



12th Oct 2011, derivativeresearch@bonanzaonline.com

Index Summary

	11 /10/11	10 /10/11	Change
Nifty	4974.35	4979.60	-5.25
Nifty Future	4982.45	4993.30	-10.85
Prem(+)/Disc(-)	8.10	13.70	-5.60
OI(Nifty Fut) in sh Lks.	229.77	226.12	3.65
OI(Nifty Total) in sh Lks.	1567.30	1521.83	45.47
OI(Total Mkt in Rs Cr)	114037	110613	3424.00
Nifty PCR OI	1.40	1.45	-0.05
Nifty PCR (VOL)	1.23	1.23	0.00

Volatility Index

	11/10/2011	10/10/2011	%Change
India VIX	30.30	30.03	0.90

F & O Turnover (in Rs Cr.)

Products	11/10/2011	10/10/2011	%Change
Index Futures	11796.08	11522.68	2.37
Stock Futures	11514.14	10857.14	6.05
Index Option	76617.6	75938.25	0.89
Stock Option	3911.37	2996.51	30.53
Total	103839.2	101314.6	2.49

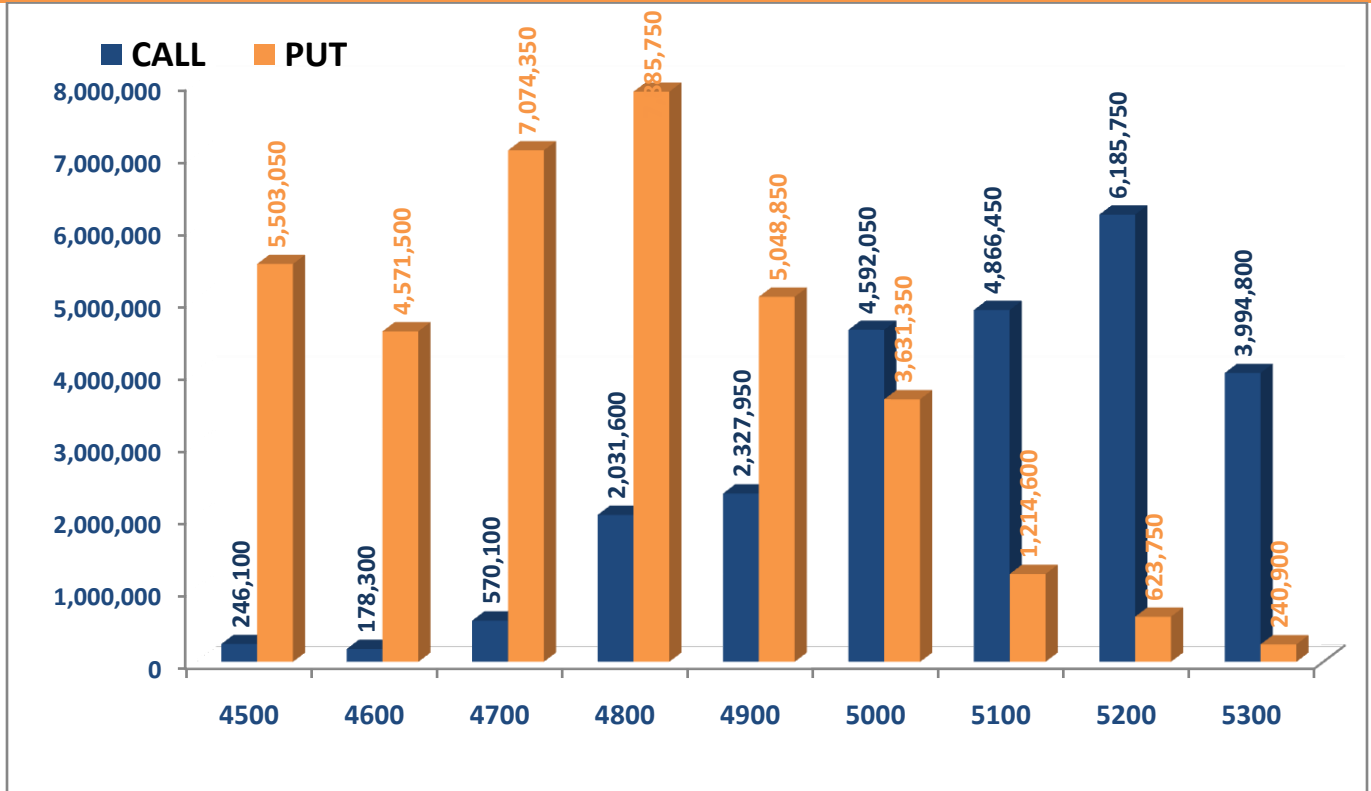
Advance Decline

	Advance	Decline
Nifty	30	20
NSE	842	617

F & O HEADLINES

- Nifty Oct fut opened at 5028.90 touched the high of 5055 then due to short buildup tested the low of 4970 & closed at 4982.45.
- Short buildup is seen in nifty fut as price of the Nifty fut is decreased by 10.85 while OI is increased by 3.65 lk shares. FII bought 631 cr. In index fut.
- Total OI of the market in value terms is increased to Rs 114037 Cr from 110613 Cr, increased by Rs 3424 Cr. OI of Nifty Fut. is increased by 3.65 Lk & OI of all Nifty products is increased by 45.47 Lk shares.
- Long buildup is seen in JUBLFOOD & CHAMBLEFERT.
- Short buildup is seen in BHANBANK & FINANTECH.
- Nifty PCR (OI) decreased to 1.40 from 1.45.

Nifty OCT Option OI Distribution Across the Different Strikes



FII Activity on 11th October 2011

	BUY		SELL		Net(Rs Cr)	OI	
	Contracts	Value(Rs Cr)	Contracts	Value(Rs Cr)		Contracts	Values (Rs Cr)
Index Futures	76024	1879.12	51229	1247.67	631.45	517498	12723.49
Index Options	450474	11191.71	417613	10328.38	863.33	1776770	44185.44
Stock Futures	49758	1244.44	56621	1423.89	-179.45	1112481	26698.03
Stock Options	17512	444.15	17503	441.68	2.47	38516	940.56
					1317.80		

FII OI (No of contracts)

11 th OCT 2011	517498	1776770	1112481	38516
10 th OCT 2011	518599	1729503	1104782	36601

Top Gainers & Losers Open Interest Wise

Top Gainers (OI wise)		
Company	Future OI (%)	Price (%)
DHANBANK	89.70	-10.29
GESHIP	18.39	0.95
JUBLFOOD	16.98	8.82
UNIONBANK	14.33	3.76
ACC	14.15	0.28

Top Losers (OI wise)		
Company	Future OI (%)	Price (%)
TTKPRESTIG	-16.76	-0.87
TECHM	-11.50	-0.73
LUPIN	-10.01	2.48
RECLTD	-7.15	6.14
BGREENERGY	-7.05	2.47

Top Gainers & Losers Price Wise

Top Gainers (price wise)		
Company	Price (%)	Future OI (%)
JUBLFOOD	8.82	16.98
CHAMBLEFERT	7.43	6.81
RECLTD	6.14	-7.15
MCLEODRUSS	4.32	-2.69
WELCORP	4.26	-2.50

Top Losers (price wise)		
Company	Price (%)	Future OI (%)
DHANBANK	-10.29	89.70
HEXAWARE	-3.11	1.34
INFY	-3.11	0.19
FINANTECH	-2.97	4.37
SKUMARSYN	-2.79	-1.20

Trading Strategy for Nifty

- Intraday support for Nifty Oct Fut is 4950-4930 on upside resistance zone is 5050-5080.
- Short position may be taken in the zone of 5040-5060 with the SL of 5080 for the target of 5000-4880.

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	1761.25	33488	74660.24	1768.6	0.27	6474250
INFY	25-Oct-11	2499.3	22144	69776.85	2492.6	-3.41	2859375
LT	25-Oct-11	1408	12293	43600.81	1412	1.44	6490750
TATAMOTORS	25-Oct-11	175.25	18904	40931.89	173.3	2.39	48301250
RELIANCE	25-Oct-11	824.5	18150	37850.92	828.6	-0.45	12905250
ICICIBANK	25-Oct-11	830.45	17481	36942.16	832	-1.64	10713000
AXISBANK	25-Oct-11	1050.25	13440	35543.09	1044	-0.15	7064250
DLF	25-Oct-11	229.65	13563	31247.8	228.55	0.13	23280000
TATASTEEL	25-Oct-11	433	14419	31205.6	427	-0.91	20024000
TCS	25-Oct-11	1035	10174	26906.92	1040	-2.74	4489250

Ten Most Active Stock Options

Symbol	Option type	Strike Price	Value of Underlying	Expiry Date	No. of Contract Traded	(OI)
INFY	CE	2600	2499.3	25-Oct-11	4975	344750
INFY	PE	2500	2499.3	25-Oct-11	3748	282125
INFY	PE	2400	2499.3	25-Oct-11	3635	296500
SBIN	CE	1800	1761.25	25-Oct-11	4273	394250
INFY	CE	2700	2499.3	25-Oct-11	2661	218250
INFY	CE	2500	2499.3	25-Oct-11	2530	204375
INFY	CE	2650	2499.3	25-Oct-11	1960	151375
INFY	PE	2300	2499.3	25-Oct-11	1998	213000
INFY	CE	2550	2499.3	25-Oct-11	1690	126000
TATASTEEL	CE	440	433	25-Oct-11	2131	573500

Ten Most Active NIFTY Options

Symbol	Option type	Strike Price	Value of Underlying	Expiry Date	No. of Contract Traded	(OI)
NIFTY	PE	5000	4974.35	25-Oct-11	394383	3800200
NIFTY	PE	4900	4974.35	25-Oct-11	369549	5136300
NIFTY	CE	5100	4974.35	25-Oct-11	347584	4937900
NIFTY	CE	5000	4974.35	25-Oct-11	350187	4779100
NIFTY	CE	5200	4974.35	25-Oct-11	216372	6233050
NIFTY	PE	4800	4974.35	25-Oct-11	198096	8019950
NIFTY	CE	5300	4974.35	25-Oct-11	136837	4034950
NIFTY	PE	4700	4974.35	25-Oct-11	153617	7144300
NIFTY	PE	4600	4974.35	25-Oct-11	123492	4657500
NIFTY	CE	5400	4974.35	25-Oct-11	95354	3206300

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