



24TH Nov 2011, derivativeresearch@bonanzaonline.com

F & O HEADLINES

Index Summary			
	23 /11/11	22 /11/11	Change
Nifty	4706.45	4812.35	-105.90
Nifty Future	4703.90	4805.30	-101.40
Prem(+)/Disc(-)	-2.55	-7.05	4.50
OI(Nifty Fut) in sh Lks.	372.92	357.41	15.51
OI(Nifty Total) in sh Lks.	2130.48	2096.17	34.31
OI(Total Mkt in Rs Cr)	140901	142959	-2058.00
Nifty PCR OI	0.86	0.96	-0.10
Nifty PCR (VOL)	0.92	0.89	0.03

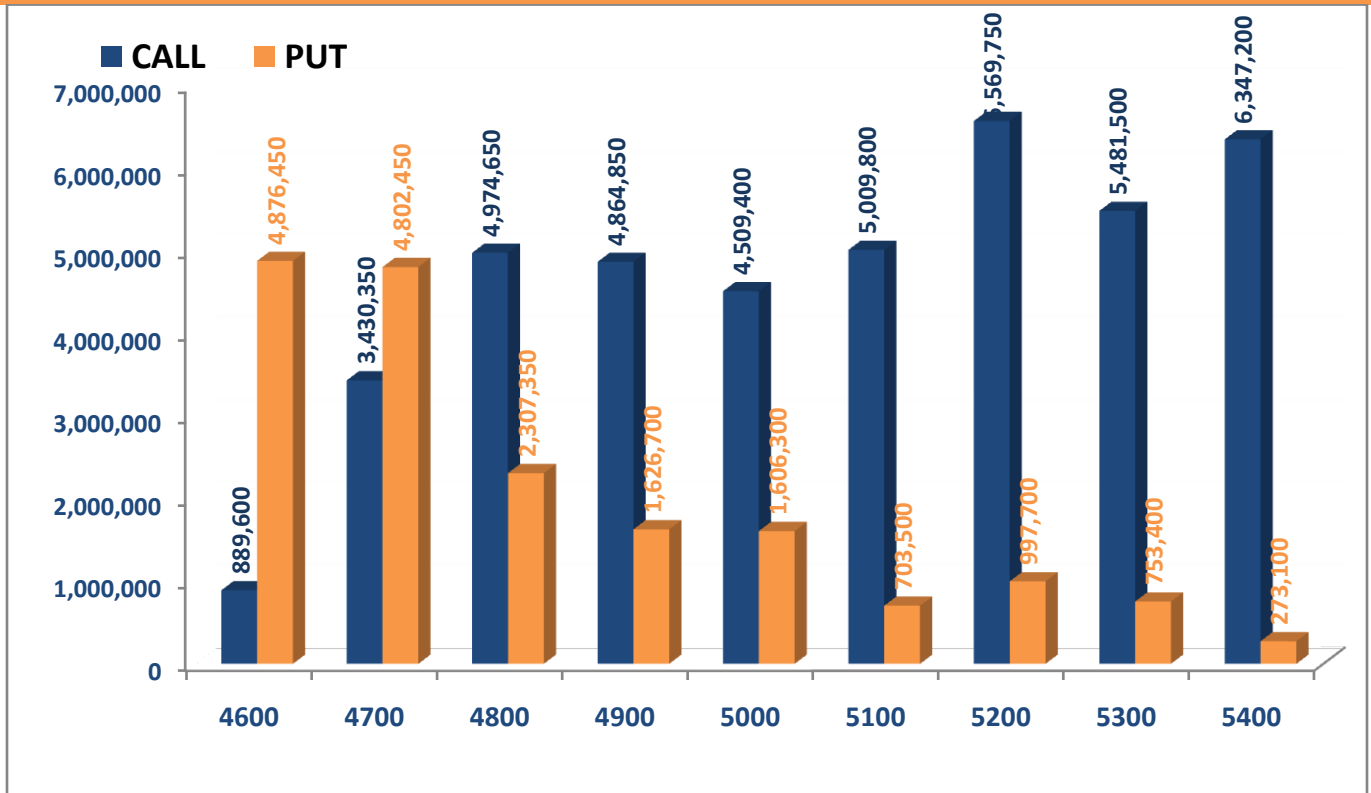
Volatility Index			
	23/11/2011	22/11/2011	%Change
India VIX	30.68	27.35	12.18

F & O Turnover (in Rs Cr.)			
Products	23/11/2011	22/11/2011	%Change
Index Futures	27614.22	20327.85	35.84
Stock Futures	26000.12	24758.73	5.01
Index Option	183236.5	137439.1	33.32
Stock Option	3592.1	3493.78	2.81
Total	240442.9	186019.5	29.26

	Advance	Decline
Nifty	4	46
NSE	350	1136

- Nifty Nov fut opened at 4773 touched the high of 4774.50 then due to short buildup tested the low of 4632.25 & closed at 4703.90.
- Short buildup is seen in Nifty fut as price of Nifty fut is decreased by 101.40 while OI is increased by 15.51 lk shares. FII sold 1288 cr. In index fut.
- Total OI of the market in value terms is decreased to Rs 140901 Cr from 142959 Cr, decreased by Rs 2058 Cr. OI of Nifty Fut. is increased by 15.51 Lk & OI of all Nifty products is increased by 34.31 Lk shares.
- Long buildup is seen in JUBLFOOD & SUNTV.
- Short buildup is seen in FSL, UNIPHOS & CESC.
- Nifty PCR (OI) decreased to 0.86 from 0.96.

Nifty NOV Option OI Distribution Across the Different Strikes



FII Activity on 23rd November 2011

	BUY		SELL		Net(Rs Cr)	OI	
	Contracts	Value(Rs Cr)	Contracts	Value(Rs Cr)		Contracts	Values (Rs Cr)
Index Futures	272030	6348.54	326617	7636.90	-1288.36	876891	20424.39
Index Options	1175061	27698.41	1203681	28519.44	-821.03	2223676	52323.57
Stock Futures	355796	7873.39	321633	7066.78	806.61	1310464	28398.55
Stock Options	8061	188.59	8211	191.00	-2.41	38750	863.96
					-1305.19		

FII OI (No of contracts)

23 rd NOV 2011	876891	2223676	1310464	38750
22 nd NOV 2011	807416	2237252	1330409	42278

Top Gainers & Losers Open Interest Wise

Top Gainers (OI wise)		
Company	Future OI (%)	Price (%)
JINDALSAW	65.37	-4.85
MRF	19.14	-2.51
DHANBANK	14.76	-2.14
GLAXO	13.82	-3.60
IDEA	12.03	-4.31

Top Losers (OI wise)		
Company	Future OI (%)	Price (%)
MPHASIS	-23.01	-2.60
PRAJIND	-13.40	-2.48
ITC	-13.15	-1.40
GAIL	-12.26	-0.20
IRB	-11.48	-1.41

Top Gainers & Losers Price Wise

Top Gainers (price wise)		
Company	Price (%)	Future OI (%)
UNITECH	4.71	-30.08
JUBLFOOD	3.85	-30.24
VIPIND	3.11	-33.58
TITAN	2.26	-34.24
LUPIN	2.00	-26.90

Top Losers (price wise)		
Company	Price (%)	Future OI (%)
HINDOILEXP	-8.81	-30.97
SOBHA	-8.70	-19.17
FSL	-8.47	-18.34
STRTECH	-8.25	-27.04
EKC	-8.04	-37.86

Trading Strategy for Nifty

- Intraday support for Nifty Nov Fut around 4630-4580 on upside resistance zone is 4780-4820.
- Short position may be taken in Range 4720-4740 with the SL of 4760 for the target of 4640.

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)
INFY	24-Nov-11	2616.3	686	2246.48	2613	-1.41	1376500
INFY	29-Dec-11	2616.3	632	2082.56	2629.95	-1.4	1975750
SBIN	24-Nov-11	1653.8	891	1847.95	1652.05	-0.16	3050500
TATASTEEL	24-Nov-11	376.75	806	1524.95	377.15	-1.53	5452500
SBIN	29-Dec-11	1653.8	644	1328.02	1644	0.07	6692250
ICICIBANK	24-Nov-11	726.75	719	1309.51	727	-0.03	5759750
TATAMOTORS	24-Nov-11	166	491	1022.51	165.9	-1.6	12208750
TATAMOTORS	29-Dec-11	166	435	907.14	166.35	-1.42	33397500
ICICIBANK	29-Dec-11	726.75	481	877.07	728.7	0.16	11111000
LT	24-Nov-11	1187.15	277	825.58	1185.2	-0.3	3266250

Ten Most Active Stock Options

Symbol	Option type	Strike Price	Value of Underlying	Expiry Date	No. of Contract Traded	(OI)
SBIN	CE	1900	1648.95	24-Nov-11	565	664625
HINDUNILVR	PE	360	384	24-Nov-11	315	952000
LT	CE	1400	1183.3	24-Nov-11	192	364000
SBIN	CE	2000	1648.95	24-Nov-11	252	962125
BHARTIARTL	CE	400	368.9	24-Nov-11	143	644000
RELIANCE	CE	900	768.8	24-Nov-11	183	1009500
HINDUNILVR	PE	340	384	24-Nov-11	111	622000
INFY	CE	2700	2612.15	24-Nov-11	107	69125
INFY	CE	2650	2612.15	24-Nov-11	106	36250
SBIN	CE	1700	1648.95	24-Nov-11	148	263250

Ten Most Active NIFTY Options

Symbol	Option type	Strike Price	Value of Underlying	Expiry Date	No. of Contract Traded	(OI)
NIFTY	CE	4800	4704.55	24-Nov-11	50284	5389500
NIFTY	PE	4700	4704.55	24-Nov-11	48351	5034300
NIFTY	CE	4700	4704.55	24-Nov-11	45533	3617350
NIFTY	PE	4600	4704.55	24-Nov-11	43823	5693200
NIFTY	PE	4500	4704.55	24-Nov-11	21360	3006800
NIFTY	PE	4800	4704.55	24-Nov-11	9646	2265950
NIFTY	CE	4900	4704.55	24-Nov-11	9112	4894800
NIFTY	CE	4600	4704.55	24-Nov-11	7237	913600
NIFTY	PE	4500	4704.55	29-Dec-11	5524	6018000
NIFTY	PE	4700	4704.55	29-Dec-11	5001	4056700

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