



18th Nov 2011, derivativeresearch@bonanzaonline.com

F & O HEADLINES

Index Summary			
	17 /11/11	16 /11/11	Change
Nifty	4934.75	5030.45	-95.70
Nifty Future	4932.95	5044.90	-111.95
Prem(+)/Disc(-)	-1.80	14.40	-16.20
OI(Nifty Fut) in sh Lks.	316.08	299.12	16.96
OI(Nifty Total) in sh Lks.	1852.74	1761.87	90.87
OI(Total Mkt in Rs Cr)	133729	131521	2208.00
Nifty PCR OI	1.02	1.13	-0.11
Nifty PCR (VOL)	0.84	0.94	-0.10

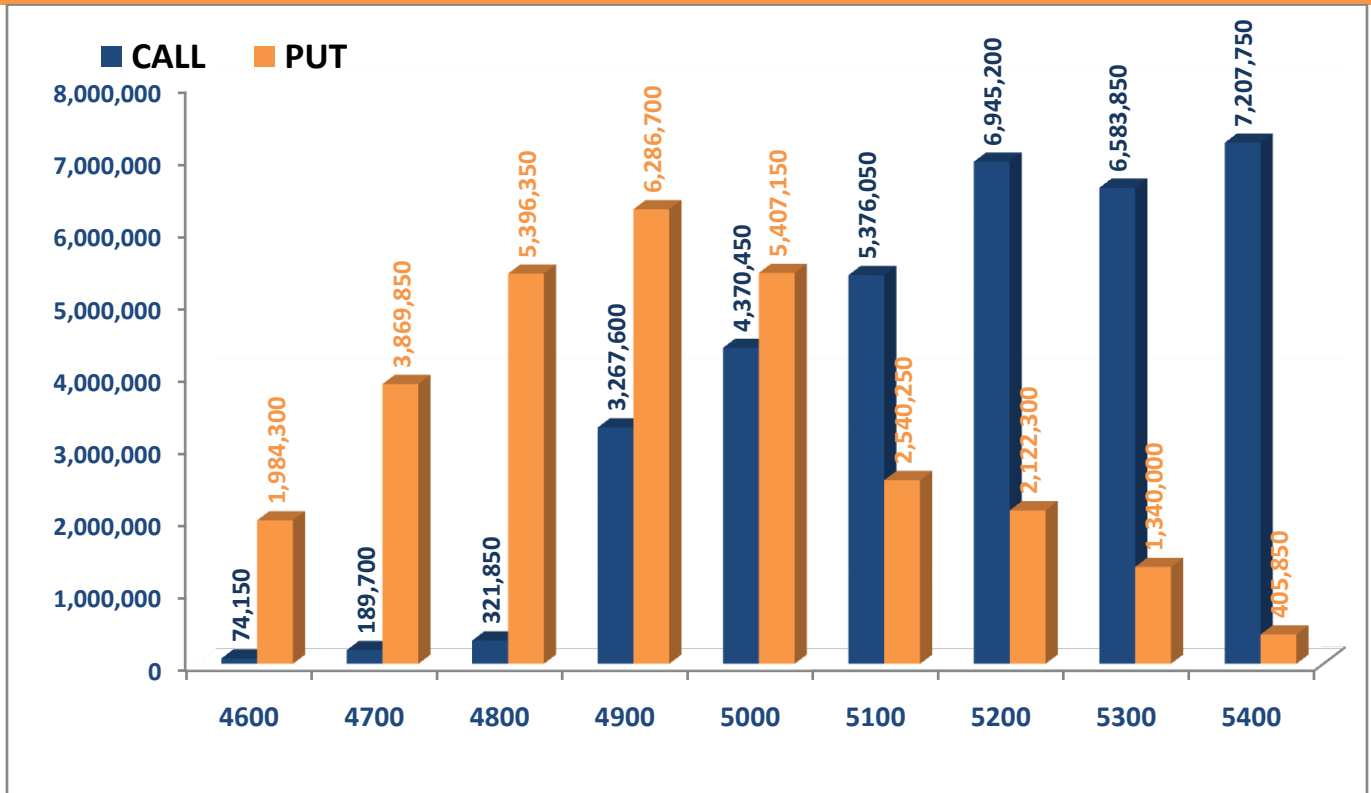
Volatility Index			
	17/11/2011	16/11/2011	%Change
India VIX	26.92	25.04	7.51

F & O Turnover (in Rs Cr.)			
Products	17/11/2011	16/11/2011	%Change
Index Futures	17969.24	18555.02	-3.16
Stock Futures	15432.48	16266.8	-5.13
Index Option	137678.3	139912.7	-1.60
Stock Option	4259.29	4521.94	-5.81
Total	175339.3	179256.5	-2.19

	Advance	Decline
Nifty	4	46
NSE	422	1058

- Nifty Nov fut opened at 5052 then due to short buildup tested the low of 4915 & closed at 4932.95.
- Huge short buildup is seen in Nifty fut as price of the Nifty fut is decreased by 111.95 while OI is increased by 16.96 lk shares. FII sold 1076 cr. In index fut.
- Total OI of the market in value terms is increased to Rs 133729 Cr from 131521 Cr, increased by Rs 2208 Cr. OI of Nifty Fut. is increased by 16.96 Lk & OI of all Nifty products is increased by 90.87 Lk shares.
- Long buildup is seen in SOBHA, HEROMOTOCO, & JUBLFOOD.
- Short buildup is seen in INDUSINDBK, MUNDRAPORT & IRB.
- Nifty PCR (OI) decreased to 1.02 from 1.13.

Nifty NOV Option OI Distribution Across the Different Strikes



FII Activity on 17th November 2011

	BUY		SELL		Net(Rs Cr)	OI	
	Contracts	Value(Rs Cr)	Contracts	Value(Rs Cr)		Contracts	Values (Rs Cr)
Index Futures	129580	3203.99	173710	4280.00	-1076.01	658131	15997.94
Index Options	888355	22220.11	859147	21584.34	635.77	1883020	46459.05
Stock Futures	164164	3690.15	154853	3490.00	200.15	1265151	28657.55
Stock Options	24478	567.49	24324	566.61	0.88	42597	987.54
					-239.21		

FII OI (No of contracts)

17 th NOV 2011	658131	1883020	1265151	42597
16 th NOV 2011	600491	1838950	1256244	41593

Top Gainers & Losers Open Interest Wise

Top Gainers (OI wise)		
Company	Future OI (%)	Price (%)
MUNDRAPORT	38.62	-0.38
SINTEX	29.65	-3.23
LUPIN	16.40	-2.36
SUZLON	14.64	-14.99
MINIFTY	12.53	-2.22

Top Losers (OI wise)		
Company	Future OI (%)	Price (%)
JETAIRWAYS	-18.54	-2.54
DJIA	-15.50	-1.39
PATNI	-11.65	8.00
VIPIND	-11.33	3.10
TATACHEM	-10.43	0.83

Top Gainers & Losers Price Wise

Top Gainers (price wise)		
Company	Price (%)	Future OI (%)
PATNI	8.00	-30.07
PANTALONR	7.27	1.97
SOBHA	5.69	0.79
BRFL	5.43	-10.68
MPHASIS	3.79	-9.09

Top Losers (price wise)		
Company	Price (%)	Future OI (%)
SUZLON	-14.99	-2.17
INDIAINFO	-12.02	5.50
SKUMARSYNF	-11.38	-7.78
APIL	-9.00	-3.48
ADANIENIT	-8.51	-11.94

Trading Strategy for Nifty

- Intraday support for Nifty Nov Fut around 4880-4840 on upside resistance zone is 5050-5085.
- Long position may be taken in Range 4880-4900 with the SL of 4860 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	1750	38080	84559.5	1748	-1.33	7079750
ICICIBANK	24-Nov-11	775.85	30034	59073.12	776.3	-1.83	13526000
TATAMOTORS	24-Nov-11	174.8	24259	54076.34	175.1	-4.16	32818750
RELIANCE	24-Nov-11	807	26092	53965.43	808.25	-5.13	13524000
INFY	24-Nov-11	2752	14548	50266.25	2758.25	-0.9	2805000
TATASTEEL	24-Nov-11	399.15	23819	48616.96	398.3	-2.19	18870500
LT	24-Nov-11	1229.95	13453	41826.72	1230.3	-0.95	6691500
AXISBANK	24-Nov-11	982.9	16618	41392.95	983.25	-2.47	7107750
DLF	24-Nov-11	203.3	16070	33645.76	203.15	-3.15	20664000
SUZLON	24-Nov-11	25.55	11922	25570.31	24.9	-15.16	76160000

Ten Most Active Stock Options

Symbol	Option type	Strike Price	Value of Underlying	Expiry Date	No. of Contract Traded	(OI)
SBIN	CE	1800	1750	24-Nov-11	9061	432125
RELIANCE	CE	840	807	24-Nov-11	4130	351500
SBIN	PE	1750	1750	24-Nov-11	3939	179250
LT	CE	1250	1229.95	24-Nov-11	2720	155750
SBIN	CE	1900	1750	24-Nov-11	3513	734625
SBIN	PE	1700	1750	24-Nov-11	3858	228750
SBIN	CE	1850	1750	24-Nov-11	3358	610250
TATASTEEL	CE	420	399.15	24-Nov-11	3661	886500
RELIANCE	CE	860	807	24-Nov-11	2907	471250
INFY	CE	2800	2752	24-Nov-11	1685	121750

Ten Most Active NIFTY Options

Symbol	Option type	Strike Price	Value of Underlying	Expiry Date	No. of Contract Traded	(OI)
NIFTY	PE	5000	4934.75	24-Nov-11	820335	5407150
NIFTY	CE	5100	4934.75	24-Nov-11	711721	5376050
NIFTY	CE	5000	4934.75	24-Nov-11	714254	4370450
NIFTY	PE	4900	4934.75	24-Nov-11	508410	6286700
NIFTY	CE	5200	4934.75	24-Nov-11	433241	6945200
NIFTY	CE	5300	4934.75	24-Nov-11	301070	6583850
NIFTY	PE	4800	4934.75	24-Nov-11	298687	5396350
NIFTY	PE	5100	4934.75	24-Nov-11	269932	2540250
NIFTY	CE	5400	4934.75	24-Nov-11	178118	7207750
NIFTY	CE	4900	4934.75	24-Nov-11	147455	3267600

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