



11th Oct 2011, derivativeresearch@bonanzaonline.com

F & O HEADLINES

Index Summary			
	10 /10/11	7 /10/11	Change
Nifty	4979.60	4888.05	91.55
Nifty Future	4993.30	4898.60	94.70
Prem(+)/Disc(-)	13.70	10.55	3.15
OI(Nifty Fut) in sh Lks.	226.12	222.84	3.28
OI(Nifty Total) in sh Lks.	1521.83	1516.79	5.04
OI(Total Mkt in Rs Cr)	110613	107150	3463.00
Nifty PCR OI	1.45	1.38	0.07
Nifty PCR (VOL)	1.23	1.28	-0.05

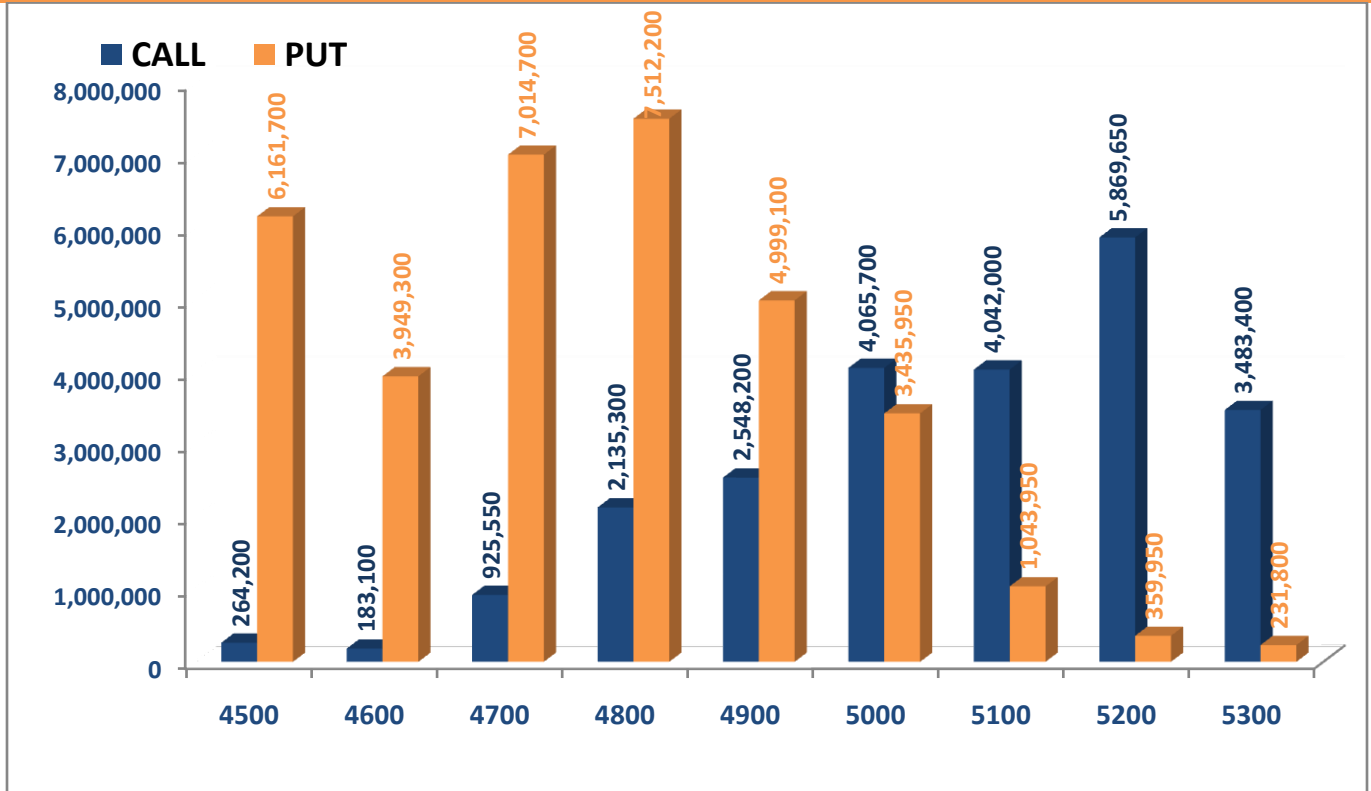
Volatility Index			
	10/10/2011	7/10/2011	%Change
India VIX	30.03	33.02	-9.06

F & O Turnover (in Rs Cr.)			
Products	10/10/2011	7/10/2011	%Change
Index Futures	11522.68	13413.78	-14.10
Stock Futures	10857.14	11613.63	-6.51
Index Option	75938.25	72089.72	5.34
Stock Option	2996.51	2992.78	0.12
Total	101314.6	100109.9	1.20

	Advance	Decline
Nifty	42	8
NSE	977	487

- Nifty Oct fut opened at 4911 tested the low of 4890 then due to long buildup touched the high of 5004 & closed at 4993.00.
- Long buildup coupled with short covering is seen in nifty fut as price of the Nifty fut is increased by 94.70 & OI is also increased by 3.28 lk shares. FII bought 357 cr. In index fut.
- Total OI of the market in value terms is increased to Rs 110613 Cr from 107150 Cr, increased by Rs 3463 Cr. OI of Nifty Fut. is increased by 3.28 Lk & OI of all Nifty products is increased by 5.04 Lk shares.
- Long buildup is seen in DLF, GAIL & HDFC.
- Short buildup is seen in GRASIM, AMBUJACEM & LT.
- Nifty PCR (OI) increased to 1.45 from 1.38.

Nifty OCT Option OI Distribution Across the Different Strikes



FII Activity on 10th October 2011

	BUY		SELL		Net(Rs Cr)	OI	
	Contracts	Value(Rs Cr)	Contracts	Value(Rs Cr)		Contracts	Values (Rs Cr)
Index Futures	77026	1854.74	60960	1496.84	357.90	518599	12784.06
Index Options	449382	11003.98	452907	10978.31	25.67	1729503	43055.08
Stock Futures	66497	1626.03	62096	1548.70	77.33	1104782	26466.54
Stock Options	13307	317.45	12853	308.80	8.65	36601	905.94
					469.55		

FII OI (No of contracts)

10 th OCT 2011	518599	1729503	1104782	36601
7 th OCT 2011	531001	1752576	1097783	34667

Top Gainers & Losers Open Interest Wise

Top Gainers (OI wise)		
Company	Future OI (%)	Price (%)
BOMDYEING	45.67	6.47
SUNTV	29.96	9.05
BRFL	28.39	1.84
CNXIT	23.79	2.45
TTKPRESTIG	23.13	13.29

Top Losers (OI wise)		
Company	Future OI (%)	Price (%)
ORIENTBANK	-34.13	0.74
BHARTIARTL	-11.54	2.37
AUROPHARMA	-11.18	5.49
VOLTAS	-10.07	-2.75
TATACHEM	-8.50	3.33

Top Gainers & Losers Price Wise

Top Gainers (price wise)		
Company	Price (%)	Future OI (%)
TTKPRESTIG	13.29	23.13
SUNTV	9.05	29.96
EDUCOMP	8.79	7.61
TATAMTRDVR	7.91	-0.24
DELTACORP	7.62	6.37

Top Losers (price wise)		
Company	Price (%)	Future OI (%)
MARUTI	-3.95	6.92
NEYVELILIG	-2.83	6.84
VOLTAS	-2.75	-10.07
ONMOBILE	-2.28	4.18
JSWENERGY	-1.90	3.8

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	1755	32344	70883.09	1763.2	0.36	6101250
INFY	25-Oct-11	2592.8	15840	50611.18	2581	2.97	2624500
BHARTIARTL	25-Oct-11	366.25	11860	42306.99	366.2	3.14	8880000
LT	25-Oct-11	1392	12041	41653.13	1397.75	0.02	6207250
TATAMOTORS	25-Oct-11	169.45	19840	41135.76	168.35	6.38	44085000
RELIANCE	25-Oct-11	829	17987	37036.58	832.5	3.34	12537250
ICICIBANK	25-Oct-11	844	17182	35918.11	846.75	2.55	9912250
DLF	25-Oct-11	228.65	15948	35693.22	228.25	5.52	22310000
TATASTEEL	25-Oct-11	435	13990	29767.22	431.25	3.44	18760000
COALINDIA	25-Oct-11	344.4	8576	29021.18	344.5	1.79	6304000

Ten Most Active Stock Options

Symbol	Option type	Strike Price	Value of Underlying	Expiry Date	No. of Contract Traded	(OI)
SBIN	CE	1800	1755	25-Oct-11	3654	390750
BHARTIARTL	CE	380	366.25	25-Oct-11	1535	847000
INFY	CE	2600	2592.8	25-Oct-11	1655	120625
BHARTIARTL	CE	360	366.25	25-Oct-11	1404	305000
RELIANCE	CE	840	829	25-Oct-11	2176	259750
INFY	PE	2500	2592.8	25-Oct-11	1413	182125
LT	CE	1400	1392	25-Oct-11	1102	290750
RELIANCE	PE	800	829	25-Oct-11	1913	367000
RELIANCE	CE	820	829	25-Oct-11	1833	206500
TATASTEEL	CE	440	435	25-Oct-11	1615	539000

Ten Most Active NIFTY Options

Symbol	Option type	Strike Price	Value of Underlying	Expiry Date	No. of Contract Traded	(OI)
NIFTY	CE	5000	4979.6	25-Oct-11	348459	4065700
NIFTY	PE	4900	4979.6	25-Oct-11	338211	4999100
NIFTY	PE	4800	4979.6	25-Oct-11	320629	7512200
NIFTY	CE	5100	4979.6	25-Oct-11	253812	4042000
NIFTY	CE	4900	4979.6	25-Oct-11	238582	2548200
NIFTY	CE	5200	4979.6	25-Oct-11	178008	5869650
NIFTY	PE	4700	4979.6	25-Oct-11	189971	7014700
NIFTY	PE	4500	4979.6	25-Oct-11	181915	6161700
NIFTY	CE	5300	4979.6	25-Oct-11	130968	3483400
NIFTY	PE	5000	4979.6	25-Oct-11	123608	3435950

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