



25th Oct 2011, derivativeresearch@bonanzaonline.com

F & O HEADLINES

Index Summary			
	24 /10/11	21 /10/11	Change
Nifty	5098.35	5049.95	48.40
Nifty Future	5105.80	5054.00	51.80
Prem(+)/Disc(-)	7.40	4.05	3.35
OI(Nifty Fut) in sh Lks.	279.50	272.18	7.32
OI(Nifty Total) in sh Lks.	1908.89	1891.27	17.62
OI(Total Mkt in Rs Cr)	140197	137882	2315.00
Nifty PCR OI	1.47	1.40	0.07
Nifty PCR (VOL)	1.02	0.94	0.08

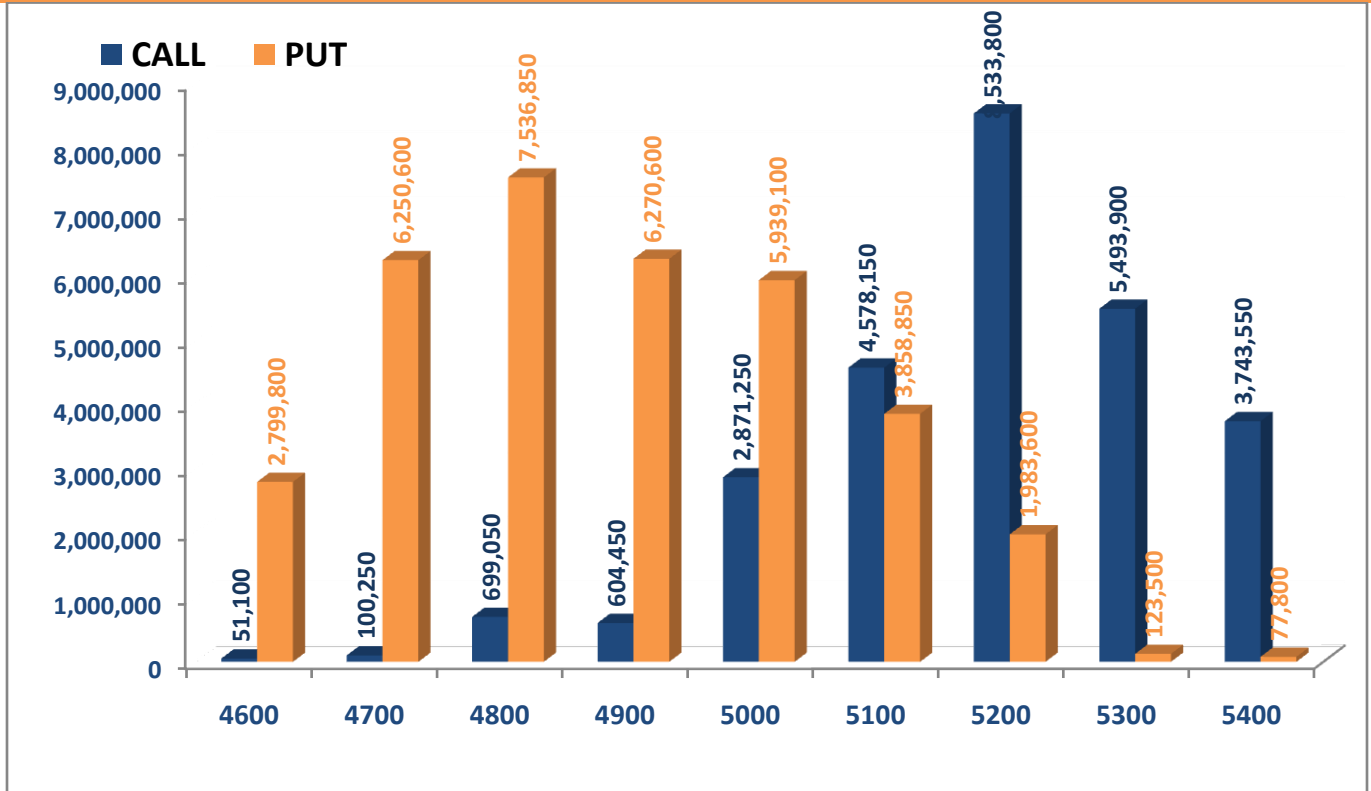
Volatility Index			
	24/10/2011	21/10/2011	%Change
India VIX	25.22	26.30	-4.11

F & O Turnover (in Rs Cr.)			
Products	24/10/2011	21/10/2011	%Change
Index Futures	17461.9	17525.14	-0.36
Stock Futures	23348.81	22274.23	4.82
Index Option	106003.6	105390.6	0.58
Stock Option	3654.88	4376.63	-16.49
Total	150469.1	149566.6	0.60

	Advance	Decline
Nifty	40	10
NSE	638	822

- Nifty Oct fut opened at 5130.10 touched the high of 5157.35 then due to some profit taking from higher levels tested the low of 5092.70 & closed at 5105.80.
- Long buildup is seen in Nifty fut as price of the Nifty fut is increased by 51.80 & OI is also increased by 7.32 lk shares. FII bought 917 cr. In index fut.
- Total OI of the market in value terms is increased to Rs 140197 Cr from 137882 Cr, increased by Rs 2315 Cr. OI of Nifty Fut. is increased by 7.32 Lk & OI of all Nifty products is increased by 17.62 Lk shares.
- Long buildup is seen in TULIP, AXISBANK & BRFL.
- Short buildup is seen in ICICIBANK, COALINDIA & LT.
- Nifty PCR (OI) increased to 1.47 from 1.40.

Nifty OCT Option OI Distribution Across the Different Strikes



FII Activity on 24th October 2011

	BUY		SELL		Net(Rs Cr)	OI	
	Contracts	Value(Rs Cr)	Contracts	Value(Rs Cr)		Contracts	Values (Rs Cr)
Index Futures	230142	5907.89	194622	4990.69	917.20	597951	15190.07
Index Options	445926	11388.00	457141	11633.20	-245.20	2123452	54125.47
Stock Futures	257806	6257.02	255845	6234.49	22.53	1229114	29837.78
Stock Options	10483	269.45	8948	227.71	41.74	41744	1074.80
					736.27		

FII OI (No of contracts)

Date	BUY OI	SELL OI	Net OI
24 th OCT 2011	597951	2123452	1229114
21 st OCT 2011	602009	2142455	1226747

Top Gainers & Losers Open Interest Wise

Top Gainers (OI wise)		
Company	Future OI (%)	Price (%)
BRFL	83.59	2.86
DJIA	38.99	0.98
UNIONBANK	37.72	-11.79
BAJAJHLDNG	36.52	0.74
CNXIT	21.06	1.94

Top Losers (OI wise)		
Company	Future OI (%)	Price (%)
GLAXO	-28.63	-1.47
IDEA	-21.17	2.62
JUBLFOOD	-19.83	0.68
IOB	-14.24	-0.31
JINDALSAW	-13.66	-0.26

Top Gainers & Losers Price Wise

Top Gainers (price wise)		
Company	Price (%)	Future OI (%)
POLARIS	8.33	-58.31
GITANJALI	5.09	-14.43
PRAJIND	4.65	-48.73
TATAMOTORS	4.52	-34.00
RPOWER	4.41	-62.86

Top Losers (price wise)		
Company	Price (%)	Future OI (%)
UNIONBANK	-11.79	0.76
WELCORP	-7.54	-50.75
JISLJALEQS	-5.30	-20.81
ORIENTBANK	-4.50	-23.06
MRPL	-4.17	-48.38

Trading Strategy for Nifty

- Intraday support for Nifty Oct Fut is 5060-5035 on upside resistance zone is 5150-5180.
- Long position may be taken in the zone of 5070-5090 with the SL of 5050 for the target of 5130.

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	25-Oct-11	1911	34884	84995.3	1913.1	-1.63	2149000
LT	25-Oct-11	1296	18865	62211.58	1300	-2.78	3314500
AXISBANK	25-Oct-11	1165	16755	48780.93	1157	3.2	3486000
LT	24-Nov-11	1296	13705	45319.01	1306	-2.6	6129250
TATASTEEL	25-Oct-11	435.8	18918	41576.09	435.5	1.23	9239500
SBIN	24-Nov-11	1911	16707	40743.78	1915	-1.49	4345750
RELIANCE	25-Oct-11	845.2	18655	39638.61	847	1.21	7643000
ICICIBANK	25-Oct-11	867.4	17690	39189.98	869.5	-0.17	3958750
TATAMOTORS	25-Oct-11	186.9	16110	37385.27	186.3	4.63	19647500
RELIANCE	24-Nov-11	845.2	16431	35123.32	852.1	1.2	9817500

Ten Most Active Stock Options

Symbol	Option type	Strike Price	Value of Underlying	Expiry Date	No. of Contract Traded	(OI)
SBIN	CE	2000	1911	25-Oct-11	6411	633875
SBIN	CE	1950	1911	25-Oct-11	4370	260625
LT	PE	1300	1296	25-Oct-11	2683	243250
LT	CE	1350	1296	25-Oct-11	2445	251000
SBIN	PE	1900	1911	25-Oct-11	3308	195250
RELIANCE	CE	860	845.2	25-Oct-11	2760	456750
SBIN	PE	1950	1911	25-Oct-11	2331	107625
LT	CE	1400	1296	25-Oct-11	1512	386500
ITC	CE	210	206.5	25-Oct-11	1215	996000
SBIN	CE	1900	1911	25-Oct-11	2059	144250

Ten Most Active NIFTY Options

Symbol	Option type	Strike Price	Value of Underlying	Expiry Date	No. of Contract Traded	(OI)
NIFTY	CE	5200	5098.35	25-Oct-11	639163	9401550
NIFTY	PE	5100	5098.35	25-Oct-11	618315	3944300
NIFTY	CE	5100	5098.35	25-Oct-11	613642	5007050
NIFTY	PE	5000	5098.35	25-Oct-11	443562	5997950
NIFTY	PE	5200	5098.35	25-Oct-11	273738	2023450
NIFTY	CE	5300	5098.35	25-Oct-11	234689	5712100
NIFTY	PE	4900	5098.35	25-Oct-11	208008	6264900
NIFTY	CE	5000	5098.35	25-Oct-11	129523	2932700
NIFTY	PE	4800	5098.35	25-Oct-11	107478	7540150
NIFTY	CE	5200	5098.35	24-Nov-11	73546	2660650

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