



25TH Nov 2011, derivativeresearch@bonanzaonline.com

F & O HEADLINES

Index Summary			
	24 /11/11	23 /11/11	Change
Nifty	4756.45	4706.45	50.00
Nifty Future	4781.60	4703.90	77.70
Prem(+)/Disc(-)	25.15	-2.55	27.70
OI(Nifty Fut) in sh Lks.	222.33	372.92	-150.59
OI(Nifty Total) in sh Lks.	1312.33	2130.48	-818.15
OI(Total Mkt in Rs Cr)	91400	140901	-49501.00
Nifty PCR OI	1.28	0.86	0.42
Nifty PCR (VOL)	1.03	0.92	0.11

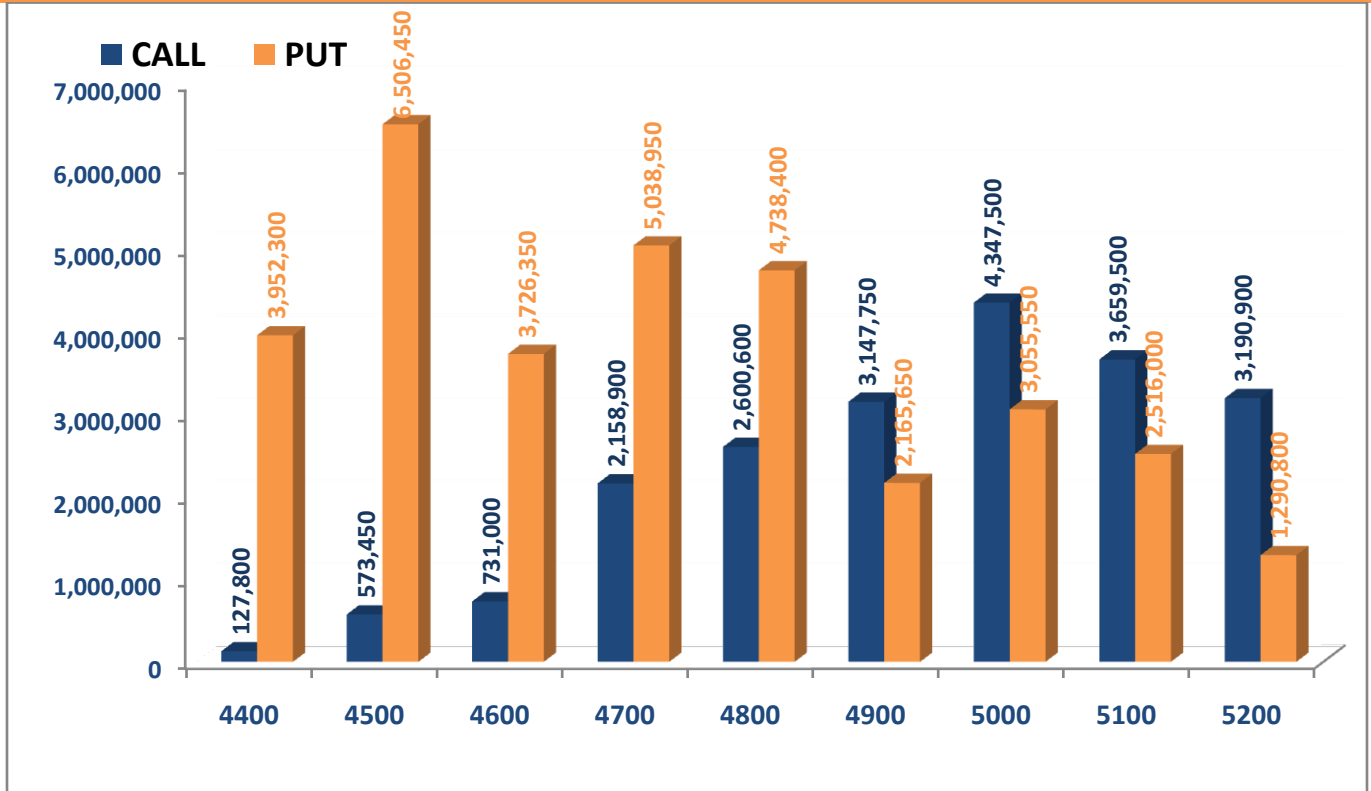
Volatility Index			
	24/11/2011	23/11/2011	%Change
India VIX	27.95	30.68	-8.90

F & O Turnover (in Rs Cr.)			
Products	24/11/2011	23/11/2011	%Change
Index Futures	27262.41	27614.22	-1.27
Stock Futures	30135.07	26000.12	15.90
Index Option	198016.6	183236.5	8.07
Stock Option	3870.45	3592.1	7.75
Total	259284.6	240442.9	7.84

	Advance	Decline
Nifty	42	8
NSE	859	619

- Nifty Dec fut opened at 4714.40 tested the low of 4658.10 then due to short covering touched the high of 4798.95 & closed at 4781.60.
- Price of Nifty fut is increased by 77.70 while OI is decreased by 150.59 lk shares. FII sold 307 cr. In index fut.
- Total OI of the market in value terms is decreased to Rs 91400 Cr from 140901 Cr, decreased by Rs 49501 Cr. OI of Nifty Fut. is decreased by 150.59 Lk & OI of all Nifty products is decreased by 818.15 Lk shares.
- Long buildup is seen in INDIAINFO & JINDALSAW.
- Short buildup is seen in MUNDRAPORT.
- Nifty PCR (OI) increased to 1.28 from 0.86.

Nifty DEC Option OI Distribution Across the Different Strikes



FII Activity on 24th November 2011

	BUY		SELL		Net(Rs Cr)	OI	
	Contracts	Value(Rs Cr)	Contracts	Value(Rs Cr)		Contracts	Values (Rs Cr)
Index Futures	224429	5220.00	236500	5527.78	-307.78	505845	11892.78
Index Options	941723	22086.85	934035	22007.00	79.85	1635014	38889.82
Stock Futures	358010	7533.00	343323	7228.35	304.65	1124275	24631.92
Stock Options	7111	162.19	6417	145.17	17.02	5975	137.63
					93.74		

FII OI (No of contracts)

24 th NOV 2011	505845	1635014	1124275	5975
23 rd NOV 2011	876891	2223676	1310464	38750

Top Gainers & Losers Open Interest Wise

Top Gainers (OI wise)		
Company	Future OI (%)	Price (%)
MUNDRAPORT	22.46	-4.49
INDIAINFO	3.41	11.57
SINTEX	0.74	6.39
JINDALSAW	0.24	7.71

Top Losers (OI wise)		
Company	Future OI (%)	Price (%)
GLAXO	-57.86	4.37
TULIP	-50.40	1.55
TTKPRESTIG	-46.64	2.18
COLPAL	-43.00	-0.69
GESHIP	-41.89	5.75

Top Gainers & Losers Price Wise

Top Gainers (price wise)		
Company	Price (%)	Future OI (%)
IFCI	12.73	46.00
PANTALOONR	12.08	27.34
STRTECH	11.27	74.87
INDIAINFO	10.69	285.59
ONMOBILE	8.71	49.31

Top Losers (price wise)		
Company	Price (%)	Future OI (%)
MUNDRAPORT	-4.72	44.97
LICHSGFIN	-3.49	45.59
BRFL	-3.10	32.61
RPOWER	-3.00	23.73
HINDPETRO	-2.95	73.73

Trading Strategy for Nifty

- Intraday support for Nifty Dec Fut around 4700 -4650 on upside resistance zone 4800-4850.
- Short position may be taken in Range 4780-4800 with the SL of 4820 for the target of 4710.

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	1657.25	37348	76653.04	1653.8	-0.06	2356000
RELIANCE	24-Nov-11	775.15	34692	66181.93	773.2	-0.01	3352250
SBIN	29-Dec-11	1657.25	27566	56641.58	1660	1.05	7101250
INFY	24-Nov-11	2659.8	16916	55325.47	2666.45	0.61	928375
RELIANCE	29-Dec-11	775.15	28011	53961.09	781.7	0.32	11007500
ICICIBANK	24-Nov-11	735	28808	52352.78	729.8	0.36	3540250
LT	24-Nov-11	1224.5	16961	50811.76	1223.7	2.94	2290500
ICICIBANK	29-Dec-11	735	26618	48603.14	738	1.44	13486750
INFY	29-Dec-11	2659.8	13226	43663.82	2678.75	0.43	2430250
TATAMOTORS	24-Nov-11	172.8	19885	41825.61	172.95	2.58	8725000

Ten Most Active Stock Options

Symbol	Option type	Strike Price	Value of Underlying	Expiry Date	No. of Contract Traded	(OI)
SBIN	CE	1650	1657.25	24-Nov-11	6062	108375
INFY	CE	2650	2659.8	24-Nov-11	2622	37250
INFY	PE	2600	2659.8	24-Nov-11	2365	81625
TATASTEEL	CE	380	384.6	24-Nov-11	3591	193500
SBIN	PE	1650	1657.25	24-Nov-11	3077	126750
TATAMOTORS	CE	170	172.8	24-Nov-11	2929	1140000
LT	CE	1200	1224.5	24-Nov-11	1916	98250
SBIN	CE	1700	1657.25	24-Nov-11	2542	267000
HINDUNILVR	PE	380	383.95	24-Nov-11	1330	894000
RELIANCE	PE	760	775.15	24-Nov-11	2466	175250

Ten Most Active NIFTY Options

Symbol	Option type	Strike Price	Value of Underlying	Expiry Date	No. of Contract Traded	(OI)
NIFTY	CE	4700	4756.45	24-Nov-11	1664555	939600
NIFTY	PE	4600	4756.45	24-Nov-11	1350124	7374250
NIFTY	PE	4700	4756.45	24-Nov-11	1290461	5281450
NIFTY	CE	4800	4756.45	24-Nov-11	823406	6447500
NIFTY	CE	4600	4756.45	24-Nov-11	449699	50550
NIFTY	PE	4500	4756.45	24-Nov-11	284874	3987800
NIFTY	PE	4800	4756.45	24-Nov-11	220748	1002050
NIFTY	PE	4700	4756.45	29-Dec-11	174519	5038950
NIFTY	CE	4800	4756.45	29-Dec-11	152990	2600600
NIFTY	PE	4600	4756.45	29-Dec-11	147464	3726350

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