



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

#### Index Summary

	18 /10/11	17 /10/11	Change
Nifty	5037.50	5118.25	-80.75
Nifty Future	5044.90	5115.85	-70.95
Prem(+)/Disc(-)	7.40	-2.40	9.80
OI(Nifty Fut) in sh Lks.	242.61	244.30	-1.69
OI(Nifty Total) in sh Lks.	1723.14	1731.03	-7.89
OI(Total Mkt in Rs Cr)	128181	129450	-1269.00
Nifty PCR OI	1.48	1.48	0.00
Nifty PCR (VOL)	1.15	1.12	0.03

#### Volatility Index

	18/10/2011	17/10/2011	%Change
India VIX	25.90	25.43	1.85

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

Products	18/10/2011	17/10/2011	%Change
Index Futures	13072.68	10890.82	20.03
Stock Futures	16053.24	12477.62	28.66
Index Option	88942.73	80785.58	10.10
Stock Option	4317.74	3761.66	14.78
Total	122386.4	107915.7	13.41

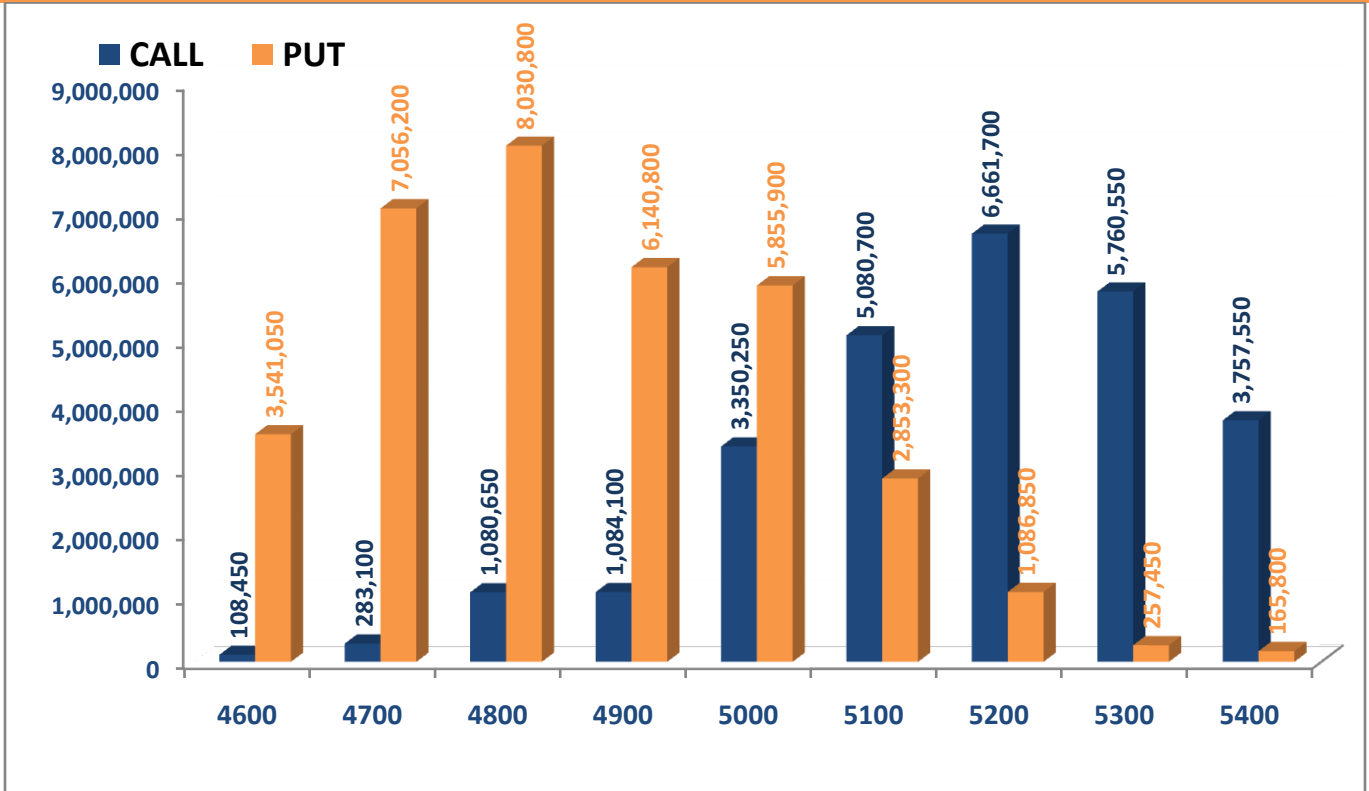
#### Advance Decline

	Advance	Decline
Nifty	13	37
NSE	408	1042

#### F & O HEADLINES

- Nifty Oct fut opened at 5053 touched the high of 5063.60 then due to long unwinding tested the low of 5013.30 & closed at 5044.90.
- Long unwinding is seen in Nifty fut as price of the Nifty fut is decreased by 70.95 & OI is also decreased by 1.69 lk shares. FII sold 229 cr. In index fut.
- Total OI of the market in value terms is decreased to Rs 128181 Cr from 129450 Cr, decreased by Rs 1269 Cr. OI of Nifty Fut. is decreased by 1.69 Lk & OI of all Nifty products is decreased by 7.89 Lk shares.
- Long buildup is seen in PATNI, GMDCLTD & WELCORP.
- Short buildup is seen in IOC, TATACHEM & CAIRN.
- Nifty PCR (OI) remained unchanged to 1.48.

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



### FII Activity on 18<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	97181	2439.40	106947	2668.82	-229.42	543271	13571.12
Index Options	452364	11243.89	438898	10932.87	311.02	1895497	47737.76
Stock Futures	153959	3865.47	167407	4184.91	-319.44	1184606	28494.08
Stock Options	18295	455.24	17522	439.54	15.70	45777	1147.13
					-222.14		

### FII OI (No of contracts)

18 <sup>th</sup> OCT 2011	543271	1895497	1184606	45777
17 <sup>th</sup> OCT 2011	542709	1839447	1150556	46882

## Top Gainers & Losers Open Interest Wise

Top Gainers (OI wise)		
Company	Future OI (%)	Price (%)
PATNI	97.24	15.83
CHAMBLFERT	77.11	-11.95
JINDALSAW	39.06	-0.45
EXIDEIND	27.47	-2.74
BANKBARODA	17.62	-1.65

Top Losers (OI wise)		
Company	Future OI (%)	Price (%)
COLPAL	-17.64	-0.54
SINTEX	-8.13	2.05
BRFL	-7.71	-0.34
LUPIN	-7.67	0.64
KFA	-5.60	7.34

## Top Gainers & Losers Price Wise

Top Gainers (price wise)		
Company	Price (%)	Future OI (%)
PATNI	15.83	70.28
KFA	7.34	-8.47
GMDCLTD	6.40	10.67
WELCORP	3.84	1.18
COALINDIA	2.71	-16.42

Top Losers (price wise)		
Company	Price (%)	Future OI (%)
CHAMBLFERT	-11.95	70.08
HCLTECH	-9.22	7.26
MOSERBAER	-8.70	1.16
TCS	-7.65	1.09
MPHASIS	-5.79	-0.04

## Trading Strategy for Nifty

- Intraday support for Nifty Oct Fut is 5020-4980 on upside resistance zone is 5130-5170.
- Long position may be taken in the zone of 5060-5080 with the SL of 5040 for the target of 5120

### 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)
TCS	25-Oct-11	1037	29682	77057.44	1037.1	-7.4	5955750
SBIN	25-Oct-11	1885	27697	64251.15	1881.6	-0.41	5728125
INFY	25-Oct-11	2702.95	16332	55025.37	2697.3	-1.18	3161125
TATAMOTORS	25-Oct-11	180.9	21269	47935.01	180.8	-3.06	47878750
ICICIBANK	25-Oct-11	882	21413	46854.32	884	-1.33	10728750
AXISBANK	25-Oct-11	1103.1	15938	43099.94	1093	-1.68	7159750
LT	25-Oct-11	1349	11258	38030.65	1354	-1.93	6030750
TATASTEEL	25-Oct-11	427.5	17596	37266.57	424	-2.57	19194000
RELIANCE	25-Oct-11	820.7	17456	35834.11	823.6	-1.55	13582500
PETRONET	25-Oct-11	160.85	10759	35233.57	161.05	-2.1	7154000

### Ten Most Active Stock Options

Symbol	Option type	Strike Price	Value of Underlying	Expiry Date	No. of Contract Traded	(OI)
SBIN	CE	1900	1885	25-Oct-11	4270	268125
CHAMBLFERT	CE	100	85.45	25-Oct-11	2297	2684000
PETRONET	CE	170	160.85	25-Oct-11	2581	1292000
TCS	CE	1100	1037	25-Oct-11	3077	379500
RELIANCE	CE	840	820.7	25-Oct-11	3310	444500
TCS	CE	1050	1037	25-Oct-11	2383	221750
SBIN	CE	2000	1885	25-Oct-11	2496	585500
RELIANCE	CE	820	820.7	25-Oct-11	2900	236250
SBIN	CE	1950	1885	25-Oct-11	2299	436250
INFY	PE	2700	2702.95	25-Oct-11	1629	164125

### Ten Most Active NIFTY Options

Symbol	Option type	Strike Price	Value of Underlying	Expiry Date	No. of Contract Traded	(OI)
NIFTY	PE	5000	5037.5	25-Oct-11	561108	6262350
NIFTY	CE	5100	5037.5	25-Oct-11	485509	5295450
NIFTY	CE	5000	5037.5	25-Oct-11	372018	3460300
NIFTY	CE	5200	5037.5	25-Oct-11	299824	6787400
NIFTY	PE	5100	5037.5	25-Oct-11	293405	2846500
NIFTY	PE	4900	5037.5	25-Oct-11	272938	6424950
NIFTY	PE	4800	5037.5	25-Oct-11	200319	8218150
NIFTY	CE	5300	5037.5	25-Oct-11	158764	5821600
NIFTY	PE	4700	5037.5	25-Oct-11	157687	7109100
NIFTY	CE	5400	5037.5	25-Oct-11	87963	3868550

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