



30<sup>th</sup> Nov 2011, derivativeresearch@bonanzaonline.com

## F & O HEADLINES

Index Summary			
	29 /11/11	28 /11/11	Change
Nifty	4805.10	4851.30	-46.20
Nifty Future	4816.75	4870.30	-53.55
Prem(+)/Disc(-)	11.60	19.00	-7.40
OI(Nifty Fut) in sh Lks.	236.18	226.65	9.53
OI(Nifty Total) in sh Lks.	1488.63	1451.14	37.49
OI(Total Mkt in Rs Cr)	102378	101478	900.00
Nifty PCR OI	1.23	1.29	-0.06
Nifty PCR (VOL)	1.07	1.04	0.03

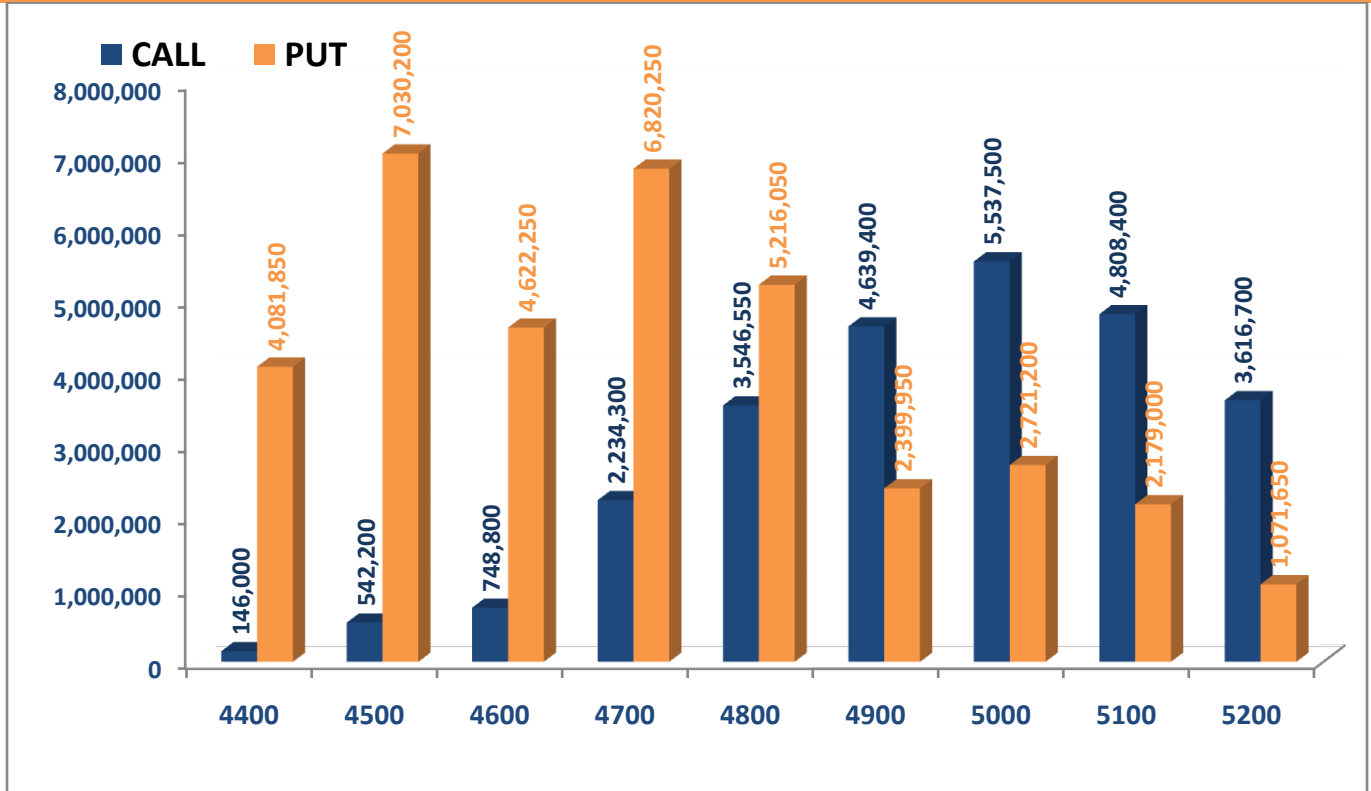
Volatility Index			
	29/11/2011	28/11/2011	%Change
India VIX	26.87	26.64	0.86

F & O Turnover (in Rs Cr.)			
Products	29/11/2011	28/11/2011	%Change
Index Futures	15177.81	11214.05	35.35
Stock Futures	10702.56	9604.27	11.44
Index Option	63858.6	57351.1	11.35
Stock Option	2560	2445.93	4.66
Total	92298.96	80615.34	14.49

	Advance	Decline
Nifty	13	37
NSE	584	878

- Nifty Dec fut opened at 4872 touched the high of 4885.00 then due to short buildup tested the low of 4788 & closed at 4816.75.
- Short buildup is seen in Nifty fut as price of Nifty fut is decreased by 53.55 while OI is increased by 9.53 lk shares. FII bought 245 cr. In index fut.
- Total OI of the market in value terms is increased to Rs 102378 Cr from 101478 Cr, increased by Rs 900 Cr. OI of Nifty Fut. is increased by 9.53 Lk & OI of all Nifty products is increased by 37.49 Lk shares.
- Long buildup is seen in DRREDDY, HAVELLS & PRAJIND.
- Short buildup is seen in TATACHEM, CUMMINSIND & BPCL.
- Nifty PCR (OI) decreased to 1.23 from 1.29.

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



### FII Activity on 29<sup>th</sup> November 2011

	BUY		SELL		Net( Rs Cr)	OI	
	Contracts	Value( Rs Cr)	Contracts	Value(Rs Cr)		Contracts	Values (Rs Cr)
Index Futures	108458	2602.13	99628	2356.66	245.47	558881	13249.26
Index Options	452914	10828.73	487246	11609.73	-781.00	1710181	41089.17
Stock Futures	68746	1547.24	56028	1281.23	266.01	1122461	24853.72
Stock Options	13054	303.13	12515	286.52	16.61	22758	526.98
					-252.91		

### FII OI (No of contracts)

29 <sup>th</sup> NOV 2011	558881	1710181	1122461	22758
28 <sup>th</sup> NOV 2011	510775	1725527	1132425	19059

## Top Gainers & Losers Open Interest Wise

Top Gainers (OI wise)		
Company	Future OI (%)	Price (%)
MRF	20.98	0.81
TVSMOTOR	19.52	-2.81
CUMMINSIND	17.20	-0.66
MPHASIS	10.47	1.85
ONMOBILE	8.33	1.60

Top Losers (OI wise)		
Company	Future OI (%)	Price (%)
PANTALOONR	-14.22	-12.33
VIPIND	-11.80	0.65
BHEL	-10.80	0.87
JETAIRWAYS	-10.57	-4.39
IBREALEST	-10.52	-2.62

## Top Gainers & Losers Price Wise

Top Gainers (price wise)		
Company	Price (%)	Future OI (%)
HINDOILEXP	5.22	-8.02
HAVELLS	2.93	6.96
DISHTV	2.67	-7.99
DRREDDY	2.41	7.68
GSPL	2.36	-4.79

Top Losers (price wise)		
Company	Price (%)	Future OI (%)
PANTALOONR	-12.33	-14.36
KFA	-8.33	-10.23
BALRAMCHIN	-6.89	-0.12
RENUKA	-5.83	1.76
SREINFRA	-5.31	-4.73

## Trading Strategy for Nifty

- Intraday support for Nifty Dec Fut around 4880-4740 on upside resistance zone 4900-4940.
- Long position may be taken in Range 4780-4800 with the SL of 4760 for the target of 4845-4860.

### 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	29-Dec-11	1755.9	34129	74937.47	1741.8	-1.58	7387375
ICICIBANK	29-Dec-11	736.7	32211	59918.9	740.75	-1.61	12783250
LT	29-Dec-11	1277.3	11725	37412.72	1279.5	-0.5	4407750
RELIANCE	29-Dec-11	761.1	19293	37155.42	765.7	-2.77	10900750
BHARTIARTL	29-Dec-11	372.9	9369	35381.09	373.55	-3.89	11844000
TATASTEEL	29-Dec-11	386.1	17733	34540.34	384.5	-0.56	19357000
INFY	29-Dec-11	2600	10054	32863.51	2617	-1.54	2360875
AXISBANK	29-Dec-11	973	11655	28710.93	975	-1.73	6349250
TATAMOTORS	29-Dec-11	176.7	12701	28220.03	176.5	-2.57	38870000
M&M	29-Dec-11	727.5	7637	27634.87	728	1.43	3953000

### Ten Most Active Stock Options

Symbol	Option type	Strike Price	Value of Underlying	Expiry Date	No. of Contract Traded	(OI)
SBIN	CE	1800	1755.9	29-Dec-11	4014	214625
TATASTEEL	CE	400	386.1	29-Dec-11	3268	698500
BHARTIARTL	CE	400	372.9	29-Dec-11	1194	594000
SBIN	PE	1700	1755.9	29-Dec-11	2060	119375
RELIANCE	CE	800	761.1	29-Dec-11	1998	343750
LT	CE	1300	1277.3	29-Dec-11	1056	151000
RELIANCE	CE	780	761.1	29-Dec-11	1735	216000
HINDUNILVR	CE	400	388.7	29-Dec-11	818	637000
SBIN	CE	1850	1755.9	29-Dec-11	1370	90750
INFY	CE	2800	2600	29-Dec-11	884	67500

### Ten Most Active NIFTY Options

Symbol	Option type	Strike Price	Value of Underlying	Expiry Date	No. of Contract Traded	(OI)
NIFTY	PE	4700	4805.1	29-Dec-11	351734	6820250
NIFTY	CE	5000	4805.1	29-Dec-11	316356	5537500
NIFTY	CE	4900	4805.1	29-Dec-11	316952	4639400
NIFTY	PE	4800	4805.1	29-Dec-11	248293	5216050
NIFTY	PE	4600	4805.1	29-Dec-11	200380	4622250
NIFTY	CE	5100	4805.1	29-Dec-11	154938	4808400
NIFTY	CE	4800	4805.1	29-Dec-11	154963	3546550
NIFTY	PE	4500	4805.1	29-Dec-11	132401	7030200
NIFTY	CE	5200	4805.1	29-Dec-11	106849	3616700
NIFTY	PE	4400	4805.1	29-Dec-11	84665	4081850

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