



22<sup>nd</sup> Nov 2011, derivativeresearch@bonanzaonline.com

## F & O HEADLINES

Index Summary			
	21 /11/11	18 /11/11	Change
Nifty	4778.35	4905.80	-127.45
Nifty Future	4783.30	4914.60	-131.30
Prem(+)/Disc(-)	4.95	8.80	-3.85
OI(Nifty Fut) in sh Lks.	340.80	316.20	24.60
OI(Nifty Total) in sh Lks.	2057.44	1962.04	95.40
OI(Total Mkt in Rs Cr)	140481	139119	1362.00
Nifty PCR OI	0.98	1.04	-0.06
Nifty PCR (VOL)	0.87	1.02	-0.15

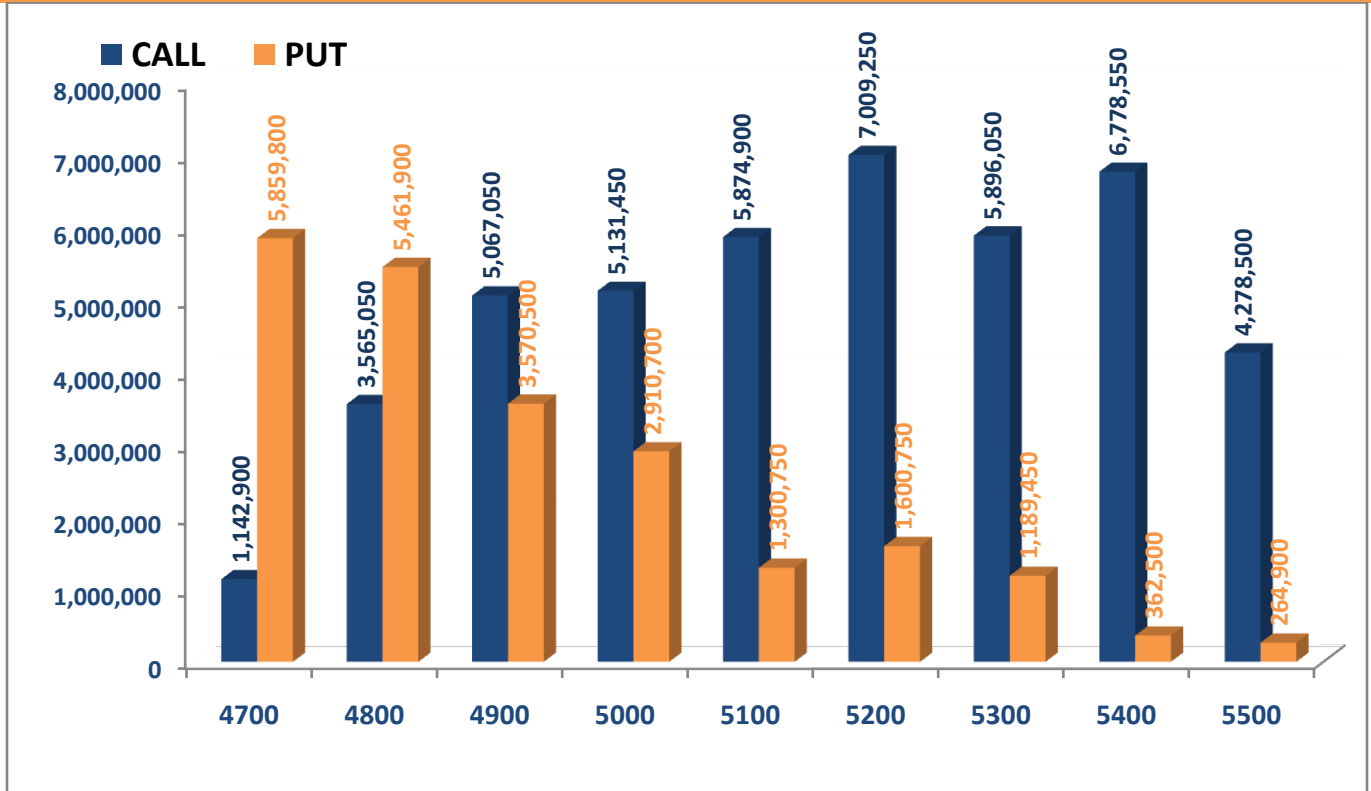
Volatility Index			
	21/11/2011	18/11/2011	%Change
India VIX	28.61	26.58	7.64

F & O Turnover (in Rs Cr.)			
Products	21/11/2011	18/11/2011	%Change
Index Futures	17917.33	18041.98	-0.69
Stock Futures	21345.33	17726.99	20.41
Index Option	130155.8	154789.9	-15.91
Stock Option	3520.19	4499.91	-21.77
Total	172938.7	195058.7	-11.34

	Advance	Decline
Nifty	49	1
NSE	365	1129

- Nifty Nov fut opened at 4874.75 touched the high of 4879 then due to short buildup tested the low of 4768.60 & closed at 4783.20.
- Short buildup is seen in Nifty fut as price of the Nifty fut is decreased by 131.30 while OI is increased by 24.60 lk shares. FII bought 129 cr. In index fut.
- Total OI of the market in value terms is increased to Rs 140481 Cr from 139119 Cr, increased by Rs 1362 Cr. OI of Nifty Fut. is increased by 24.60 Lk & OI of all Nifty products is increased by 95.40 Lk shares.
- Long buildup is seen in TTKPRESTIGE, ADANIPOWER & IVRCLINFRA.
- Short buildup is seen in JPPower, IDEA & ASHOKLEY.
- Nifty PCR (OI) decreased to 0.98 from 1.04.

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



### FII Activity on 21<sup>st</sup> November 2011

	BUY		SELL		Net( Rs Cr)	OI	
	Contracts	Value( Rs Cr)	Contracts	Value(Rs Cr)		Contracts	Values (Rs Cr)
Index Futures	194356	4635.33	187251	4466.12	169.21	743666	17561.02
Index Options	836912	20267.07	852530	20737.84	-470.77	2186812	52243.34
Stock Futures	295742	6665.93	280284	6368.32	297.61	1319771	28900.64
Stock Options	14646	336.94	13360	305.36	31.58	44346	1005.13
					27.63		

### FII OI (No of contracts)

21 <sup>st</sup> NOV 2011	743666	2186812	1319771	44346
18 <sup>th</sup> NOV 2011	685737	2147308	1292178	45134

## Top Gainers & Losers Open Interest Wise

Top Gainers (OI wise)		
Company	Future OI (%)	Price (%)
BALRAMCHIN	19.58	-6.72
JSWENERGY	19.34	-7.67
STER	16.89	-5.02
JPOWER	16.70	-0.58
HEROMOTOCO	15.58	-1.01

Top Losers (OI wise)		
Company	Future OI (%)	Price (%)
JINDALSAW	-26.44	-2.48
MPHASIS	-20.19	0.45
INDIAINFO	-12.45	-0.26
GMDCLTD	-9.90	-5.95
SUZLON	-9.08	-11.68

## Top Gainers & Losers Price Wise

Top Gainers (price wise)		
Company	Price (%)	Future OI (%)
DABUR	2.22	-14.13
TTKPRESTIG	2.19	-6.53
ONMOBILE	2.00	-3.62
RECLTD	1.99	-16.36
JISLJALEQS	1.89	-10.51

Top Losers (price wise)		
Company	Price (%)	Future OI (%)
VIPIND	-13.29	-9.18
PANTALOONR	-12.52	-33.87
SUZLON	-11.68	-25.75
ABAN	-11.43	-31.69
DELTACORP	-11.10	-11.58

## Trading Strategy for Nifty

- Intraday support for Nifty Nov Fut around 4750-4710 on upside resistance zone is 4870-4910.
- Long position may be taken in Range 4800-4820 with the SL of 4780 for the target of 4870.

### 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	1670	46195	97359.43	1670	-3.02	6368000
LT	24-Nov-11	1225	22254	69008.54	1223	-1.94	6515250
ICICIBANK	24-Nov-11	738.45	31072	58296.51	739.6	-4.29	12646250
INFY	24-Nov-11	2630	16163	54308.08	2633	-4.22	2788500
AXISBANK	24-Nov-11	947.4	21245	51155.84	946	-2.33	5529500
SBIN	29-Dec-11	1670	23817	50188.67	1667.95	-3.07	3858250
TCS	24-Nov-11	1065	17988	48070.68	1065.05	-2.3	3573500
TATASTEEL	24-Nov-11	379.5	24440	47177.75	380.9	-2.92	16537500
DLF	24-Nov-11	194.1	21601	43621.06	193.7	-5.4	17701000
LT	29-Dec-11	1225	13292	41376.33	1225.55	-2.14	2793500

### Ten Most Active Stock Options

Symbol	Option type	Strike Price	Value of Underlying	Expiry Date	No. of Contract Traded	(OI)
SBIN	CE	1700	1670	24-Nov-11	4607	247875
SBIN	CE	1750	1670	24-Nov-11	4046	334875
SBIN	PE	1700	1670	24-Nov-11	3853	218875
RELIANCE	CE	800	788.55	24-Nov-11	3452	301500
SBIN	CE	1800	1670	24-Nov-11	2922	618500
LT	CE	1250	1225	24-Nov-11	2045	237250
INFY	PE	2700	2630	24-Nov-11	1779	118125
BHARTIARTL	CE	400	387	24-Nov-11	1324	765000
SBIN	PE	1650	1670	24-Nov-11	2505	143125
INFY	CE	2800	2630	24-Nov-11	1401	142250

### Ten Most Active NIFTY Options

Symbol	Option type	Strike Price	Value of Underlying	Expiry Date	No. of Contract Traded	(OI)
NIFTY	CE	4900	4778.35	24-Nov-11	735167	5249050
NIFTY	PE	4800	4778.35	24-Nov-11	711629	6230150
NIFTY	PE	4900	4778.35	24-Nov-11	521632	3830500
NIFTY	CE	5000	4778.35	24-Nov-11	481543	5462650
NIFTY	CE	4800	4778.35	24-Nov-11	467142	3752100
NIFTY	PE	4700	4778.35	24-Nov-11	394177	6069200
NIFTY	CE	5100	4778.35	24-Nov-11	303913	5968300
NIFTY	CE	5200	4778.35	24-Nov-11	180977	7027800
NIFTY	PE	4600	4778.35	24-Nov-11	162509	3834150
NIFTY	PE	5000	4778.35	24-Nov-11	95761	3417800

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