



2nd Nov 2011, derivativeresearch@bonanzaonline.com

F & O HEADLINES

Index Summary			
	1 /11/11	31 /10/11	Change
Nifty	5257.95	5326.60	-68.65
Nifty Future	5291.40	5347.10	-55.70
Prem(+)/Disc(-)	33.40	20.50	12.90
OI(Nifty Fut) in sh Lks.	289.03	294.43	-5.40
OI(Nifty Total) in sh Lks.	1448.74	1421.45	27.29
OI(Total Mkt in Rs Cr)	114710	113610	1100.00
Nifty PCR OI	1.35	1.39	-0.04
Nifty PCR (VOL)	1.20	1.13	0.07

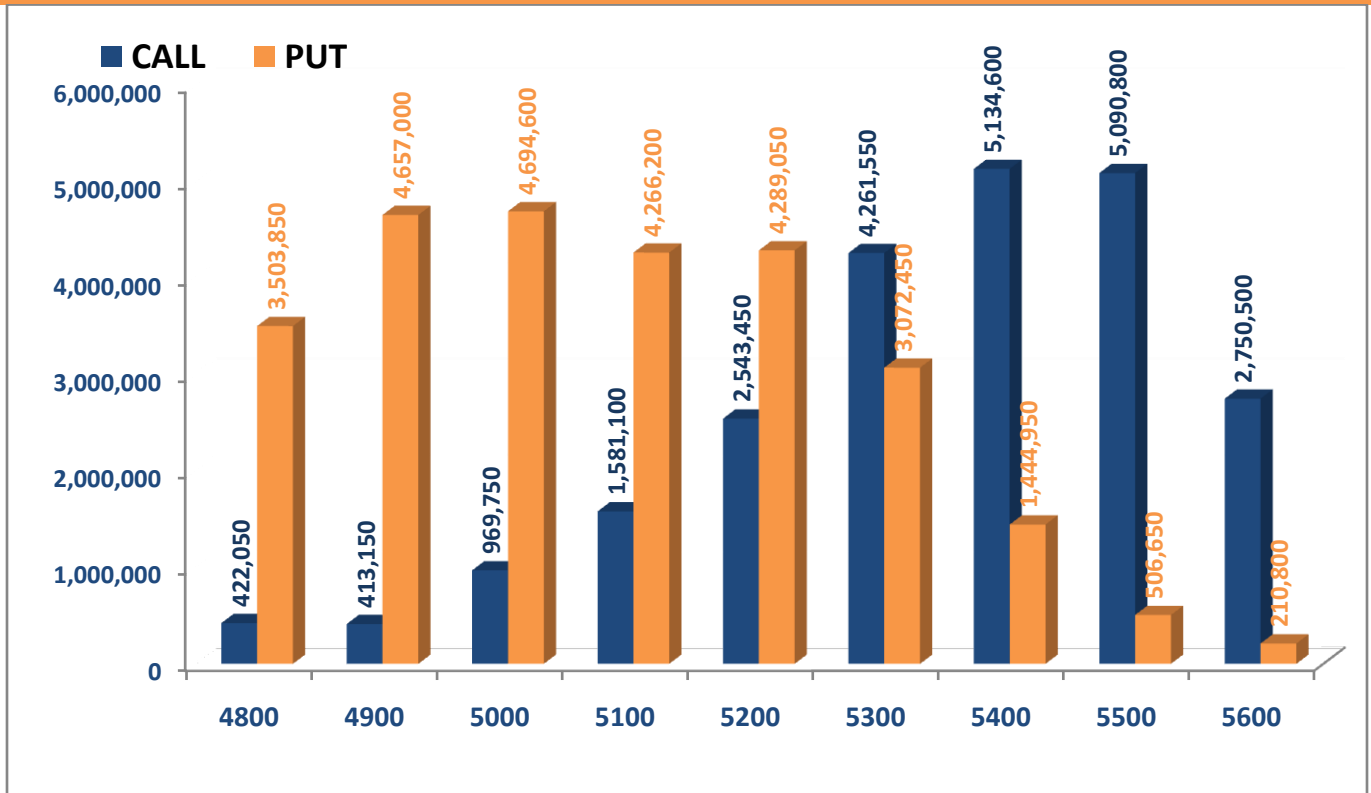
Volatility Index			
	1/11/2011	31/10/2011	%Change
India VIX	24.02	22.66	6.00

F & O Turnover (in Rs Cr.)			
Products	1/11/2011	31/10/2011	%Change
Index Futures	11105.93	9429.08	17.78
Stock Futures	11886.91	11192.1	6.21
Index Option	67259.86	49660.04	35.44
Stock Option	3072.05	2951.78	4.07
Total	93324.75	73233	27.44

	Advance	Decline
Nifty	16	34
NSE	525	946

- Nifty Nov fut opened at 5321.60 touched the high of 5335 then due to long unwinding tested the low of 5261 & closed at 5291.40
- Long unwinding is seen in Nifty fut as price of the Nifty fut is decreased by 55.70 & OI is also decreased by 5.40 lk shares. FII sold 497 cr. In index fut.
- Total OI of the market in value terms is increased to Rs 114710 Cr from 113610 Cr, increased by Rs 1100 Cr. OI of Nifty Fut. is decreased by 5.40 Lk while OI of all Nifty products is increased by 27.29 Lk shares.
- Long buildup is seen in HAVELLS, GMDCLTD & ORCHIDCHEM.
- Short buildup is seen in CENTRALBK, PUNJLLOYD & LITL.
- Nifty PCR (OI) decreased to 1.35 from 1.39.

Nifty NOV Option OI Distribution Across the Different Strikes



FII Activity on 1st November 2011

	BUY		SELL		Net(Rs Cr)	OI	
	Contracts	Value(Rs Cr)	Contracts	Value(Rs Cr)		Contracts	Values (Rs Cr)
Index Futures	71270	1873.53	90508	2371.50	-497.97	576390	15105.27
Index Options	507413	13244.16	451726	11839.18	1404.98	1440378	37877.85
Stock Futures	56937	1505.97	73138	1874.18	-368.21	1149745	28498.14
Stock Options	13384	346.48	12960	329.88	16.60	20992	539.55
					555.40		

FII OI (No of contracts)

1 st	NOV 2011	576390	1440378	1149745	20992
31 st	OCT 2011	599202	1390169	1131720	18882

Top Gainers & Losers Open Interest Wise

Top Gainers (OI wise)		
Company	Future OI (%)	Price (%)
COLPAL	33.64	3.91
HAVELLS	31.76	7.32
NMDC	26.45	-0.36
CENTRALBK	18.36	-6.49
AREVAT&D	14.90	-1.48

Top Losers (OI wise)		
Company	Future OI (%)	Price (%)
TECHM	-7.44	0.81
PFC	-6.03	3.04
CENTURYTEX	-5.73	-1.46
KFA	-5.39	-1.42
VIJAYABANK	-5.33	-2.19

Top Gainers & Losers Price Wise

Top Gainers (price wise)		
Company	Price (%)	Future OI (%)
HAVELLS	7.32	32.53
GMDCLTD	6.82	3.49
ORCHIDCHEM	6.17	12.18
ABIRLANUVO	4.97	2.04
COLPAL	3.91	33.51

Top Losers (price wise)		
Company	Price (%)	Future OI (%)
IVRCLINFRA	-6.59	-3.12
CENTRALBK	-6.49	18.21
PUNJLLOYD	-6.20	6.16
DCHL	-5.57	-2.81
HCC	-5.41	-0.53

Trading Strategy for Nifty

- Intraday support for Nifty Nov Fut around 5230-5180 on upside resistance zone is 5320-5360.
- Short position may be taken in Range 5280-5300 with the SL of 5320 for the target of 5240.

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	1893.95	30088	71666.23	1902	0.09	6286000
HINDUNILVR	24-Nov-11	387.55	16334	62154.14	384.8	3.04	13190000
ICICIBANK	24-Nov-11	895.1	26540	60436.89	901	-3.68	13397500
TATAMOTORS	24-Nov-11	193.6	22903	56464.48	194.05	-2.27	47992500
PNB	24-Nov-11	996.35	18617	46640.7	1000	2.54	3680750
INFY	24-Nov-11	2840	10561	37786.2	2862.85	-0.84	3534250
RELIANCE	24-Nov-11	861	16944	36989.6	869.2	-1.58	15350250
LT	24-Nov-11	1387.4	9304	32341.17	1395	-1.21	6357250
M&M	24-Nov-11	832.9	6457	27481.64	839.9	-3.45	4666500
AXISBANK	24-Nov-11	1136.5	8645	24702.44	1136	-2.01	7591750

Ten Most Active Stock Options

Symbol	Option type	Strike Price	Value of Underlying	Expiry Date	No. of Contract Traded	(OI)
HINDUNILVR	CE	400	387.55	24-Nov-11	3204	735000
HINDUNILVR	CE	380	387.55	24-Nov-11	3224	1119000
HINDUNILVR	PE	360	387.55	24-Nov-11	1961	1206000
SBIN	CE	2000	1893.95	24-Nov-11	2518	277625
TATAMOTORS	CE	200	193.6	24-Nov-11	1805	900000
UNITECH	CE	30	29.65	24-Nov-11	1861	5056000
HINDUNILVR	PE	380	387.55	24-Nov-11	1134	655000
INFY	PE	2800	2840	24-Nov-11	1231	114000
RELIANCE	CE	900	861	24-Nov-11	1874	520000
UNITECH	CE	32.5	29.65	24-Nov-11	1613	3816000

Ten Most Active NIFTY Options

Symbol	Option type	Strike Price	Value of Underlying	Expiry Date	No. of Contract Traded	(OI)
NIFTY	CE	5400	5257.95	24-Nov-11	360261	5134600
NIFTY	PE	5200	5257.95	24-Nov-11	337405	4289050
NIFTY	PE	5300	5257.95	24-Nov-11	306536	3072450
NIFTY	CE	5300	5257.95	24-Nov-11	281702	4261550
NIFTY	CE	5500	5257.95	24-Nov-11	190339	5090800
NIFTY	PE	5100	5257.95	24-Nov-11	183225	4266200
NIFTY	PE	5000	5257.95	24-Nov-11	125167	4694600
NIFTY	CE	5600	5257.95	24-Nov-11	105463	2750500
NIFTY	PE	4900	5257.95	24-Nov-11	81335	4657000
NIFTY	PE	4800	5257.95	24-Nov-11	79458	3503850

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