



4<sup>th</sup> Nov 2011, derivativeresearch@bonanzaonline.com

#### Index Summary

	3 /11/11	2 /11/11	Change
Nifty	5265.75	5258.45	7.30
Nifty Future	5295.85	5280.20	15.65
Prem(+)/Disc(-)	30.10	21.80	8.30
OI(Nifty Fut) in sh Lks.	287.72	291.32	-3.60
OI(Nifty Total) in sh Lks.	1510.50	1502.64	7.86
OI(Total Mkt in Rs Cr)	119631	117907	1724.00
Nifty PCR OI	1.37	1.37	0.00
Nifty PCR (VOL)	0.90	1.20	-0.30

#### Volatility Index

	3/11/2011	2/11/2011	%Change
India VIX	24.66	24.89	-0.92

#### F & O Turnover (in Rs Cr.)

Products	3/11/2011	2/11/2011	%Change
Index Futures	13487.15	12638.03	6.72
Stock Futures	12017.51	10345.4	16.16
Index Option	75390.03	73873.64	2.05
Stock Option	3052.9	2595.47	17.62
Total	103947.6	99452.54	4.52

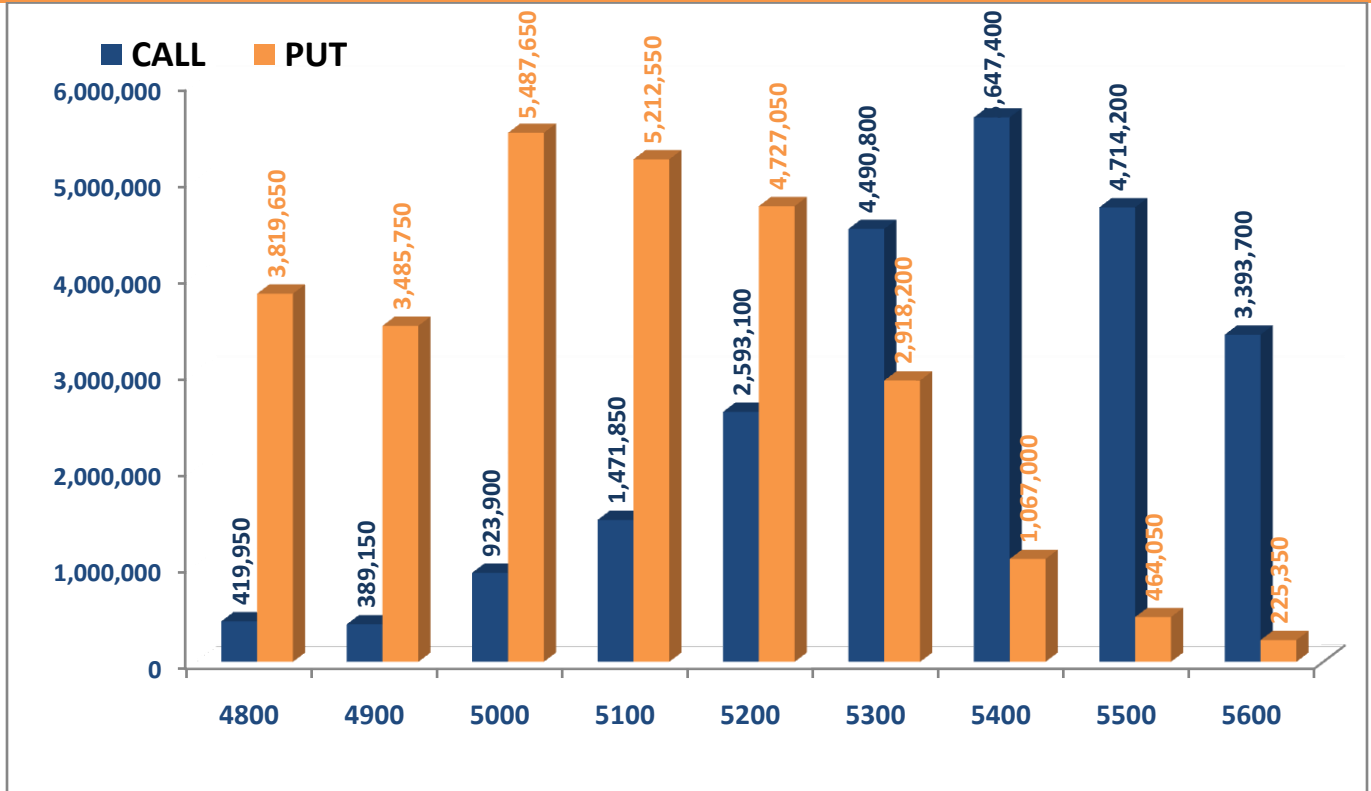
#### Advance Decline

	Advance	Decline
Nifty	29	21
NSE	71	722

#### F & O HEADLINES

- Nifty Nov fut opened at 5258.50 tested the low of 5221.15 then due to short covering touched the high of 5315 & closed at 5295.85.
- Short covering is seen in Nifty fut as price of the Nifty fut is increased by 15.65 while OI is decreased by 3.60 lk shares. FII sold 434 cr. In index fut.
- Total OI of the market in value terms is increased to Rs 119631 Cr from 117907 Cr, increased by Rs 1724 Cr. OI of Nifty Fut. is decreased by 3.60 Lk while OI of all Nifty products is increased by 7.86 Lk shares.
- Long buildup is seen in DHANBANK, SUNTV & PFC.
- Short buildup is seen in BAJAJHIND, ROLTA & SAIL.
- Nifty PCR (OI) remained unchanged to 1.37.

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



### FII Activity on 3<sup>rd</sup> November 2011

	BUY		SELL		Net( Rs Cr)	OI	
	Contracts	Value( Rs Cr)	Contracts	Value(Rs Cr)		Contracts	Values (Rs Cr)
Index Futures	59348	1537.00	76103	1971.46	-434.46	554010	14504.73
Index Options	597504	15603.64	594117	15577.65	25.99	1517816	39971.92
Stock Futures	59912	1479.76	61455	1544.91	-65.15	1169195	29036.79
Stock Options	13129	334.58	12221	313.12	21.46	25798	671.60
					-452.16		

### FII OI (No of contracts)

3 <sup>rd</sup> NOV 2011	554010	1517816	1169195	25798
2 <sup>nd</sup> NOV 2011	567915	1526625	1156452	23086

## Top Gainers & Losers Open Interest Wise

Top Gainers (OI wise)		
Company	Future OI (%)	Price (%)
JUBLFOOD	41.08	-2.77
IDEA	23.35	3.45
BAJAJHIND	17.43	-5.72
BANKBARODA	15.35	2.73
WELCORP	13.56	1.79

Top Losers (OI wise)		
Company	Future OI (%)	Price (%)
ORIENTBANK	-12.40	3.38
TVSMOTOR	-10.87	-0.45
ONMOBILE	-9.08	12.78
EXIDEIND	-7.51	3.01
BHEL	-7.40	3.97

## Top Gainers & Losers Price Wise

Top Gainers (price wise)		
Company	Price (%)	Future OI (%)
ONMOBILE	12.78	-9.52
DHANBANK	8.66	2.12
SUNTV	5.83	5.23
ORCHIDCHEM	5.55	-3.18
PFC	5.24	0.05

Top Losers (price wise)		
Company	Price (%)	Future OI (%)
BAJAJHIND	-5.72	15.29
ROLTA	-3.23	9.27
SAIL	-3.18	5.26
MLL	-2.99	0.34
EDUCOMP	-2.87	-2.30

## Trading Strategy for Nifty

- Intraday support for Nifty Nov Fut around 5230-5180 on upside resistance zone is 5350-5390.
- Short position may be taken in Range 5340-5360 with the SL of 5380 for the target of 5280.

### 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	1940	37505	90485.5	1950.15	2.06	6983500
INFY	24-Nov-11	2815	14085	49540.64	2837	-0.43	3710000
TATAMOTORS	24-Nov-11	188.85	18994	45013.41	190.5	-1.19	49863750
ICICIBANK	24-Nov-11	878.7	20060	44359.18	886.2	-0.58	14277250
RELIANCE	24-Nov-11	889.35	18826	41447.79	892.65	1.8	15390250
LT	24-Nov-11	1385.15	11509	39693.97	1393	0.03	6646750
TATASTEEL	24-Nov-11	462.8	14322	32714.31	460.5	-0.8	21841500
DLF	24-Nov-11	247.6	12595	30102.05	246	4.88	23264000
AXISBANK	24-Nov-11	1114.2	10210	28497.13	1121.4	-0.65	7623500
HINDUNILVR	24-Nov-11	382.75	6842	26107.7	382.05	-1.3	14006000

### Ten Most Active Stock Options

Symbol	Option type	Strike Price	Value of Underlying	Expiry Date	No. of Contract Traded	(OI)
SBIN	CE	2000	1940	24-Nov-11	3721	287000
SBIN	CE	1950	1940	24-Nov-11	2652	184875
UNITECH	CE	30	29.1	24-Nov-11	2362	7856000
LT	CE	1400	1385.15	24-Nov-11	1626	233500
RELIANCE	CE	900	889.35	24-Nov-11	2522	534250
HINDUNILVR	CE	400	382.75	24-Nov-11	1347	1137000
INFY	PE	2800	2815	24-Nov-11	1387	107250
UNITECH	CE	32.5	29.1	24-Nov-11	1855	4632000
SBIN	PE	1900	1940	24-Nov-11	1963	175250
SBIN	CE	1900	1940	24-Nov-11	1595	197875

### Ten Most Active NIFTY Options

Symbol	Option type	Strike Price	Value of Underlying	Expiry Date	No. of Contract Traded	(OI)
NIFTY	CE	5300	5265.75	24-Nov-11	457226	4561100
NIFTY	PE	5200	5265.75	24-Nov-11	372471	5034750
NIFTY	CE	5400	5265.75	24-Nov-11	355984	6076100
NIFTY	CE	5500	5265.75	24-Nov-11	229326	4966150
NIFTY	PE	5100	5265.75	24-Nov-11	225152	5395500
NIFTY	PE	5300	5265.75	24-Nov-11	185977	2925000
NIFTY	PE	5000	5265.75	24-Nov-11	158787	5464100
NIFTY	CE	5600	5265.75	24-Nov-11	127067	3425750
NIFTY	CE	5200	5265.75	24-Nov-11	117238	2611250
NIFTY	PE	4800	5265.75	24-Nov-11	101975	3845250

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