



1st Nov 2011, derivativeresearch@bonanzaonline.com

F & O HEADLINES

Index Summary			
	31 /10/11	28 /10/11	Change
Nifty	5326.60	5360.70	-34.10
Nifty Future	5347.10	5385.50	-38.40
Prem(+)/Disc(-)	20.50	24.8	-4.30
OI(Nifty Fut) in sh Lks.	294.43	291.19	3.24
OI(Nifty Total) in sh Lks.	1421.45	1375.50	45.95
OI(Total Mkt in Rs Cr)	113610	110867	2743.00
Nifty PCR OI	1.39	1.41	-0.02
Nifty PCR (VOL)	1.13	1.29	-0.16

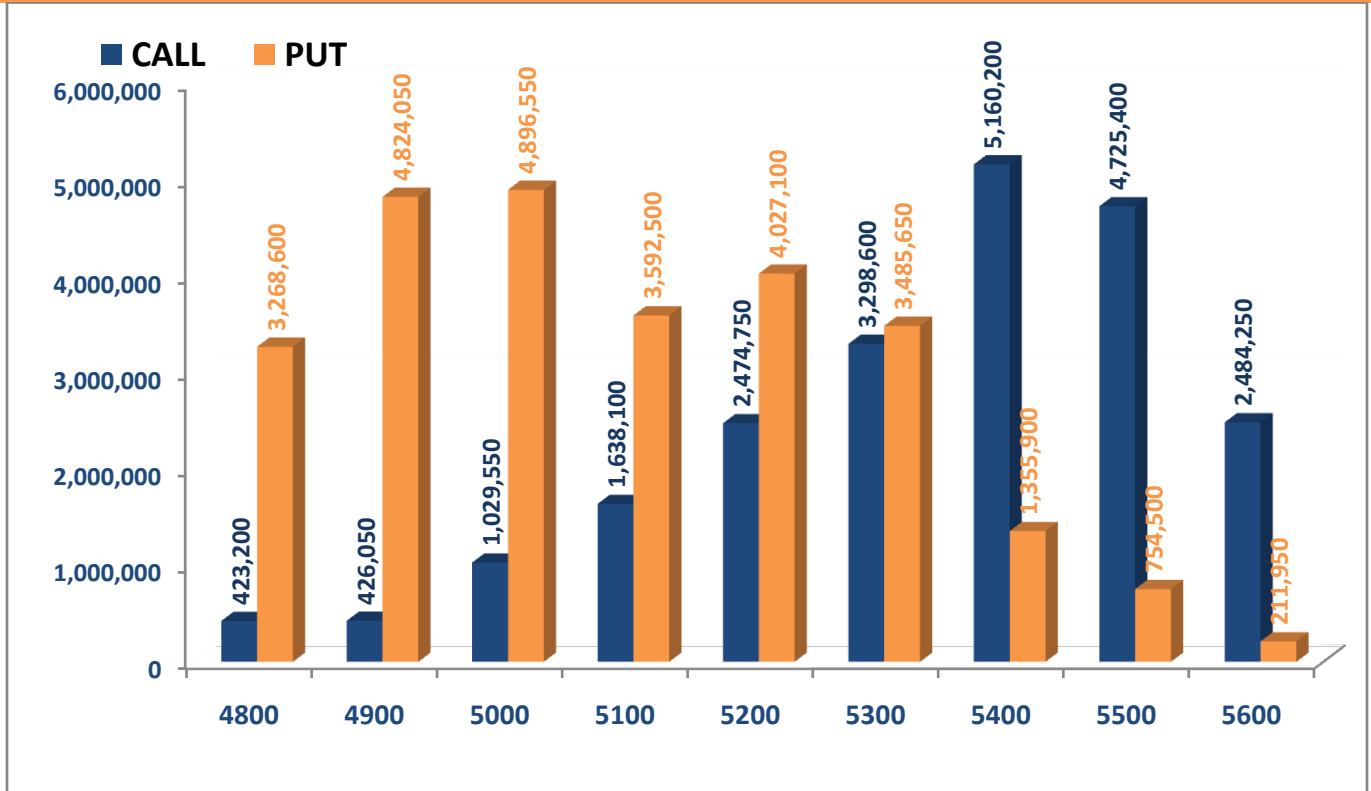
Volatility Index			
	31/10/2011	28/10/2011	%Change
India VIX	22.66	20.89	8.47

F & O Turnover (in Rs Cr.)			
Products	31/10/2011	28/10/2011	%Change
Index Futures	9429.08	11991.2	-21.37
Stock Futures	11192.1	13169.93	-15.02
Index Option	49660.04	66880.19	-25.75
Stock Option	2951.78	2896.89	1.89
Total	73233	94938.21	-22.86

	Advance	Decline
Nifty	14	36
NSE	771	703

- Nifty Nov fut opened at 5369.70 touched the high of 5377.90 then due to short buildup tested the low of 5333.65 & closed at 5347.10.
- Short buildup is seen in Nifty fut as price of the Nifty fut is decreased by 38.40 while OI is increased by 3.24 lk shares. FII bought 233 cr. In index fut.
- Total OI of the market in value terms is increased to Rs 113610 Cr from 110867 Cr, increased by Rs 2743 Cr. OI of Nifty Fut. is increased by 3.24 Lk & OI of all Nifty products is increased by 45.95 Lk shares.
- Long buildup is seen in HINDUNILVR, SESAGOA & RCOM.
- Short buildup is seen in IDFC, ITC & CIPLA.
- Nifty PCR (OI) decreased to 1.39 from 1.41.

Nifty NOV Option OI Distribution Across the Different Strikes



FII Activity on 31st October 2011

	BUY		SELL		Net(Rs Cr)	OI	
	Contracts	Value(Rs Cr)	Contracts	Value(Rs Cr)		Contracts	Values (Rs Cr)
Index Futures	56124	1482.83	65362	1716.65	-233.82	599202	15893.55
Index Options	358757	9432.56	314732	8319.32	1113.24	1390169	37036.67
Stock Futures	46108	1201.53	69990	1784.41	-582.88	1131720	28360.47
Stock Options	12932	328.93	11580	295.78	33.15	18882	494.19
					329.69		

FII OI (No of contracts)

31 st OCT 2011	599202	1390169	1131720	18882
28 th OCT 2011	582122	1350340	1118158	16018

Top Gainers & Losers Open Interest Wise

Top Gainers (OI wise)		
Company	Future OI (%)	Price (%)
VIPIND	382.81	-79.87
ORIENTBANK	46.90	-5.05
JUBLFOOD	39.03	-4.24
NCC	28.43	-2.09
ANDHRABANK	24.68	0.76

Top Losers (OI wise)		
Company	Future OI (%)	Price (%)
IOB	-14.15	4.47
NTPC	-8.00	0.42
INDUSINDBK	-6.26	1.13
MINIFTY	-5.51	-0.71
DRREDDY	-5.42	-0.07

Top Gainers & Losers Price Wise

Top Gainers (price wise)		
Company	Price (%)	Future OI (%)
VIJAYABANK	9.60	21.62
HINDUNILVR	7.07	11.39
UCOBANK	6.23	8.84
DENABANK	5.99	10.43
INDIANB	5.32	13.27

Top Losers (price wise)		
Company	Price (%)	Future OI (%)
VIPIND	-79.87	382.01
ORIENTBANK	-5.05	46.12
JUBLFOOD	-4.24	38.57
HINDALCO	-3.89	3.91
TATAMTRDVR	-3.52	3.68

Trading Strategy for Nifty

- Intraday support for Nifty Nov Fut around 5300-5250 on upside resistance zone is 5420-5450.
- Long position may be taken in Range 5300-5320 with the SL of 5280 for the target of 5360.

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	1907	34102	81146.14	1902	-0.88	5978375
ICICIBANK	24-Nov-11	931	32108	75650.46	935	-0.28	12786750
HINDUNILVR	24-Nov-11	374.4	15247	55593.61	372.5	6.79	12847000
MARUTI	24-Nov-11	1126.15	12757	35160.52	1119.8	0.12	3054750
INFY	24-Nov-11	2872	8558	30953.54	2885	0.1	3465000
TATAMOTORS	24-Nov-11	198.6	11325	28253.04	198.7	-3.03	47815000
TATASTEEL	24-Nov-11	480	11787	28071.92	474	-0.99	20574000
LT	24-Nov-11	1410	7367	26067.58	1410	-0.81	6282250
AXISBANK	24-Nov-11	1157	8777	25390.76	1158	0.04	7477250
RELIANCE	24-Nov-11	875	11275	25095.61	880.9	-2.71	14769250

Ten Most Active Stock Options

Symbol	Option type	Strike Price	Value of Underlying	Expiry Date	No. of Contract Traded	(OI)
HINDUNILVR	CE	380	374.4	24-Nov-11	2591	621000
HINDUNILVR	CE	360	374.4	24-Nov-11	1839	403000
ICICIBANK	CE	940	931	24-Nov-11	2513	156250
ICICIBANK	CE	960	931	24-Nov-11	2441	198750
SBIN	CE	2000	1907	24-Nov-11	2325	253375
HINDUNILVR	CE	400	374.4	24-Nov-11	1403	533000
RELIANCE	CE	900	875	24-Nov-11	2266	408750
HINDUNILVR	PE	340	374.4	24-Nov-11	1314	670000
ICICIBANK	PE	900	931	24-Nov-11	1922	203750
HINDUNILVR	PE	360	374.4	24-Nov-11	1179	504000

Ten Most Active NIFTY Options

Symbol	Option type	Strike Price	Value of Underlying	Expiry Date	No. of Contract Traded	(OI)
NIFTY	CE	5400	5326.6	24-Nov-11	303775	5160200
NIFTY	PE	5300	5326.6	24-Nov-11	253503	3485650
NIFTY	CE	5500	5326.6	24-Nov-11	174626	4725400
NIFTY	PE	5200	5326.6	24-Nov-11	175577	4027100
NIFTY	PE	5400	5326.6	24-Nov-11	145643	1355900
NIFTY	CE	5300	5326.6	24-Nov-11	111042	3298600
NIFTY	CE	5600	5326.6	24-Nov-11	91556	2484250
NIFTY	PE	5100	5326.6	24-Nov-11	82529	3592500
NIFTY	PE	5000	5326.6	24-Nov-11	70084	4896550
NIFTY	CE	5700	5326.6	24-Nov-11	46214	1497800

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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