



18th Oct 2011, derivativeresearch@bonanzaonline.com

F & O HEADLINES

Index Summary			
	17 /10/11	14 /10/11	Change
Nifty	5118.25	5132.30	-14.05
Nifty Future	5115.85	5143.35	-27.50
Prem(+)/Disc(-)	-2.40	11.05	-13.45
OI(Nifty Fut) in sh Lks.	244.30	237.35	6.95
OI(Nifty Total) in sh Lks.	1731.03	1688.08	42.95
OI(Total Mkt in Rs Cr)	129450	126870	2580.00
Nifty PCR OI	1.48	1.56	-0.08
Nifty PCR (VOL)	1.12	1.17	-0.05

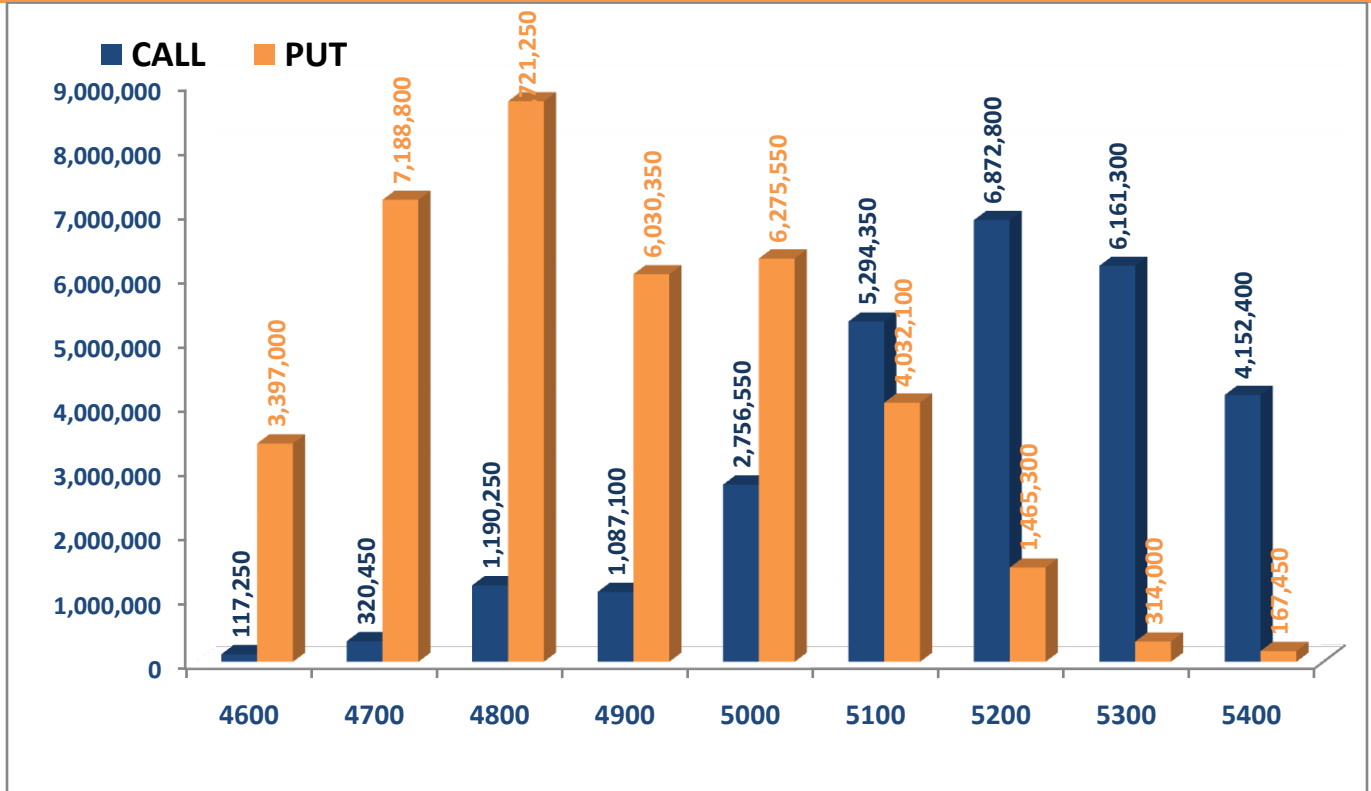
Volatility Index			
	17/10/2011	14/10/2011	%Change
India VIX	25.43	25.98	-2.12

F & O Turnover (in Rs Cr.)			
Products	17/10/2011	14/10/2011	%Change
Index Futures	10890.82	12588.69	-13.49
Stock Futures	12477.62	11310.91	10.31
Index Option	80785.58	84692.79	-4.61
Stock Option	3761.66	3847.21	-2.22
Total	107915.7	112439.6	-4.02

	Advance	Decline
Nifty	20	30
NSE	696	764

- Nifty Oct fut opened at 5161 touched the high of 5162 then due to short buildup tested the low of 5081 & closed at 5115.85.
- Short buildup is seen in Nifty fut as price of the Nifty fut is decreased by 27.50 while OI is increased by 42.95 lk shares. FII bought 140 cr. In index fut.
- Total OI of the market in value terms is increased to Rs 129450 Cr from 126870 Cr, increased by Rs 2580 Cr. OI of Nifty Fut. is increased by 6.95 Lk & OI of all Nifty products is increased by 42.95 Lk shares.
- Long buildup is seen in BALRAMCHIN, PETRONET & CROMPGREAV.
- Short buildup is seen in WELCORP, IOC & RELIANCE.
- Nifty PCR (OI) decreased to 1.48 from 1.56.

Nifty OCT Option OI Distribution Across the Different Strikes



FII Activity on 17th October 2011

	BUY		SELL		Net(Rs Cr)	OI	
	Contracts	Value(Rs Cr)	Contracts	Value(Rs Cr)		Contracts	Values (Rs Cr)
Index Futures	71823	1832.99	66586	1692.43	140.56	542709	13726.69
Index Options	353566	8973.04	359988	9132.08	-159.04	1839447	47068.53
Stock Futures	92460	2329.71	104170	2635.29	-305.58	1150556	28215.61
Stock Options	16697	418.00	16095	400.15	17.85	46882	1201.32
					-306.21		

FII OI (No of contracts)

17 th OCT 2011	542709	1839447	1150556	46882
14 th OCT 2011	520162	1827043	1135312	47314

Top Gainers & Losers Open Interest Wise

Top Gainers (OI wise)		
Company	Future OI (%)	Price (%)
IRB	28.54	2.12
IGL	28.22	-3.20
PETRONET	22.35	4.94
BATAINDIA	12.34	1.02
BANKBARODA	12.26	-1.48

Top Losers (OI wise)		
Company	Future OI (%)	Price (%)
LUPIN	-13.05	1.49
ARVIND	-10.56	-1.83
JETAIRWAYS	-10.15	-3.18
RELCAPITAL	-9.16	-3.87
TATAPOWER	-8.47	-0.40

Top Gainers & Losers Price Wise

Top Gainers (price wise)		
Company	Price (%)	Future OI (%)
BALRAMCHIN	5.11	6.88
PETRONET	4.94	22.19
CROMPGREAV	4.73	6.66
TATAMTRDVR	3.80	2.02
TATAMOTORS	3.76	-8.69

Top Losers (price wise)		
Company	Price (%)	Future OI (%)
WELCORP	-6.42	-0.33
IVRCLINFRA	-4.29	-1.81
IOC	-4.16	-0.12
RELIANCE	-3.92	1.28
RELCAPITAL	-3.87	-13.10

Trading Strategy for Nifty

- Intraday support for Nifty Oct Fut is 5040-4980 on upside resistance zone is 5150-5190.
- Short position may be taken in the zone of 5120-5140 with the SL of 5160 for the target of 5050.

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	1885.5	32752	78215.87	1886.95	0.16	5938500
TATAMOTORS	25-Oct-11	188	26455	61461.58	186.55	3.78	53680000
RELIANCE	25-Oct-11	833.05	26407	55757.06	835.55	-4.03	13388500
INFY	25-Oct-11	2746	14434	49074.7	2735.25	0.29	3290125
AXISBANK	25-Oct-11	1115	15569	43404.82	1107.4	0.89	7281250
ICICIBANK	25-Oct-11	897	18463	41265.27	895.05	0.3	12104000
TCS	25-Oct-11	1124.95	13775	38811.41	1125.45	-0.84	5202250
LT	25-Oct-11	1377.25	9591	33376.68	1379.95	-2.34	5779750
TATASTEEL	25-Oct-11	440.05	14055	30592.11	435.4	-0.43	20007000
MARUTI	25-Oct-11	1051.65	10076	26499.88	1056.05	2.31	2674500

Ten Most Active Stock Options

Symbol	Option type	Strike Price	Value of Underlying	Expiry Date	No. of Contract Traded	(OI)
RELIANCE	CE	860	833.05	25-Oct-11	6245	668000
RELIANCE	CE	900	833.05	25-Oct-11	4237	1060750
RELIANCE	PE	840	833.05	25-Oct-11	4400	470750
RELIANCE	CE	880	833.05	25-Oct-11	4117	540250
SBIN	CE	1900	1885.5	25-Oct-11	3664	246375
SBIN	CE	1950	1885.5	25-Oct-11	3423	421875
SBIN	CE	2000	1885.5	25-Oct-11	2758	614000
RELIANCE	CE	840	833.05	25-Oct-11	3022	370500
TCS	CE	1150	1124.95	25-Oct-11	2070	317750
SBIN	PE	1900	1885.5	25-Oct-11	2481	265875

Ten Most Active NIFTY Options

Symbol	Option type	Strike Price	Value of Underlying	Expiry Date	No. of Contract Traded	(OI)
NIFTY	PE	5100	5118.25	25-Oct-11	503427	4326700
NIFTY	CE	5100	5118.25	25-Oct-11	434811	5471600
NIFTY	CE	5200	5118.25	25-Oct-11	408236	7396050
NIFTY	PE	5000	5118.25	25-Oct-11	311058	6536900
NIFTY	CE	5300	5118.25	25-Oct-11	248853	6231900
NIFTY	PE	4900	5118.25	25-Oct-11	180744	6103550
NIFTY	PE	4800	5118.25	25-Oct-11	179419	8822800
NIFTY	PE	5200	5118.25	25-Oct-11	125640	1493250
NIFTY	CE	5400	5118.25	25-Oct-11	106956	4172150
NIFTY	PE	4700	5118.25	25-Oct-11	79761	7223000

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