



28<sup>TH</sup> Nov 2011, derivativeresearch@bonanzaonline.com

## F & O HEADLINES

Index Summary			
	25 /11/11	24 /11/11	Change
Nifty	4710.05	4756.45	-46.40
Nifty Future	4710.95	4781.60	-70.65
Prem(+)/Disc(-)	0.90	25.15	-24.25
OI(Nifty Fut) in sh Lks.	230.68	222.33	8.35
OI(Nifty Total) in sh Lks.	1429.12	1312.33	116.79
OI(Total Mkt in Rs Cr)	96725	91400	5325.00
Nifty PCR OI	1.26	1.28	-0.02
Nifty PCR (VOL)	1.05	1.03	0.02

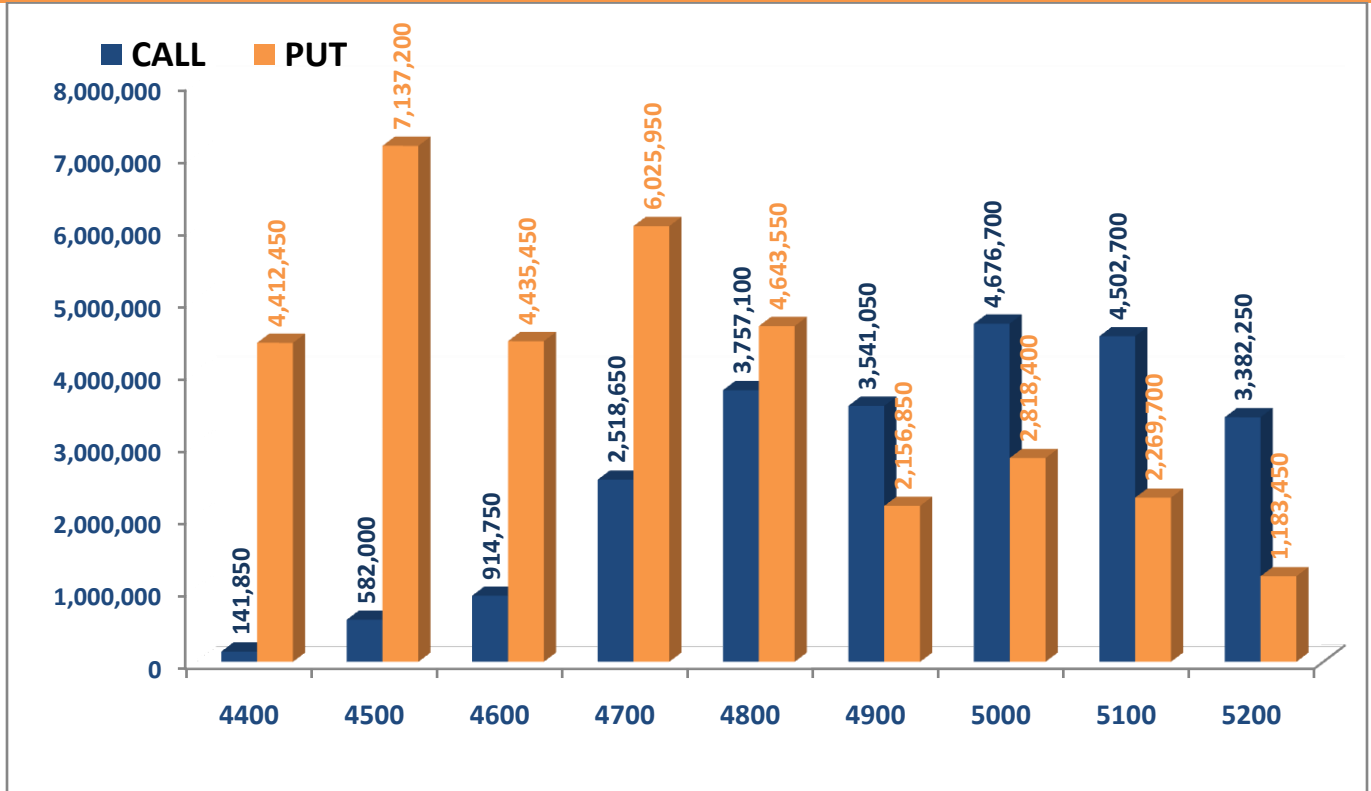
Volatility Index			
	25/11/2011	24/11/2011	%Change
India VIX	29.12	27.95	4.19

F & O Turnover (in Rs Cr.)			
Products	25/11/2011	24/11/2011	%Change
Index Futures	13112.2	27262.41	13112.2
Stock Futures	10997.96	30135.07	10997.96
Index Option	59185.02	198016.6	59185.02
Stock Option	2228.04	3870.45	2228.04
Total	85523.22	259284.6	85523.22

	Advance	Decline
Nifty	10	40
NSE	807	620

- Nifty Dec fut opened at 4750.00 touched the high of 4778.00 then due to short buildup tested the low of 4688.55 & closed at 4710.95.
- Short buildup is seen in Nifty fut as price of Nifty fut is decreased by 70.65 while OI is increased by 8.35 lk shares. FII sold 232 cr. In index fut.
- Total OI of the market in value terms is increased to Rs 96725 Cr from 91400 Cr, increased by Rs 5325 Cr. OI of Nifty Fut. is increased by 8.35 Lk & OI of all Nifty products is increased by 116.79 Lk shares.
- Long buildup is seen in PANTALOONR, JETAIRWAYS & KFA.
- Short buildup is seen in DHANBANK, MARUTI & RELCAPITAL.
- Nifty PCR (OI) decreased to 1.26 from 1.28.

### Nifty DEC Option OI Distribution Across the Different Strikes



### FII Activity on 25<sup>th</sup> November 2011

	BUY		SELL		Net( Rs Cr)	OI	
	Contracts	Value( Rs Cr)	Contracts	Value(Rs Cr)		Contracts	Values (Rs Cr)
Index Futures	75485	1765.30	85700	1997.57	-232.27	532860	12363.61
Index Options	551946	12880.50	523462	12381.93	498.57	1743588	41067.43
Stock Futures	68571	1589.09	66265	1537.13	51.96	1140241	24726.50
Stock Options	9591	212.97	8091	181.58	31.39	14505	330.89
					349.65		

### FII OI (No of contracts)

25 <sup>th</sup> NOV 2011	532860	1743588	1140241	14505
24 <sup>th</sup> NOV 2011	505845	1635014	1124275	5975

## Top Gainers & Losers Open Interest Wise

Top Gainers (OI wise)		
Company	Future OI (%)	Price (%)
TATACHEM	67.68	4.69
BHUSANSTL	29.92	-2.26
BOMDYEING	27.35	3.41
TECHM	26.77	-2.33
OIL	24.55	-0.48

Top Losers (OI wise)		
Company	Future OI (%)	Price (%)
GAIL	-20.72	-1.50
CUMMINSIND	-11.32	2.38
BHEL	-10.32	2.30
MPHASIS	-10.15	-1.63
VIPIND	-7.42	-2.21

## Top Gainers & Losers Price Wise

Top Gainers (price wise)		
Company	Price (%)	Future OI (%)
PANTALOONR	15.92	18.25
JETAIRWAYS	12.45	21.59
KFA	8.15	22.88
CESC	7.85	4.29
DCHL	6.74	0.43

Top Losers (price wise)		
Company	Price (%)	Future OI (%)
IFCI	-6.16	0.70
DHANBANK	-5.61	15.83
3IINFOTECH	-4.90	1.43
AREVAT&D	-4.89	-3.20
MARUTI	-4.86	11.17

## Trading Strategy for Nifty

- Intraday support for Nifty Dec Fut around 4670-4640 on upside resistance zone 4800-4850.
- Long position may be taken in Range 4690-4710 with the SL of 4670 for the target of 4770.

### 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	29-Dec-11	1689	35279	73428.83	1670.35	0.58	7782375
LT	29-Dec-11	1264.7	18353	57778.46	1255.5	1.87	5104500
ICICIBANK	29-Dec-11	717	24689	44946.94	721	-1.88	14322000
TATAMOTORS	29-Dec-11	170.4	20029	43665.72	170.4	-2.07	41032500
PANTALOONR	29-Dec-11	234.45	16584	38551.17	236	16.17	8656000
INFY	29-Dec-11	2593	11198	36738.68	2604.25	-3	2584625
DLF	29-Dec-11	202.1	17071	34580.72	200.3	2.46	21927000
RELIANCE	29-Dec-11	751.7	16758	32084.03	756	-3.04	11307250
TATASTEEL	29-Dec-11	373	15910	29496.34	367.4	-3.01	21613000
TITAN	29-Dec-11	187.8	5764	27723.4	188.5	-1.31	11245000

### Ten Most Active Stock Options

Symbol	Option type	Strike Price	Value of Underlying	Expiry Date	No. of Contract Traded	(OI)
SBIN	CE	1700	1689	29-Dec-11	3185	163125
SBIN	CE	1800	1689	29-Dec-11	1823	196125
TATAMOTORS	CE	180	170.4	29-Dec-11	1659	691250
TATAMOTORS	CE	200	170.4	29-Dec-11	1369	1210000
RELIANCE	CE	800	751.7	29-Dec-11	1695	281000
LT	CE	1300	1264.7	29-Dec-11	1033	124750
BHARTIARTL	CE	400	373.8	29-Dec-11	836	458000
TATAMOTORS	CE	190	170.4	29-Dec-11	1229	783750
RELIANCE	CE	780	751.7	29-Dec-11	1467	167750
INFY	CE	2700	2593	29-Dec-11	839	56875

### Ten Most Active NIFTY Options

Symbol	Option type	Strike Price	Value of Underlying	Expiry Date	No. of Contract Traded	(OI)
NIFTY	PE	4600	4710.05	29-Dec-11	269222	4463600
NIFTY	CE	4900	4710.05	29-Dec-11	241044	3596850
NIFTY	CE	4800	4710.05	29-Dec-11	234399	3812000
NIFTY	CE	5000	4710.05	29-Dec-11	201405	4985200
NIFTY	PE	4700	4710.05	29-Dec-11	199083	6195100
NIFTY	PE	4500	4710.05	29-Dec-11	197339	7231950
NIFTY	CE	5100	4710.05	29-Dec-11	138759	4625500
NIFTY	PE	4400	4710.05	29-Dec-11	114953	4423000
NIFTY	CE	4700	4710.05	29-Dec-11	100108	2564200
NIFTY	CE	5200	4710.05	29-Dec-11	87275	3387200

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