



14th Oct 2011, derivativeresearch@bonanzaonline.com

Index Summary

	13 /10/11	12 /10/11	Change
Nifty	5077.85	5099.40	-21.55
Nifty Future	5074.05	5112.85	-38.80
Prem(+)/Disc(-)	-3.80	13.45	-17.25
OI(Nifty Fut) in sh Lks.	235.61	243.30	-7.69
OI(Nifty Total) in sh Lks.	1656.96	1636.37	20.59
OI(Total Mkt in Rs Cr)	122063	121769	294.00
Nifty PCR OI	1.48	1.56	-0.08
Nifty PCR (VOL)	1.28	1.12	0.16

Volatility Index

	13/10/2011	12/10/2011	%Change
India VIX	28.24	28.41	-0.60

F & O Turnover (in Rs Cr.)

Products	13/10/2011	12/10/2011	%Change
Index Futures	13605.78	16552.22	-17.80
Stock Futures	13062.8	14270.55	-8.46
Index Option	91247.97	102972.8	-11.39
Stock Option	4152.21	5372.57	-22.71
Total	122068.8	139168.1	-12.29

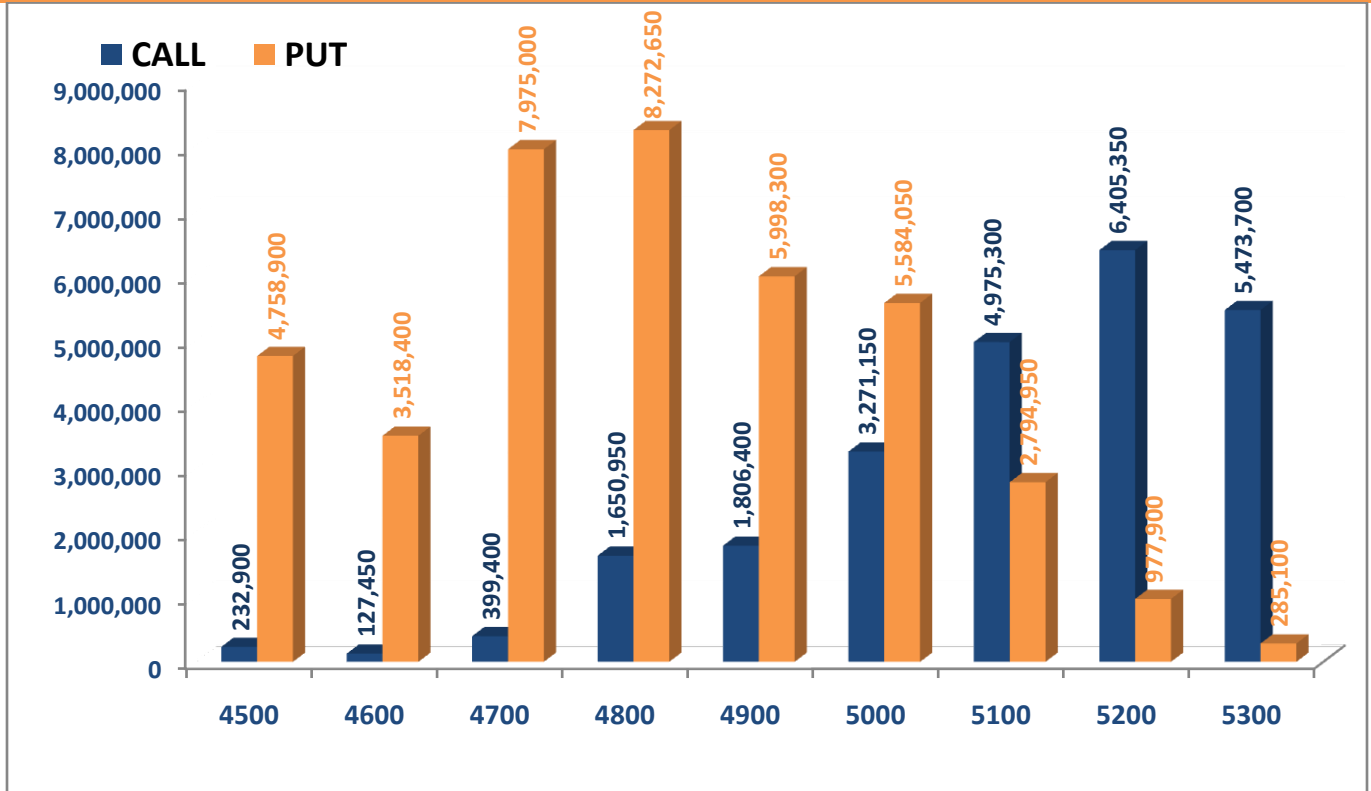
Advance Decline

	Advance	Decline
Nifty	11	39
NSE	674	767

F & O HEADLINES

- Nifty Oct fut opened at 5135 touched the high of 5140 then due to long unwinding tested the low of 5066.10 & closed at 5074.05.
- Long unwinding is seen in Nifty fut as price of the Nifty fut is decreased by 38.80 & OI is also decreased by 7.69 lk shares. FII bought 231 cr. In index fut.
- Total OI of the market in value terms is increased to Rs 122063 Cr from 121769 Cr, increased by Rs 294 Cr. OI of Nifty Fut. is decreased by 7.69 Lk while OI of all Nifty products is increased by 20.59 Lk shares.
- Long buildup is seen in KFA, ESCORTS & YESBANK.
- Short buildup is seen in WELCORP, JINDALSTEL & PRAJIND.
- Nifty PCR (OI) decreased to 1.48 from 1.56.

Nifty OCT Option OI Distribution Across the Different Strikes



FII Activity on 13th October 2011

	BUY		SELL		Net(Rs Cr)	OI	
	Contracts	Value(Rs Cr)	Contracts	Value(Rs Cr)		Contracts	Values (Rs Cr)
Index Futures	89799	2268.77	80586	2037.62	231.15	524879	13141.93
Index Options	507055	12746.19	501817	12602.41	143.78	1813854	46046.95
Stock Futures	73231	1857.92	73638	1907.09	-49.17	1120791	27308.68
Stock Options	20947	526.81	20982	524.76	2.05	45147	1151.26
					327.81		

FII OI (No of contracts)

13 th OCT 2011	524879	1813854	1120791	45147
12 th OCT 2011	530960	1805006	1112900	39862

Top Gainers & Losers Open Interest Wise

Top Gainers (OI wise)		
Company	Future OI (%)	Price (%)
TULIP	17.51	-1.70
LUPIN	15.56	-2.04
INDIANB	12.79	-1.81
AREVAT&D	12.21	0.80
BAJAJHIND	11.71	-0.54

Top Losers (OI wise)		
Company	Future OI (%)	Price (%)
ORIENTBANK	-11.70	-1.30
HOTELEELA	-9.01	6.62
DHANBANK	-8.24	-2.80
IOB	-7.96	-0.36
DISHTV	-6.96	2.94

Top Gainers & Losers Price Wise

Top Gainers (price wise)		
Company	Price (%)	Future OI (%)
KFA	11.22	7.17
HOTELEELA	6.62	-9.01
DCB	6.35	-0.39
ADANIPOWER	5.80	-0.44
MCDOWELL-N	5.27	-3.45

Top Losers (price wise)		
Company	Price (%)	Future OI (%)
PANTALOONR	-4.77	0.89
WELCORP	-4.67	3.20
JINDALSTEL	-3.70	1.13
SINTEX	-3.51	-0.32
PRALIND	-3.40	5.43

Trading Strategy for Nifty

- Intraday support for Nifty Oct Fut is 5050-5010 on upside resistance zone is 5150-5180.
- Short position may be taken in the zone of 5130-5150 with the SL of 5170 for the target of 5090-5070.

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	1875.35	44094	104839.6	1869	-0.27	6065250
INFY	25-Oct-11	2698.95	19463	65441.66	2683.85	0.38	3258000
ICICIBANK	25-Oct-11	879	24276	53287.64	875.25	1.5	11537000
RELIANCE	25-Oct-11	845.25	22541	47992.61	845.8	-0.8	12852250
LT	25-Oct-11	1413.1	12913	46237.9	1416.9	-2.21	6362750
AXISBANK	25-Oct-11	1080	16121	43790.68	1076.75	-1.1	6934750
TATASTEEL	25-Oct-11	452.15	17948	40176.6	447.35	0.91	20182000
DLF	25-Oct-11	238.5	16850	39821.61	235.6	0.34	24606000
TCS	25-Oct-11	1089.4	14356	39285.19	1089.65	0.56	4991250
TATAMOTORS	25-Oct-11	175	17250	38476.13	174.35	-2.73	49486250

Ten Most Active Stock Options

Symbol	Option type	Strike Price	Value of Underlying	Expiry Date	No. of Contract Traded	(OI)
SBIN	CE	1900	1875.35	25-Oct-11	6573	233625
SBIN	CE	2000	1875.35	25-Oct-11	5873	540500
SBIN	CE	1950	1875.35	25-Oct-11	4078	375000
INFY	CE	2700	2698.95	25-Oct-11	2862	205625
RELIANCE	CE	860	845.25	25-Oct-11	3330	394750
SBIN	PE	1900	1875.35	25-Oct-11	2955	256125
INFY	PE	2600	2698.95	25-Oct-11	2112	342375
DLF	CE	240	238.5	25-Oct-11	2236	801000
SBIN	CE	2100	1875.35	25-Oct-11	2101	296625
CHAMBLFERT	CE	100	99.5	25-Oct-11	1346	1988000

Ten Most Active NIFTY Options

Symbol	Option type	Strike Price	Value of Underlying	Expiry Date	No. of Contract Traded	(OI)
NIFTY	CE	5100	5077.85	25-Oct-11	480570	5314600
NIFTY	PE	5100	5077.85	25-Oct-11	467818	3137000
NIFTY	PE	5000	5077.85	25-Oct-11	425829	5697500
NIFTY	CE	5200	5077.85	25-Oct-11	391299	6573500
NIFTY	CE	5300	5077.85	25-Oct-11	239190	5535900
NIFTY	PE	4900	5077.85	25-Oct-11	231371	6203300
NIFTY	PE	4800	5077.85	25-Oct-11	195439	8542750
NIFTY	PE	4700	5077.85	25-Oct-11	172868	8226000
NIFTY	CE	5400	5077.85	25-Oct-11	131263	3613850
NIFTY	PE	4600	5077.85	25-Oct-11	133072	3896600

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BONANZA PORTFOLIO LTD

New Delhi: 4353/4C, Madan Mohan Street, Ansari Road, Darya Ganj, New Delhi – 110002. Tel: 91 11 30181290/94
Fax: 91 11 30412657

Mumbai: Bonanza House, Plot No. M-2, Cama Industrial Estate, Walbhat Road, Goregoan (E) Mumbai – 400063. Tel.
91 22 67605500/600 Fax. 022-67605530