



17th Nov 2011, derivativeresearch@bonanzaonline.com

F & O HEADLINES

Index Summary			
	16 /11/11	15 /11/11	Change
Nifty	5030.45	5068.50	-38.05
Nifty Future	5044.90	5078.20	-33.30
Prem(+)/Disc(-)	14.40	9.70	4.70
OI(Nifty Fut) in sh Lks.	299.12	301.08	-1.96
OI(Nifty Total) in sh Lks.	1761.87	1725.15	36.72
OI(Total Mkt in Rs Cr)	131521	129602	1919.00
Nifty PCR OI	1.13	1.21	-0.08
Nifty PCR (VOL)	0.94	0.92	0.02

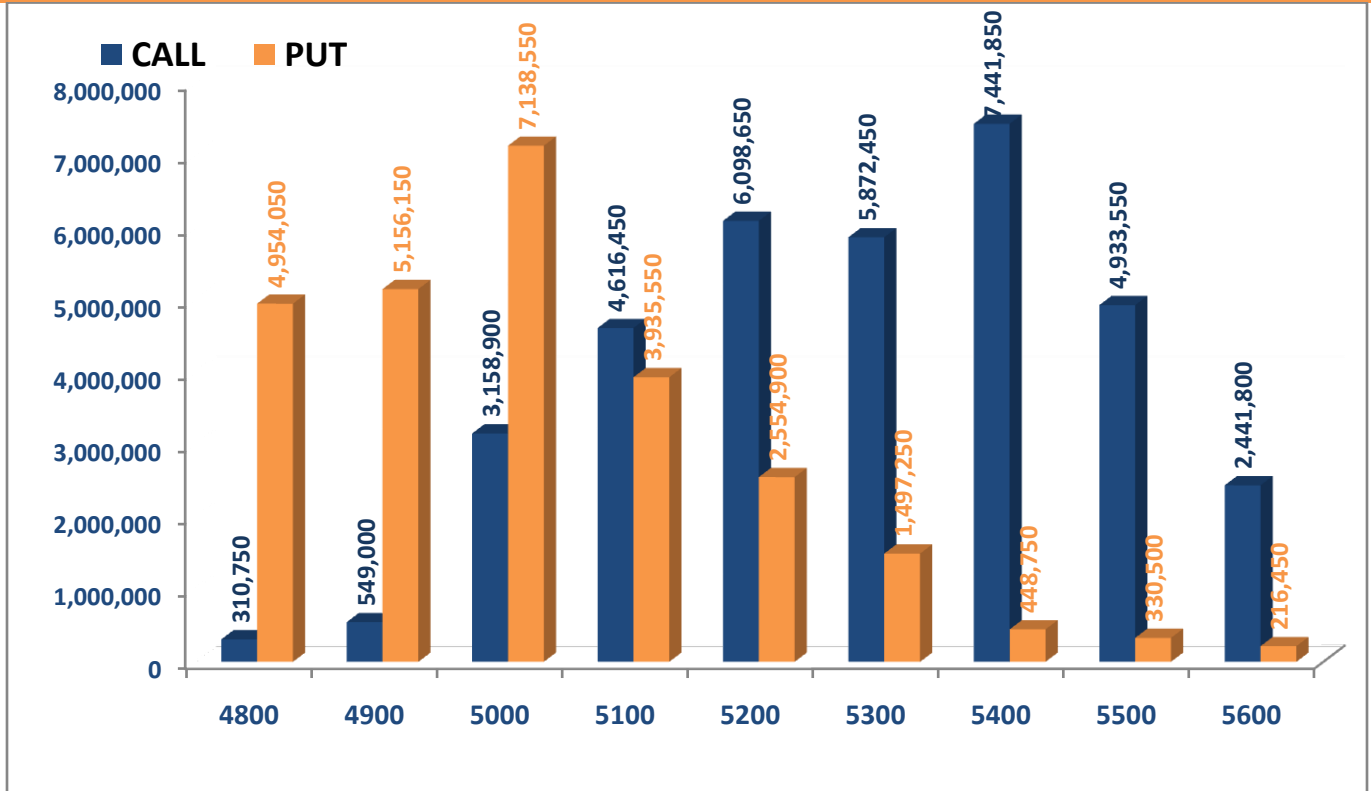
Volatility Index			
	16/11/2011	15/11/2011	%Change
India VIX	25.04	25.97	-3.58

F & O Turnover (in Rs Cr.)			
Products	16/11/2011	15/11/2011	%Change
Index Futures	18555.02	13672.1	35.71
Stock Futures	16266.8	12896.83	26.13
Index Option	139912.7	102676.8	36.27
Stock Option	4521.94	4503.72	0.40
Total	179256.5	133749.5	34.02

	Advance	Decline
Nifty	19	32
NSE	483	1000

- Nifty Nov fut opened at 5047 due to long unwinding tested the low of 4997.50 later due to sudden volatile up move touched the high of 5080 & closed at 5044.90.
- Long unwinding is seen in Nifty fut as price of the Nifty fut is decreased by 33.30 & OI is also decreased by 1.96 lk shares. FII sold 827 cr. In index fut.
- Total OI of the market in value terms is increased to Rs 131521 Cr from 129602 Cr, increased by Rs 1919 Cr. OI of Nifty Fut. is decreased by 1.96 Lk while OI of all Nifty products is increased by 36.72 Lk shares.
- Long buildup is seen in PANTALONR, IDEA, & PATNI.
- Short buildup is seen in BHARTIARTL, ASHOKLEY & DELTACORP.
- Nifty PCR (OI) decreased to 1.13 from 1.21.

Nifty NOV Option OI Distribution Across the Different Strikes



FII Activity on 16th November 2011

	BUY		SELL		Net(Rs Cr)	OI	
	Contracts	Value(Rs Cr)	Contracts	Value(Rs Cr)		Contracts	Values (Rs Cr)
Index Futures	109703	2723.54	142367	3551.11	-827.57	600491	14927.71
Index Options	976785	24491.34	923331	23262.90	1228.44	1838950	46253.60
Stock Futures	132085	3231.42	138519	3357.51	-126.09	1256244	29088.24
Stock Options	24132	563.43	23761	554.10	9.33	41593	985.77
					284.11		

FII OI (No of contracts)

16 th NOV 2011	600491	1838950	1256244	41593
15 th NOV 2011	598657	1738462	1241218	40512

Top Gainers & Losers Open Interest Wise

Top Gainers (OI wise)		
Company	Future OI (%)	Price (%)
MUNDRAPORT	63.72	-8.33
SINTEX	28.11	-9.52
IDEA	25.65	4.29
YESBANK	22.10	-4.72
ASHOKLEY	21.20	-0.19

Top Losers (OI wise)		
Company	Future OI (%)	Price (%)
KFA	-20.60	13.02
IGL	-10.25	-1.47
JETAIRWAYS	-8.33	4.78
ORIENTBANK	-8.22	0.39
INDHOTEL	-7.30	0.25

Top Gainers & Losers Price Wise

Top Gainers (price wise)		
Company	Price (%)	Future OI (%)
KFA	13.02	-20.91
PANTALOONR	11.57	6.99
MCDOWELL-N	5.17	2.03
JUBLFOOD	5.10	-4.78
JETAIRWAYS	4.78	-9.55

Top Losers (price wise)		
Company	Price (%)	Future OI (%)
SINTEX	-9.52	25.03
SREINFRA	-8.54	1.61
MUNDRAPORT	-8.33	58.76
MPHASIS	-8.31	2.19
BRFL	-7.98	-8.01

Trading Strategy for Nifty

- Intraday support for Nifty Nov Fut around 4950-4880 on upside resistance zone is 5080-5130.
- Short position may be taken in Range 5050-5070 with the SL of 5100 for the target of 4950.

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	1776.7	43175	94844.68	1782.9	2.85	7567500
ICICIBANK	24-Nov-11	801	31718	62506.66	801.85	1.18	14315500
TATAMOTORS	24-Nov-11	183.7	25610	57981.04	184	1.52	40237500
TATASTEEL	24-Nov-11	411.45	26738	54184.56	413.15	3.08	20348500
LT	24-Nov-11	1245.8	16714	52021.07	1253.05	-3.06	7022500
AXISBANK	24-Nov-11	1012.9	19801	49541.11	1019.15	0.61	7854000
INFY	24-Nov-11	2794.35	12655	44200.12	2800	-0.14	3077875
BHARTIARTL	24-Nov-11	403	9952	40431.99	404.55	0.25	15393000
RELIANCE	24-Nov-11	853.95	18018	38328.79	858.5	-0.63	13857500
DLF	24-Nov-11	212.8	16292	33919.94	212	2.24	21399000

Ten Most Active Stock Options

Symbol	Option type	Strike Price	Value of Underlying	Expiry Date	No. of Contract Traded	(OI)
SBIN	CE	1800	1776.7	24-Nov-11	7888	428000
SBIN	CE	1750	1776.7	24-Nov-11	5000	194375
TATASTEEL	CE	420	411.45	24-Nov-11	4686	635500
LT	CE	1300	1245.8	24-Nov-11	2168	240750
SBIN	CE	1900	1776.7	24-Nov-11	2862	768000
SBIN	PE	1700	1776.7	24-Nov-11	3119	206250
RELIANCE	CE	860	853.95	24-Nov-11	2962	274000
SBIN	CE	1850	1776.7	24-Nov-11	2725	662500
SBIN	PE	1750	1776.7	24-Nov-11	2671	169250
LT	PE	1200	1245.8	24-Nov-11	1779	157750

Ten Most Active NIFTY Options

Symbol	Option type	Strike Price	Value of Underlying	Expiry Date	No. of Contract Traded	(OI)
NIFTY	PE	5000	5030.45	24-Nov-11	764874	7138550
NIFTY	CE	5100	5030.45	24-Nov-11	735565	4616450
NIFTY	CE	5000	5030.45	24-Nov-11	486543	3158900
NIFTY	CE	5200	5030.45	24-Nov-11	463740	6098650
NIFTY	PE	5100	5030.45	24-Nov-11	458044	3935550
NIFTY	PE	4900	5030.45	24-Nov-11	386599	5156150
NIFTY	CE	5300	5030.45	24-Nov-11	330041	5872450
NIFTY	PE	4800	5030.45	24-Nov-11	333831	4954050
NIFTY	CE	5400	5030.45	24-Nov-11	258468	7441850
NIFTY	CE	5500	5030.45	24-Nov-11	152915	4933550

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 directors 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