



28<sup>th</sup> Oct 2011, derivativeresearch@bonanzaonline.com

## F & O HEADLINES

Index Summary			
	25 /10/11	24 /10/11	Change
Nifty	5201.80	5098.35	103.45
Nifty Future	5232.05	5105.80	126.25
Prem(+)/Disc(-)	30.2	7.40	22.80
OI(Nifty Fut) in sh Lks.	280.08	279.50	0.58
OI(Nifty Total) in sh Lks.	1264.20	1908.89	-644.69
OI(Total Mkt in Rs Cr)	100053	140197	-40144.00
Nifty PCR OI	1.35	1.47	-0.12
Nifty PCR (VOL)	1.31	1.02	0.29

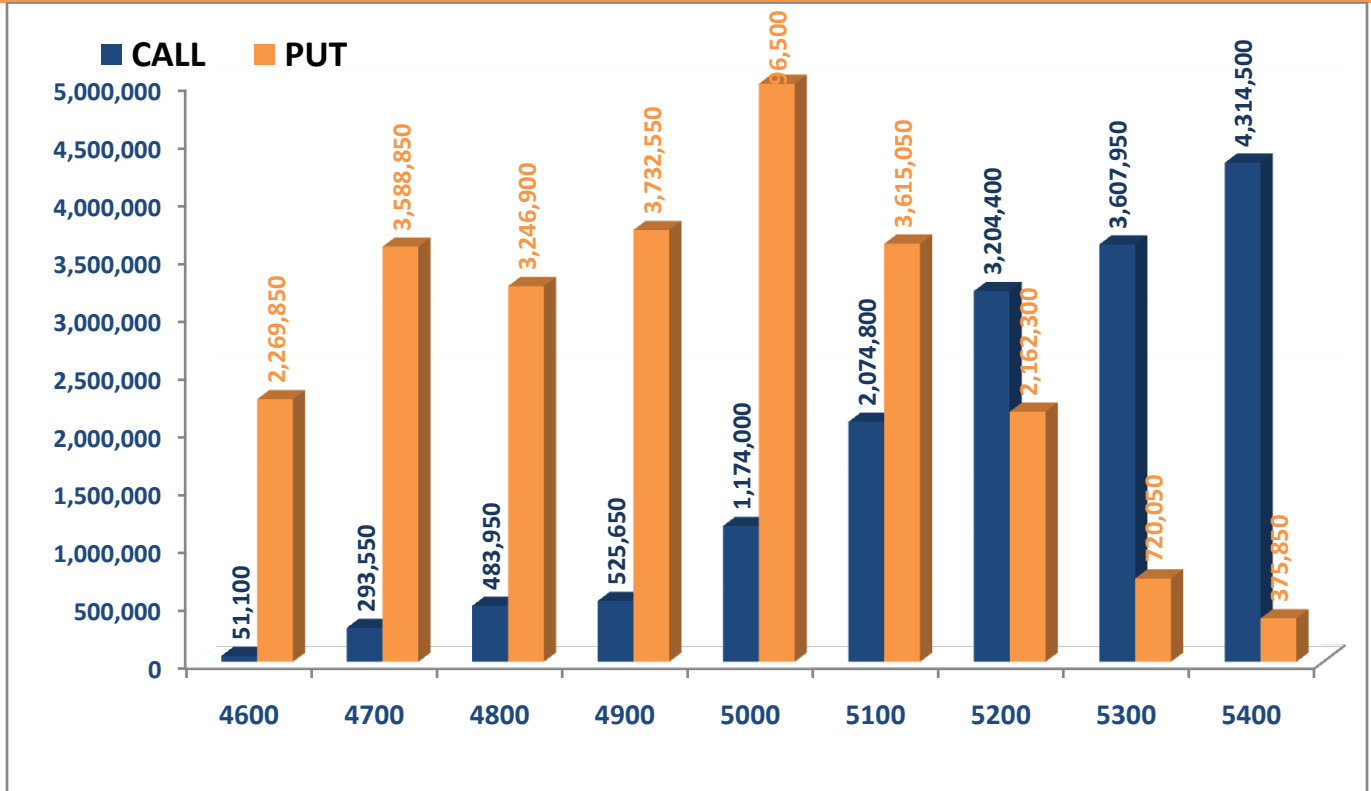
Volatility Index			
	25/10/2011	24/10/2011	%Change
India VIX	22.31	25.22	-11.54

F & O Turnover (in Rs Cr.)			
Products	25/10/2011	24/10/2011	%Change
Index Futures	27871.93	17461.9	59.62
Stock Futures	33002.53	23348.81	41.35
Index Option	183050	106003.6	72.68
Stock Option	4906.46	3654.88	34.24
Total	248831	150469.1	65.37

	Advance	Decline
Nifty	29	21
NSE	729	718

- Nifty Oct fut opened at 5241.15 touched the high of 5257.20 then due to some profit taking from higher levels tested the low of 5227 & closed at 5232.05.
- Long buildup is seen in Nifty fut as price of the Nifty fut is increased by 2.90 & OI is also increased by 2.29 lk shares. FII bought 2497.22 cr. In index fut.
- Total OI of the market in value terms is decreased to Rs 100053 Cr from 140197 Cr, decreased by Rs 40144 Cr. OI of Nifty Fut. is decreased by 0.58 Lk & OI of all Nifty products is decreased by 644.69 Lk shares.
- Long buildup is seen in EXIDEIND, FSL & HCC.
- Short buildup is seen in HCLTECH, SAIL & TITAN.
- Nifty PCR (OI) increased to 1.47 from 1.40.

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



### FII Activity on 25<sup>th</sup> October 2011

	BUY		SELL		Net( Rs Cr)	OI	
	Contracts	Value( Rs Cr)	Contracts	Value(Rs Cr)		Contracts	Values (Rs Cr)
Index Futures	281974	7243.05	185843	4745.83	2497.22	570880	14781.78
Index Options	654011	16814.65	588259	15028.36	1786.29	1200142	31153.29
Stock Futures	262603	6272.60	269640	6458.09	-185.49	1098675	27004.90
Stock Options	6014	154.37	4680	117.02	37.35	7087	179.89
					4135.37		

### FII OI (No of contracts)

25 <sup>th</sup> OCT 2011	570880	1200142	1098675	7087
24 <sup>th</sup> OCT 2011	597951	2123452	1229114	41744

## Top Gainers & Losers Open Interest Wise

Top Gainers (OI wise)		
Company	Future OI (%)	Price (%)
BALRAMCHIN	29.30	1.92
OPTOCIRCUI	26.74	-7.00
LUPIN	5.82	1.39
TVSMOTOR	5.19	0.88
MINIFTY	5.15	0.10

Top Losers (OI wise)		
Company	Future OI (%)	Price (%)
S&P500	-12.95	-3.01
DJIA	-11.32	-2.84
ARVIND	-5.73	-1.19
ALBK	-3.17	1.10
SINTEX	-3.11	2.94

## Top Gainers & Losers Price Wise

Top Gainers (price wise)		
Company	Price (%)	Future OI (%)
JISLJALEQS	5.50	-0.47
ONMOBILE	4.27	-0.55
EXIDEIND	3.16	0.78
GTOFFSHORE	3.15	-1.27
IVRCLINFRA	3.03	2.27

Top Losers (price wise)		
Company	Price (%)	Future OI (%)
OPTOCIRCUI	-7.00	25.10
OFSS	-3.69	-2.57
SESAGOA	-3.26	4.98
TATAMTRDVR	-1.39	-2.29
ARVIND	-1.19	-5.74

## Trading Strategy for Nifty

- Intraday support for Nifty Nov Fut is 5300/5250/5200 on upside resistance zone is 5400/5450.
- Long position may be taken above 5250 with the SL of 5200 for the target of 5350/5400/5450.

### 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	1842.25	51071	119800.4	1839.5	-3.76	1568750
SBIN	24-Nov-11	1842.25	41174	96655.97	1858	-2.86	5931125
LT	25-Oct-11	1339.15	22630	74203.77	1337	2.96	1668500
LT	24-Nov-11	1339.15	21193	69925.24	1344.5	3.11	7136250
ICICIBANK	24-Nov-11	887	30404	66689.65	892.55	2.13	12941250
RELIANCE	25-Oct-11	877	29865	64029.81	876	3.27	4876000
RELIANCE	24-Nov-11	877	28848	62456.64	884.75	3.62	13998000
ICICIBANK	25-Oct-11	887	28348	61736.27	878.35	0.95	3163000
INFY	24-Nov-11	2882	16936	60339.37	2897	3.93	3439875
AXISBANK	24-Nov-11	1118	21146	60252.36	1125	-2.83	7711750

### Ten Most Active Stock Options

Symbol	Option type	Strike Price	Value of Underlying	Expiry Date	No. of Contract Traded	(OI)
SBIN	CE	1900	1842.25	25-Oct-11	7649	240500
SBIN	PE	1850	1842.25	25-Oct-11	5074	104125
SBIN	CE	1950	1842.25	25-Oct-11	4605	308000
SBIN	CE	1850	1842.25	25-Oct-11	4807	187500
SBIN	PE	1900	1842.25	25-Oct-11	4579	122375
RELIANCE	CE	860	877	25-Oct-11	4857	294250
SBIN	CE	2000	1842.25	25-Oct-11	3646	593375
LT	CE	1350	1339.15	25-Oct-11	2274	192750
LT	CE	1300	1339.15	25-Oct-11	2184	111000
LT	PE	1300	1339.15	25-Oct-11	2155	201750

### Ten Most Active NIFTY Options

Symbol	Option type	Strike Price	Value of Underlying	Expiry Date	No. of Contract Traded	(OI)
NIFTY	CE	5200	5191.6	25-Oct-11	1567664	11919500
NIFTY	PE	5100	5191.6	25-Oct-11	1053076	5664800
NIFTY	CE	5100	5191.6	25-Oct-11	977595	1884000
NIFTY	PE	5000	5191.6	25-Oct-11	738988	8486500
NIFTY	PE	5200	5191.6	25-Oct-11	474805	670650
NIFTY	CE	5000	5191.6	25-Oct-11	201855	1253650
NIFTY	CE	5300	5191.6	25-Oct-11	168400	5708250
NIFTY	CE	5200	5191.6	24-Nov-11	163184	3110500
NIFTY	PE	5100	5191.6	24-Nov-11	162622	3200350
NIFTY	CE	5300	5191.6	24-Nov-11	137638	3164350

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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