



23<sup>rd</sup> Nov 2011, derivativeresearch@bonanzaonline.com

### F & O HEADLINES

Index Summary			
	22 /11/11	21 /11/11	Change
Nifty	4812.35	4778.35	34.00
Nifty Future	4805.30	4783.30	22.00
Prem(+)/Disc(-)	-7.05	4.95	-12.00
OI(Nifty Fut) in sh Lks.	357.41	340.80	16.61
OI(Nifty Total) in sh Lks.	2096.17	2057.44	38.73
OI(Total Mkt in Rs Cr)	142959	140481	2478.00
Nifty PCR OI	0.96	0.98	-0.02
Nifty PCR (VOL)	0.89	0.87	0.02

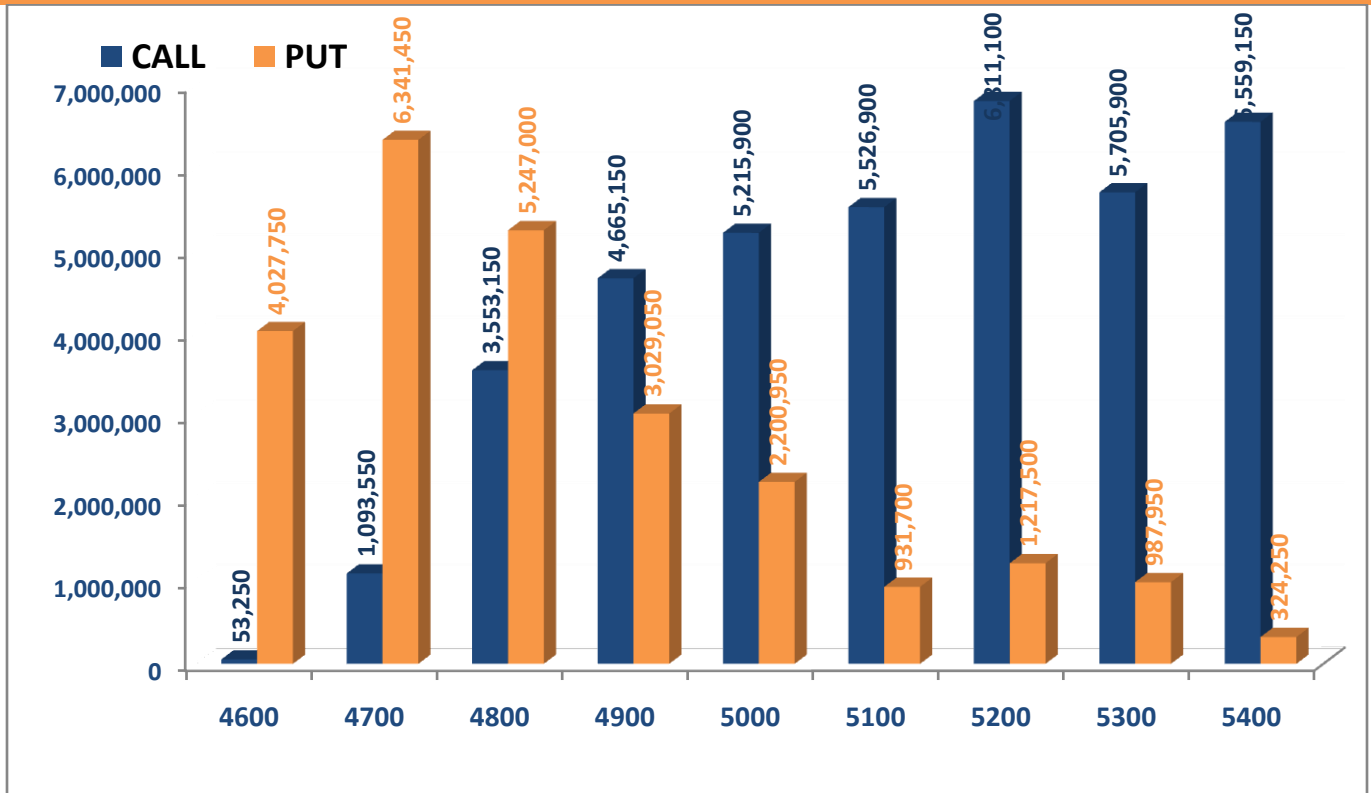
Volatility Index			
	22/11/2011	21/11/2011	%Change
India VIX	27.35	28.61	-4.40

F & O Turnover (in Rs Cr.)			
Products	22/11/2011	21/11/2011	%Change
Index Futures	20327.85	17917.33	13.45
Stock Futures	24758.73	21345.33	15.99
Index Option	137439.1	130155.8	5.60
Stock Option	3493.78	3520.19	-0.75
Total	186019.5	172938.7	7.56

	Advance	Decline
Nifty	17	33
NSE	777	694

- Nifty Nov fut opened at 4795 touched the high of 4860 then due to selling pressure tested the low of 4780.95 & closed at 4805.30.
- Price of Nifty fut is increased by 22 & OI is also increased by 16.61 lk shares. FII bought 108 cr. In index fut.
- Total OI of the market in value terms is increased to Rs 142959 Cr from 140481 Cr, increased by Rs 2478 Cr. OI of Nifty Fut. is increased by 16.61 Lk & OI of all Nifty products is increased by 38.73 Lk shares.
- Long buildup is seen in ONMOBILE, PANTALOONR & EDUCOMP.
- Short buildup is seen in BANKBARODA, HCLTECH & OIL.
- Nifty PCR (OI) decreased to 0.96 from 0.98.

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



### FII Activity on 22<sup>nd</sup> November 2011

	BUY		SELL		Net( Rs Cr)	OI	
	Contracts	Value( Rs Cr)	Contracts	Value(Rs Cr)		Contracts	Values (Rs Cr)
Index Futures	213532	5061.85	208298	4952.89	108.96	807416	19200.43
Index Options	907233	21871.03	913773	22071.94	-200.91	2237252	53827.55
Stock Futures	325331	7247.74	309127	6860.82	386.92	1330409	29411.32
Stock Options	12031	280.81	11275	267.12	13.69	42278	970.28
					308.66		

### FII OI (No of contracts)

22 <sup>nd</sup> NOV 2011	807416	2237252	1330409	42278
21 <sup>st</sup> NOV 2011	743666	2186812	1319771	44346

## Top Gainers & Losers Open Interest Wise

Top Gainers (OI wise)		
Company	Future OI (%)	Price (%)
OIL	23.63	-0.51
CNXIT	22.60	2.22
NHPC	13.12	1.11
ARVIND	12.15	-2.64
GODREJIND	11.66	-1.26

Top Losers (OI wise)		
Company	Future OI (%)	Price (%)
JINDALSAW	-59.65	-7.16
ADANIPOWER	-20.84	-1.38
INDHOTEL	-18.36	2.01
CAIRN	-13.21	2.24
BGREENERGY	-12.82	3.32

## Top Gainers & Losers Price Wise

Top Gainers (price wise)		
Company	Price (%)	Future OI (%)
SKUMARSYNF	10.51	-24.48
ONMOBILE	10.49	-9.30
PANTALOONR	7.60	-25.43
AUROPHARMA	7.06	-20.34
EKC	6.48	-28.75

Top Losers (price wise)		
Company	Price (%)	Future OI (%)
JINDALSAW	-7.16	-86.20
TITAN	-6.40	-19.65
JINDALSWHL	-5.37	-14.08
JUBLFOOD	-3.52	-22.61
MCDOWELL-N	-3.44	-15.94

## Trading Strategy for Nifty

- Intraday support for Nifty Nov Fut around 4730-4680 on upside resistance zone is 4840-4870.
- Short position may be taken in Range 4800-4820 with the SL of 4840 for the target of 4740.

### 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	1690.9	45789	96684.62	1689.05	1.3	3995875
ICICIBANK	24-Nov-11	744	38998	72754.67	744.95	1.48	7267750
INFY	24-Nov-11	2722	20841	70822.93	2720	2.18	2065375
RELIANCE	24-Nov-11	795	31923	63608.97	794.6	0.97	8913250
SBIN	29-Dec-11	1690.9	29277	61547.57	1678	0.86	5772125
TATASTEEL	24-Nov-11	393	29220	56980.46	393.1	3.37	7686000
TATAMOTORS	24-Nov-11	173.5	25447	54078.06	172.8	6.54	18345000
ICICIBANK	29-Dec-11	744	24765	46412.09	747.55	1.31	8904250
TITAN	24-Nov-11	185.55	9693	46010.25	185.8	-6.35	6687500
LT	24-Nov-11	1227	13615	41983.55	1224.4	-0.02	3962250

### Ten Most Active Stock Options

Symbol	Option type	Strike Price	Value of Underlying	Expiry Date	No. of Contract Traded	(OI)
SBIN	CE	1700	1690.9	24-Nov-11	8040	245000
RELIANCE	CE	800	795	24-Nov-11	3908	313750
INFY	PE	2700	2722	24-Nov-11	2197	140750
BHARTIARTL	PE	380	379.15	24-Nov-11	1797	463000
INFY	CE	2750	2722	24-Nov-11	1963	46125
SBIN	CE	1750	1690.9	24-Nov-11	2803	323500
SBIN	PE	1700	1690.9	24-Nov-11	2685	169125
TATASTEEL	CE	400	393	24-Nov-11	2776	595000
SBIN	PE	1650	1690.9	24-Nov-11	2446	160625
INFY	CE	2800	2722	24-Nov-11	1447	131000

### Ten Most Active NIFTY Options

Symbol	Option type	Strike Price	Value of Underlying	Expiry Date	No. of Contract Traded	(OI)
NIFTY	PE	4800	4812.35	24-Nov-11	1017885	5247000
NIFTY	CE	4900	4812.35	24-Nov-11	817975	4665150
NIFTY	CE	4800	4812.35	24-Nov-11	806028	3553150
NIFTY	PE	4700	4812.35	24-Nov-11	510621	6341450
NIFTY	CE	5000	4812.35	24-Nov-11	322321	5215900
NIFTY	PE	4900	4812.35	24-Nov-11	292936	3029050
NIFTY	CE	5100	4812.35	24-Nov-11	253118	5526900
NIFTY	PE	4600	4812.35	24-Nov-11	225650	4027750
NIFTY	CE	5200	4812.35	24-Nov-11	108221	6811100
NIFTY	PE	4800	4812.35	29-Dec-11	92906	4778350

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