the market in value terms is increased to Rs 139119 Cr from 133729 Cr, increased by Rs 5390 Cr. OI of Nifty Fut. is increased by 0.12 Lk & OI of all Nifty products is increased by 109.30 Lk shares.
- Long buildup is seen in VIPIND, PANTALOONR & JETAIRWAYS.
- Short buildup is seen in IVRCLINFRA, ROLTA & JSWSTEEL.
- Nifty PCR (OI) increased to 1.04 from 1.02.

Nifty NOV Option OI Distribution Across the Different Strikes



FII Activity on 18th November 2011

	BUY		SELL		Net(Rs Cr)	OI	
	Contracts	Value(Rs Cr)	Contracts	Value(Rs Cr)		Contracts	Values (Rs Cr)
Index Futures	122002	2929.70	148188	3577.85	-648.15	685737	16631.23
Index Options	1187036	28785.36	1150420	28114.63	670.73	2147308	52667.64
Stock Futures	176948	3964.11	176959	3978.66	-14.55	1292178	29205.76
Stock Options	24737	555.17	26158	600.92	-45.75	45134	1049.03
					-37.72		

FII OI (No of contracts)

18 th NOV 2011	685737	2147308	1292178	45134
17 th NOV 2011	658131	1883020	1265151	42597

Top Gainers & Losers Open Interest Wise

Top Gainers (OI wise)		
Company	Future OI (%)	Price (%)
COREEDUTEC	36.99	-0.04
CHAMBLFERT	33.29	-3.07
HEROMOTOCO	22.88	3.43
ADANIPOWER	20.54	-1.65
PANTALOONR	17.57	8.85

Top Losers (OI wise)		
Company	Future OI (%)	Price (%)
BOMDYEING	-9.68	1.01
DLF	-7.90	0.84
IFCI	-7.85	-8.28
BPCL	-7.25	2.46
TATACHEM	-7.03	0.24

Top Gainers & Losers Price Wise

Top Gainers (price wise)		
Company	Price (%)	Future OI (%)
RENUKA	9.47	-5.62
VIPIND	9.33	-2.40
PANTALOONR	8.85	12.56
HINDPETRO	6.79	-11.90
GVKPIL	6.13	-6.68

Top Losers (price wise)		
Company	Price (%)	Future OI (%)
IVRCLINFRA	-10.54	-0.09
IFCI	-8.28	-15.48
ROLTA	-7.41	-0.18
JSWENERGY	-6.31	-25.89
JSWSTEEL	-6.06	-0.53

Trading Strategy for Nifty

- Intraday support for Nifty Nov Fut around 4880-4840 on upside resistance zone is 5000-5020.
- Long position may be taken in Range 4900-4920 with the SL of 4870 for the target of 4970.

Ten Most Active Stock Futures

Symbol	Expiry Date	Value of Underlying	No. Of Contracts Traded	Contract Value (Rs.Lakhs)	Last Traded Price	% Change from Prev. Close	(OI)
SBIN	24-Nov-11	1726	59580	128125.3	1722	-1.82	6404250
LT	24-Nov-11	1248.9	19226	58853.19	1252	1.61	6701750
ICICIBANK	24-Nov-11	772.3	26918	51396.56	775.15	-0.17	12308000
TATASTEEL	24-Nov-11	391.25	25271	49397.22	392.7	-1.49	15426500
TATAMOTORS	24-Nov-11	171	21799	46352.85	171.55	-2.17	27400000
SBIN	29-Dec-11	1726	21289	45752.99	1722	-2	2137000
RELIANCE	24-Nov-11	809.95	21738	43495.56	813	0.13	13046000
AXISBANK	24-Nov-11	970	15707	37694.84	974.5	-1.16	6827000
DLF	24-Nov-11	205.05	18552	37360.02	205.5	1.21	17659000
INFY	24-Nov-11	2742.9	9758	33535.07	2749.95	-0.25	2600625

Ten Most Active Stock Options

Symbol	Option type	Strike Price	Value of Underlying	Expiry Date	No. of Contract Traded	(OI)
SBIN	CE	1800	1726	24-Nov-11	6929	547000
SBIN	CE	1750	1726	24-Nov-11	6836	234875
SBIN	PE	1700	1726	24-Nov-11	6093	221750
RELIANCE	CE	800	809.95	24-Nov-11	4357	178000
RELIANCE	CE	820	809.95	24-Nov-11	3883	232000
LT	CE	1250	1248.9	24-Nov-11	2346	172000
LT	CE	1200	1248.9	24-Nov-11	2119	503250
TATASTEEL	CE	400	391.25	24-Nov-11	3206	539000
LT	PE	1200	1248.9	24-Nov-11	1854	147750
SBIN	CE	1700	1726	24-Nov-11	2516	107875

Ten Most Active NIFTY Options

Symbol	Option type	Strike Price	Value of Underlying	Expiry Date	No. of Contract Traded	(OI)
NIFTY	PE	4900	4905.8	24-Nov-11	884679	4295900
NIFTY	CE	4900	4905.8	24-Nov-11	839242	4009400
NIFTY	PE	4800	4905.8	24-Nov-11	679704	5845750
NIFTY	CE	5000	4905.8	24-Nov-11	630918	4865400
NIFTY	CE	5100	4905.8	24-Nov-11	362604	5856100
NIFTY	PE	4700	4905.8	24-Nov-11	375392	5262200
NIFTY	CE	5200	4905.8	24-Nov-11	333324	7002300
NIFTY	PE	4600	4905.8	24-Nov-11	233084	3299350
NIFTY	CE	4800	4905.8	24-Nov-11	199263	1881450
NIFTY	PE	5000	4905.8	24-Nov-11	178028	3698650

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