



3rd Nov 2011, derivativeresearch@bonanzaonline.com

Index Summary

	2 /11/11	1 /11/11	Change
Nifty	5258.45	5257.95	0.50
Nifty Future	5280.20	5291.40	-11.20
Prem(+)/Disc(-)	21.80	33.40	-11.60
OI(Nifty Fut) in sh Lks.	291.32	289.03	2.29
OI(Nifty Total) in sh Lks.	1502.64	1448.74	53.90
OI(Total Mkt in Rs Cr)	117907	114710	3197.00
Nifty PCR OI	1.37	1.35	0.02
Nifty PCR (VOL)	1.20	1.20	0.00

Volatility Index

	2/11/2011	1/11/2011	%Change
India VIX	24.89	24.02	3.62

F & O Turnover (in Rs Cr.)

Products	2/11/2011	1/11/2011	%Change
Index Futures	12638.03	11105.93	13.80
Stock Futures	10345.4	11886.91	-12.97
Index Option	73873.64	67259.86	9.83
Stock Option	2595.47	3072.05	-15.51
Total	99452.54	93324.75	6.57

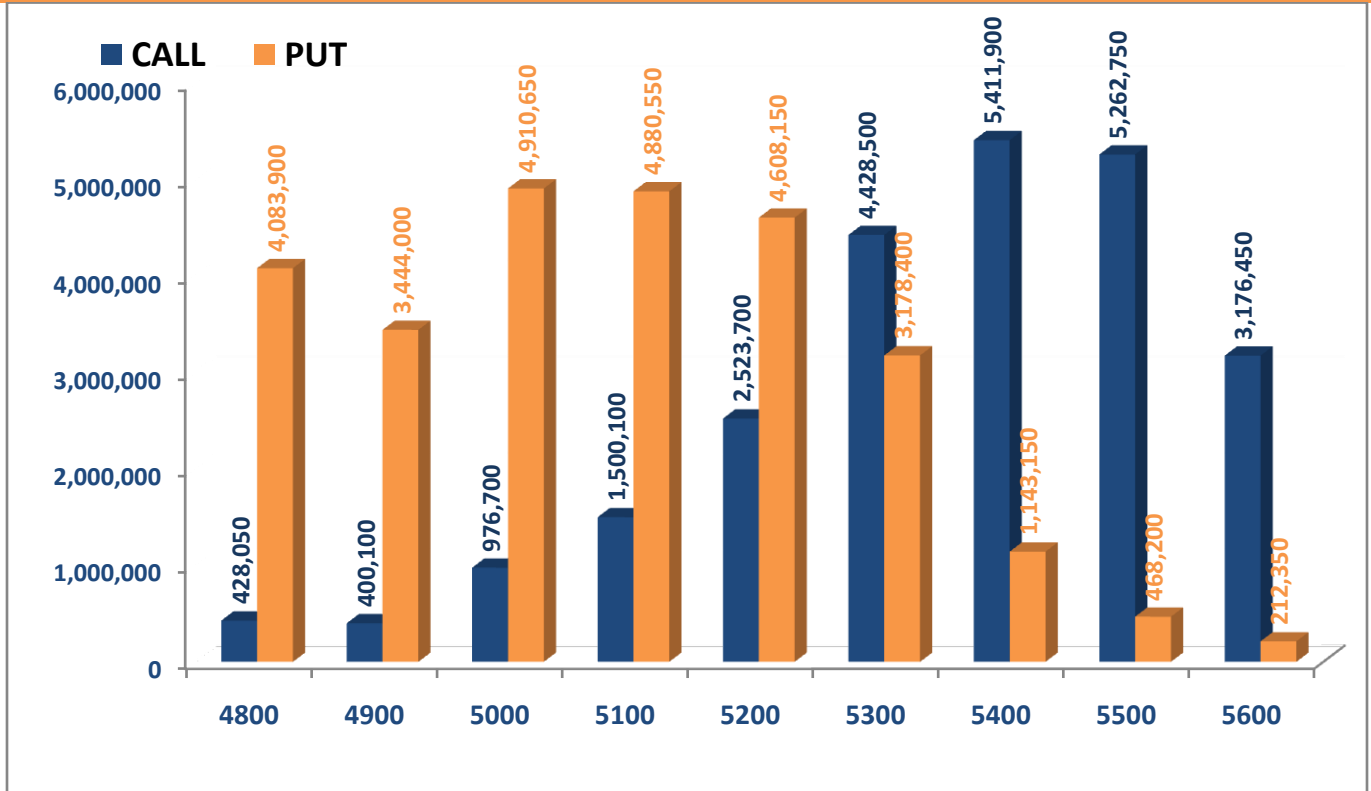
Advance Decline

	Advance	Decline
Nifty	25	25
NSE	709	747

F & O HEADLINES

- Nifty Nov fut opened at 5247.90 touched the high of 5334.90 then due to short buildup at higher levels closed at 5280.20
- Short buildup is seen in Nifty fut as price of the Nifty fut is decreased by 11.20 while OI is increased by 2.29 lk shares. FII sold 266 cr. In index fut.
- Total OI of the market in value terms is increased to Rs 117907 Cr from 114710 Cr, increased by Rs 3197 Cr. OI of Nifty Fut. is increased by 2.29 Lk & OI of all Nifty products is increased by 53.90 Lk shares.
- Long buildup is seen in RCOM, RPOWER & HCLTECH.
- Short buildup is seen in CIPLA, STER & HDFC.
- Nifty PCR (OI) increased to 1.37 from 1.35.

Nifty NOV Option OI Distribution Across the Different Strikes



FII Activity on 2nd November 2011

	BUY		SELL		Net(Rs Cr)	OI	
	Contracts	Value(Rs Cr)	Contracts	Value(Rs Cr)		Contracts	Values (Rs Cr)
Index Futures	63975	1671.71	74112	1938.40	-266.69	567915	14840.94
Index Options	580346	15138.29	581037	15154.66	-16.37	1526625	40148.14
Stock Futures	40181	1008.96	53598	1372.45	-363.49	1156452	28583.81
Stock Options	10995	276.04	10965	279.39	-3.35	23086	594.15
					-649.90		

FII OI (No of contracts)

2 nd	NOV 2011	567915	1526625	1156452	23086
1 st	NOV 2011	576390	1440378	1149745	20992

Top Gainers & Losers Open Interest Wise

Top Gainers (OI wise)		
Company	Future OI (%)	Price (%)
ALBK	20.54	7.76
GVKPIL	14.48	-4.61
ARVIND	12.34	-0.19
ANDHRABANK	12.14	-1.81
BANKBARODA	10.56	0.32

Top Losers (OI wise)		
Company	Future OI (%)	Price (%)
GMDCLTD	-15.90	-0.26
DJIA	-15.62	-0.95
S&P500	-9.16	-0.63
TATACHEM	-7.63	1.74
ESCORTS	-6.70	4.62

Top Gainers & Losers Price Wise

Top Gainers (price wise)		
Company	Price (%)	Future OI (%)
ALBK	7.76	20.42
RCOM	5.51	5.15
TECHM	5.05	3.66
ESCORTS	4.62	-7.00
RPOWER	4.10	1.80

Top Losers (price wise)		
Company	Price (%)	Future OI (%)
JISLJALEQS	-5.10	-3.44
GVKPIL	-4.61	13.42
PNB	-4.28	5.89
HCC	-3.58	3.87
MCLEODRUSS	-3.26	-0.07

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 5270-5290 with the SL of 5320 for the target of 5220.

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	1914	29305	70218.08	1915.95	0.5	6488000
ICICIBANK	24-Nov-11	882.6	20615	46252.33	889.9	-1.26	13899750
TATAMOTORS	24-Nov-11	191.55	17989	43450.18	192.45	-0.77	50992500
RELIANCE	24-Nov-11	872.4	15704	34460.47	878	1.12	15612250
LT	24-Nov-11	1391.05	9079	31607.4	1393	-0.17	6575250
INFY	24-Nov-11	2828	7908	28239.76	2842.1	-0.62	3669375
TATASTEEL	24-Nov-11	466	11395	26487.11	462.55	-0.92	21175500
AXISBANK	24-Nov-11	1122.6	9316	26392.23	1127.2	-0.74	7820000
HINDUNILVR	24-Nov-11	389.8	6496	25084.95	386.8	0.35	14235000
PNB	24-Nov-11	978.5	9605	23388.18	967	-4.51	4151750

Ten Most Active Stock Options

Symbol	Option type	Strike Price	Value of Underlying	Expiry Date	No. of Contract Traded	(OI)
SBIN	CE	2000	1914	24-Nov-11	2686	311750
RELIANCE	CE	900	872.4	24-Nov-11	2404	549500
RELIANCE	CE	880	872.4	24-Nov-11	2317	209000
SBIN	CE	1950	1914	24-Nov-11	1980	164375
SBIN	CE	1900	1914	24-Nov-11	1922	198375
HINDUNILVR	CE	400	389.8	24-Nov-11	1123	937000
LT	CE	1400	1391.05	24-Nov-11	1218	193750
SBIN	PE	1900	1914	24-Nov-11	1457	150500
TATAMOTORS	CE	200	191.55	24-Nov-11	1369	1135000
RCOM	CE	85	81.35	24-Nov-11	1781	1330000

Ten Most Active NIFTY Options

Symbol	Option type	Strike Price	Value of Underlying	Expiry Date	No. of Contract Traded	(OI)
NIFTY	CE	5400	5258.45	24-Nov-11	362034	5625700
NIFTY	CE	5300	5258.45	24-Nov-11	358921	4531800
NIFTY	PE	5200	5258.45	24-Nov-11	361519	4793450
NIFTY	PE	5300	5258.45	24-Nov-11	279070	3577100
NIFTY	CE	5500	5258.45	24-Nov-11	193791	5351850
NIFTY	PE	5100	5258.45	24-Nov-11	185661	4986600
NIFTY	PE	4900	5258.45	24-Nov-11	149085	3776250
NIFTY	PE	5000	5258.45	24-Nov-11	142384	4963450
NIFTY	CE	5600	5258.45	24-Nov-11	117637	3340850
NIFTY	PE	4800	5258.45	24-Nov-11	100801	4085650

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