



10th Oct 2011, derivativeresearch@bonanzaonline.com

F & O HEADLINES

Index Summary			
	7 /10/11	5 /10/11	Change
Nifty	4888.05	4751.30	136.75
Nifty Future	4898.60	4769.30	129.30
Prem(+)/Disc(-)	10.55	18.00	-7.45
OI(Nifty Fut) in sh Lks.	222.84	217.32	5.52
OI(Nifty Total) in sh Lks.	1516.79	1494.12	22.67
OI(Total Mkt in Rs Cr)	107150	102817	4333.00
Nifty PCR OI	1.38	1.35	0.03
Nifty PCR (VOL)	1.28	1.09	0.19

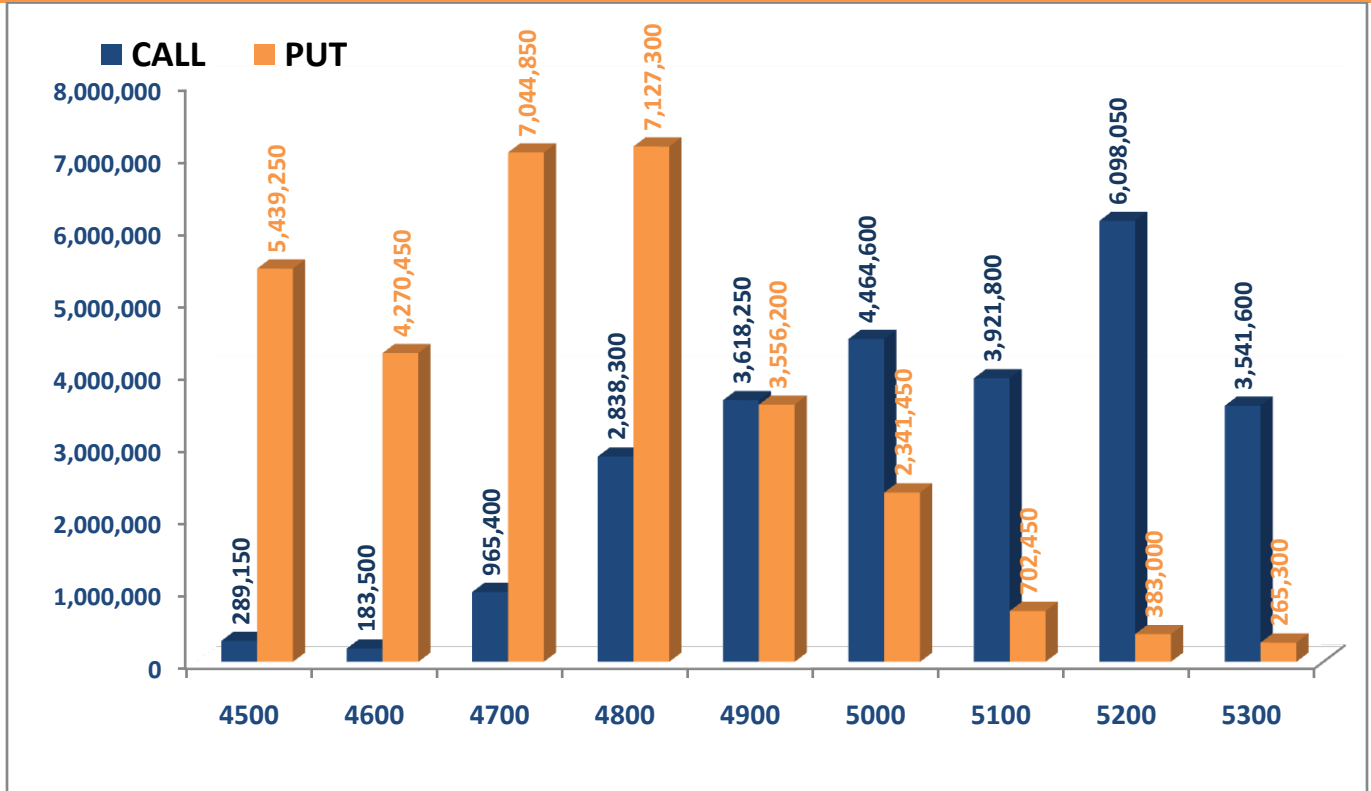
Volatility Index			
	7/10/2011	5/10/2011	%Change
India VIX	33.02	35.37	-6.64

F & O Turnover (in Rs Cr.)			
Products	7/10/2011	5/10/2011	%Change
Index Futures	13413.78	14526.03	-7.66
Stock Futures	11613.63	11559.25	0.47
Index Option	72089.72	67500.21	6.80
Stock Option	2992.78	2699.51	10.86
Total	100109.9	96285	3.97

	Advance	Decline
Nifty	45	5
NSE	1049	381

- Nifty Oct fut opened at 4880 touched the high of 4939 then due to mild profit taking at higher level tested the low of 4872.55 & closed at 4898.60.
- Long buildup coupled with short covering is seen in nifty fut as price of the Nifty fut is increased by 129.30 & OI is also increased by 5.52 lk shares. FII bought 1581 cr. In index fut.
- Total OI of the market in value terms is increased to Rs 107150 Cr from 102817 Cr, increased by Rs 4333 Cr. OI of Nifty Fut. is increased by 5.52 Lk & OI of all Nifty products is increased by 22.67 Lk shares.
- Long buildup is seen in SUNTV, JINDALSTEL & TATAMOTORS.
- Short buildup is seen in BHARTIARTL & SRTRANSFIN.
- Nifty PCR (OI) increased to 1.38 from 1.35.

Nifty OCT Option OI Distribution Across the Different Strikes



FII Activity on 7th October 2011

	BUY		SELL		Net(Rs Cr)	OI	
	Contracts	Value(Rs Cr)	Contracts	Value(Rs Cr)		Contracts	Values (Rs Cr)
Index Futures	135813	3295.36	70774	1713.77	1581.59	531001	12844.50
Index Options	442360	10665.77	406601	9804.05	861.72	1752576	42828.46
Stock Futures	67562	1651.90	65430	1686.51	-34.61	1097783	25791.51
Stock Options	13709	333.17	12799	304.77	28.40	1097783	832.70
					2437.10		

FII OI (No of contracts)

7 th OCT 2011	531001	1752576	1097783	1097783
5 th OCT 2011	531134	1717965	1107923	34703

Top Gainers & Losers Open Interest Wise

Top Gainers (OI wise)		
Company	Future OI (%)	Price (%)
ORIENTBANK	23.14	4.24
ITC	17.79	2.48
HCLTECH	17.25	2.40
OPTOCIRCUI	16.31	1.12
INDUSINDBK	14.10	1.86

Top Losers (OI wise)		
Company	Future OI (%)	Price (%)
JUBLFOOD	-24.27	7.08
YESBANK	-13.26	6.31
TECHM	-11.95	5.26
FEDERALBNK	-11.80	3.10
IDEA	-9.38	-5.75

Top Gainers & Losers Price Wise

Top Gainers (price wise)		
Company	Price (%)	Future OI (%)
SUNTV	12.40	8.21
STER	8.43	-3.24
JINDALSTEL	8.30	0.65
AXISBANK	7.68	-0.31
TATAMTRDVR	7.67	-0.67

Top Losers (price wise)		
Company	Price (%)	Future OI (%)
IDEA	-5.75	-9.38
BHARTIARTL	-3.45	11.97
SRTRANSFIN	-3.41	7.81
ADANIPOWER	-2.61	-0.25
AMBUJACEM	-2.28	1.86

Trading Strategy for Nifty

- Intraday support for Nifty Oct Fut is 4860-4830 on upside resistance zone is 4930-4960.
- Selling position may be taken in the zone of 4920-4940 with the SL of 4960 for the target of 4885-4860.

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	1747	30458	67051.76	1751.7	1.8	5797125
INFY	25-Oct-11	2514	19290	61250.33	2515	2.79	2447000
ICICIBANK	25-Oct-11	823	28872	59561.49	824.5	5.43	9841750
BHARTIARTL	25-Oct-11	353.45	13341	47920.87	353.8	-3.79	10104000
LT	25-Oct-11	1386.55	12530	43651.7	1393.5	3.3	6213500
AXISBANK	25-Oct-11	1032.05	17073	43289.87	1024.35	7.56	6289500
RELIANCE	25-Oct-11	806.05	21351	42608.59	808.95	4.88	12330000
TATAMOTORS	25-Oct-11	158.05	17680	34672.69	157.6	7.1	40688750
TCS	25-Oct-11	1043.5	10991	29182.48	1048	0.06	4108000
HDFCBANK	25-Oct-11	450	9981	28336.68	452.15	2.71	16523125

Ten Most Active Stock Options

Symbol	Option type	Strike Price	Value of Underlying	Expiry Date	No. of Contract Traded	(OI)
SBIN	CE	1800	1747	25-Oct-11	3435	315625
RELIANCE	CE	800	806.05	25-Oct-11	3602	441750
BHARTIARTL	CE	380	353.45	25-Oct-11	1623	860000
LT	CE	1400	1386.55	25-Oct-11	1553	269750
BHARTIARTL	CE	400	353.45	25-Oct-11	1234	952000
INFY	PE	2500	2514	25-Oct-11	1376	99250
SBIN	PE	1700	1747	25-Oct-11	1783	220625
INFY	CE	2250	2514	25-Oct-11	1200	77000
IDEA	CE	95	91.75	25-Oct-11	993	716000
SBIN	CE	1900	1747	25-Oct-11	1534	285125

Ten Most Active NIFTY Options

Symbol	Option type	Strike Price	Value of Underlying	Expiry Date	No. of Contract Traded	(OI)
NIFTY	PE	4800	4888.05	25-Oct-11	321181	7127300
NIFTY	CE	5000	4888.05	25-Oct-11	297354	4464600
NIFTY	CE	4900	4888.05	25-Oct-11	237428	3618250
NIFTY	PE	4900	4888.05	25-Oct-11	237616	3556200
NIFTY	CE	5100	4888.05	25-Oct-11	221405	3921800
NIFTY	PE	4700	4888.05	25-Oct-11	216496	7044850
NIFTY	CE	5200	4888.05	25-Oct-11	160983	6098050
NIFTY	PE	4600	4888.05	25-Oct-11	169874	4270450
NIFTY	PE	4500	4888.05	25-Oct-11	157965	5439250
NIFTY	PE	4400	4888.05	25-Oct-11	148595	5327300

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