



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

#### Index Summary

	19 /10/11	18 /10/11	Change
Nifty	5139.15	5037.50	101.65
Nifty Future	5149.40	5044.90	104.50
Prem(+)/Disc(-)	10.25	7.40	2.85
OI(Nifty Fut) in sh Lks.	255.34	242.61	12.73
OI(Nifty Total) in sh Lks.	1779.56	1723.14	56.42
OI(Total Mkt in Rs Cr)	134731	128181	6550.00
Nifty PCR OI	1.55	1.48	0.07
Nifty PCR (VOL)	1.16	1.15	0.01

#### Volatility Index

	19/10/2011	18/10/2011	%Change
India VIX	24.05	25.90	-7.14

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

Products	19/10/2011	18/10/2011	%Change
Index Futures	15000.41	13072.68	14.75
Stock Futures	19814.8	16053.24	23.43
Index Option	99127.92	88942.73	11.45
Stock Option	3783.42	4317.74	-12.37
Total	137726.5	122386.4	12.53

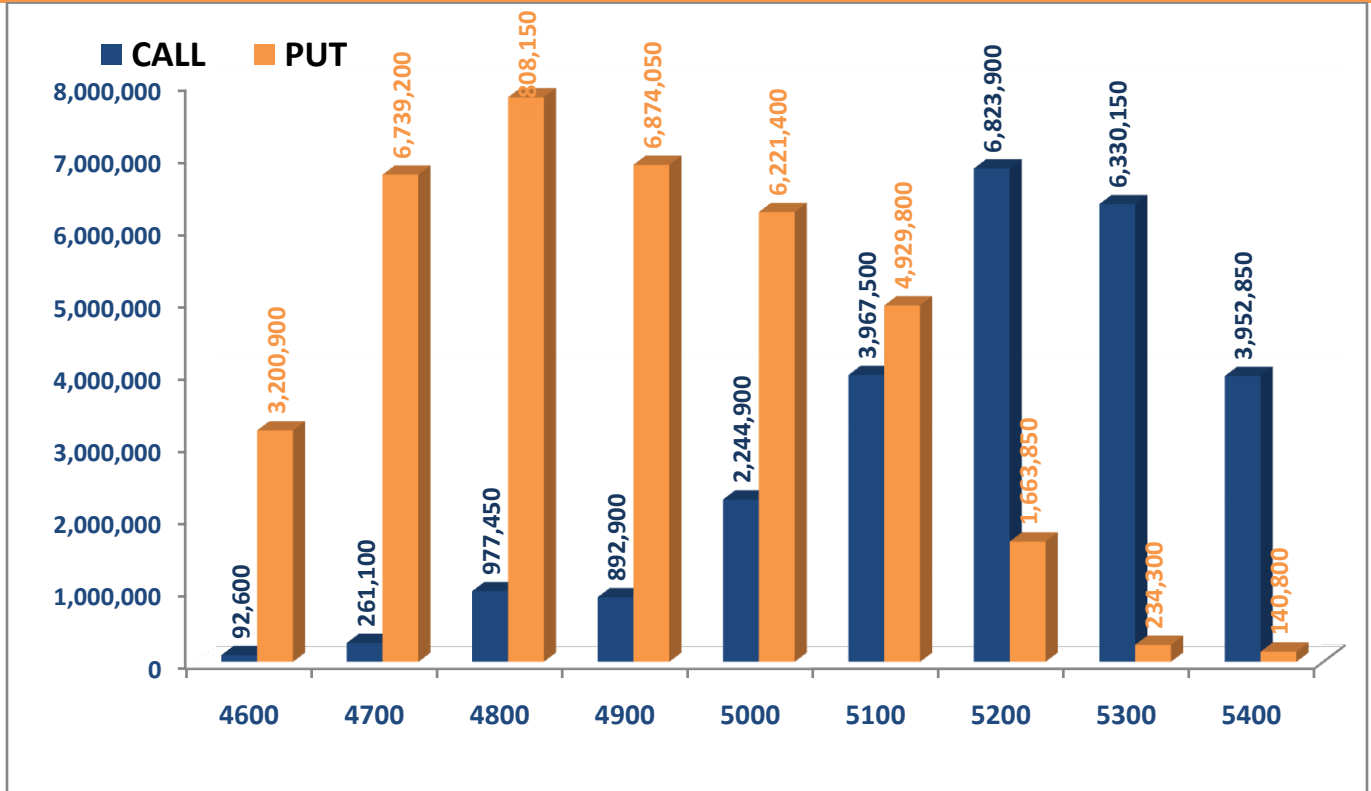
#### Advance Decline

	Advance	Decline
Nifty	50	0
NSE	941	508

#### F & O HEADLINES

- Nifty Oct fut opened at 5070 then due to long buildup touched the high of 5157.50 & closed at 5149.40.
- Long buildup is seen in Nifty fut as price of the Nifty fut is increased by 104.50 & OI is also increased by 12.73 lk shares. FII bought 276 cr. In index fut.
- Total OI of the market in value terms is increased to Rs 134731 Cr from 128181 Cr, increased by Rs 6550 Cr. OI of Nifty Fut. is increased by 12.73 Lk & OI of all Nifty products is increased by 56.42 Lk shares.
- Long buildup is seen in DLF, LT & IDFC.
- Short buildup is seen in IDEA, SUNTV & SUZLON.
- Nifty PCR (OI) increased to 1.55 from 1.48.

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



### FII Activity on 19<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	143503	3647.95	132778	3371.46	276.49	547202	13972.78
Index Options	506878	12852.73	492231	12413.18	439.55	1953612	50195.18
Stock Futures	215682	5505.49	213144	5400.52	104.97	1202984	29607.83
Stock Options	12895	330.88	13596	347.26	-16.38	45218	1167.08
					804.63		

### FII OI (No of contracts)

19 <sup>th</sup> OCT 2011	547202	1953612	1202984	45218
18 <sup>th</sup> OCT 2011	543271	1895497	1184606	45777

## Top Gainers & Losers Open Interest Wise

Top Gainers (OI wise)		
Company	Future OI (%)	Price (%)
EXIDEIND	27.05	-1.95
GMDCLTD	25.84	4.76
ADANIPOWER	21.19	3.33
TVSMOTOR	17.66	4.73
DJIA	17.36	2.39

Top Losers (OI wise)		
Company	Future OI (%)	Price (%)
PETRONET	-21.44	2.48
MOSERBAER	-18.58	14.52
NTPC	-11.01	1.98
ABAN	-10.13	7.21
INDUSINDBK	-9.50	1.28

## Top Gainers & Losers Price Wise

Top Gainers (price wise)		
Company	Price (%)	Future OI (%)
MOSERBAER	14.52	-18.58
ABB	7.51	-3.99
ABAN	7.21	-28.70
BOMDYEING	5.80	12.03
NEYVELILIG	5.51	3.21

Top Losers (price wise)		
Company	Price (%)	Future OI (%)
CROMPGREAV	-12.76	-5.52
SESAGOA	-2.10	-10.63
EXIDEIND	-1.95	20.56
PATNI	-1.92	-8.12
EKC	-1.48	-10.11

## Trading Strategy for Nifty

- Intraday support for Nifty Oct Fut is 5080-5050 on upside resistance zone is 5170-5210.
- Short position may be taken in the zone of 5160-5180 with the SL of 5210 for the target of 5110-5080.

### 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	1909.25	35211	84074.18	1914.85	2.52	5319500
LT	25-Oct-11	1393.9	19820	68708.51	1399	3.5	5406000
ICICIBANK	25-Oct-11	906.25	26563	59718.94	908.85	3.52	8613000
INFY	25-Oct-11	2732.8	14323	48554.79	2724.7	1.11	2753125
TATASTEEL	25-Oct-11	433.95	21668	46779.05	433.65	2.25	14831000
TATAMOTORS	25-Oct-11	186	18307	42591.24	186.15	2.87	39920000
HDFCBANK	25-Oct-11	492	13602	41547.31	492.9	2.94	14010625
DLF	25-Oct-11	238.8	16190	38363.82	238.75	4.35	22853000
TCS	25-Oct-11	1046	14203	37120.96	1046	1.13	4599750
AXISBANK	25-Oct-11	1132	13149	36810.63	1130.7	3.86	5569750

### Ten Most Active Stock Options

Symbol	Option type	Strike Price	Value of Underlying	Expiry Date	No. of Contract Traded	(OI)
LT	CE	1400	1393.9	25-Oct-11	4006	240250
CHAMBLFERT	CE	90	87.2	25-Oct-11	2440	1716000
SBIN	CE	1900	1909.25	25-Oct-11	3668	188000
RELIANCE	CE	840	841.6	25-Oct-11	3751	394500
SBIN	CE	1950	1909.25	25-Oct-11	3140	383875
SBIN	CE	2000	1909.25	25-Oct-11	2799	574250
HEROMOTOCO	CE	2100	2057.6	25-Oct-11	1084	54250
SBIN	PE	1900	1909.25	25-Oct-11	1904	222625
CHAMBLFERT	CE	95	87.2	25-Oct-11	1151	1976000
LT	PE	1350	1393.9	25-Oct-11	1287	249000

### Ten Most Active NIFTY Options

Symbol	Option type	Strike Price	Value of Underlying	Expiry Date	No. of Contract Traded	(OI)
NIFTY	CE	5100	5139.15	25-Oct-11	604883	4631800
NIFTY	PE	5100	5139.15	25-Oct-11	550366	5341350
NIFTY	CE	5200	5139.15	25-Oct-11	449876	7147100
NIFTY	PE	5000	5139.15	25-Oct-11	424850	6377400
NIFTY	PE	4900	5139.15	25-Oct-11	282545	6989500
NIFTY	CE	5300	5139.15	25-Oct-11	218087	6395650
NIFTY	PE	4800	5139.15	25-Oct-11	189694	8337050
NIFTY	CE	5000	5139.15	25-Oct-11	156130	2342500
NIFTY	PE	5200	5139.15	25-Oct-11	128676	1693200
NIFTY	PE	4700	5139.15	25-Oct-11	125738	6757650

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