



1<sup>ST</sup> AUGUST 2012, [derivativeresearch@bonanzaonline.com](mailto:derivativeresearch@bonanzaonline.com)

### Index Summary

	01/08/2012	30/07/2012	Change
<b>Nifty</b>	5229.00	5199.80	29.20
<b>Nifty Future</b>	5240.55	5216.70	23.85
<b>Prem(+)/Disc(-)</b>	11.60	16.90	-5.30
<b>OI (Nifty Fut)in sh.l ks.</b>	236.64	16.90	219.74
<b>OI(Nifty Total) in sh</b>	1394.02	1331.12	62.90
<b>OI(Tot. Mkt in Rs Cr)</b>	111145	106522	4623.00
<b>Nifty PCR OI</b>	1.09	1.07	0.02
<b>Nifty PCR (VOL)</b>	1.07	1.13	-0.06

### Volatility Index

	31/07/2012	30/07/2012	%Change
<b>India VIX</b>	16.01	16.60	-3.55

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

Products	31/07/2012	30/07/2012	%Change
<b>Index Futures</b>	12747.57	9710.11	31.28
<b>Stock Futures</b>	14104.9	12629.55	11.68
<b>Index Option</b>	80423.68	53570.45	50.13
<b>Stock Option</b>	6430.43	5050.59	27.32
<b>Total</b>	113706.57	80960.69	40.45

### Advance

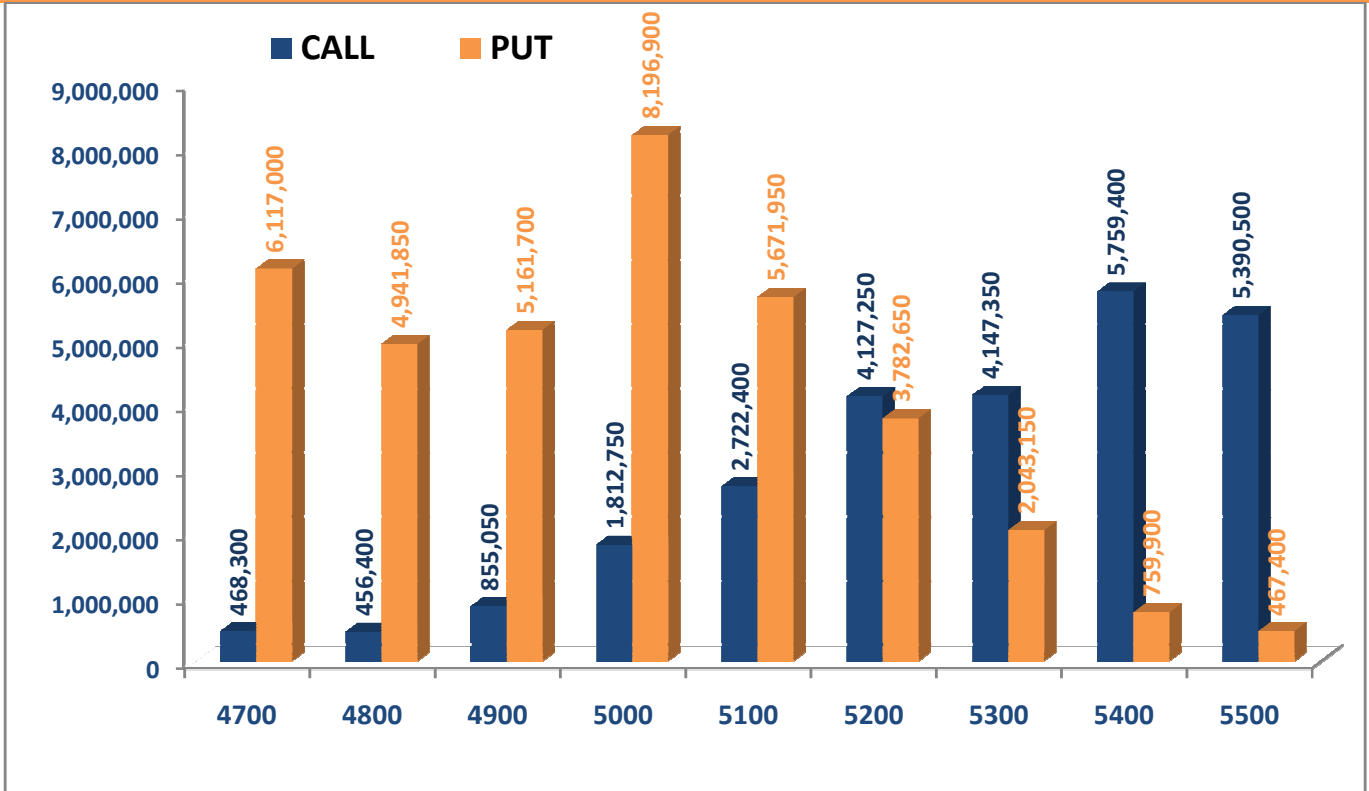
### Decline

<b>Nifty</b>	40	10
<b>NSE</b>	745	663

### F & O HEADLINES

- Nifty Aug fut opened at 5242.65 tested the low of 5168 then due to buying support touched the high of 5247 & closed at 5240.55.
- Long Buildup is seen in Nifty fut as price of Nifty fut is increased by 23.85 & OI is increased by 219.74 lk shares. FII bought 187.15 cr. in index fut.
- Total OI of the market in value terms is increased to Rs 111145 Cr from 106522 Cr, increased by Rs 4623 Cr. OI of Nifty Fut. is increased by 219.74 Lk shares & OI of all Nifty products is increased by 62.90 Lk shares.
- Long buildup is seen in TTKPRESTIG, TATAGLOBAL & ZEEL.
- Short buildup is seen in SKUMARSYNE, TITAN & BALRAMCHIN.
- Nifty PCR (OI) is increased to 1.09 from 1.07.

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



### FII Activity on 31<sup>ST</sup> JULY 2012

	BUY		SELL			OI	
	Contracts	Value( Rs Cr)	Contracts	Value(Rs Cr)	Net( Rs Cr)	Contracts	Values (Rs Cr)
Index Futures	63857	1626.65	55611	1439.50	187.15	506893	12966.86
Index Options	534115	13857.92	523552	13593.49	264.43	1346668	35201.29
Stock Futures	60064	1615.08	55677	1458.52	156.56	881569	23248.49
Stock Options	57217	1536.38	58082	1567.44	-31.06	43129	1149.17
					577.08		

### FII OI (No of contracts)

	BUY	SELL	Net	OI
31 <sup>ST</sup> JULY 2012	506893	1346668	881569	43129
30 <sup>TH</sup> JULY 2012	496601	1294859	872430	38702

## Top Gainers & Losers Open Interest Wise

Top Gainers (OI wise)		
Company	Future OI (%)	Price (%)
TTKPRESTIG	46.77	4.58
TITAN	41.53	-4.50
CIPLA	36.81	1.65
PETRONET	33.65	-0.67
ZEEL	25.50	3.41

Top Losers (OI wise)		
Company	Future OI (%)	Price (%)
ORIENTBANK	-25.28	1.38
HINDPETRO	-21.86	2.35
AUROPHARMA	-8.13	3.99
M&M	-7.40	-0.42
ESSAROIL	-7.01	9.31

## Top Gainers & Losers Price Wise

Top Gainers (price wise)		
Company	Price (%)	Future OI (%)
ESSAROIL	9.31	-7.06
MCDOWELL-N	4.70	-2.49
TTKPRESTIG	4.58	46.77
AUROPHARMA	3.99	-8.16
CESC	3.98	-3.93

Top Losers (price wise)		
Company	Price (%)	Future OI (%)
SKUMARSYNF	-5.48	0.61
TITAN	-4.50	41.49
BALRAMCHIN	-4.04	15.34
SUZLON	-3.70	10.73
JINDALSAW	-3.42	7.95

## Trading Strategy for Nifty

- Intraday support for Nifty Aug Fut around 5140 on upside resistance zone is 5250-5270.
- Short position may be taken in the range of 5240-5260 with the SL of 5280 for the target of 5170.

### 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	30-Aug-12	2,008.00	66,532	1,66,607.77	2,010.50	-1.4	69,07,125
ICICIBANK	30-Aug-12	960.95	27,443	66,250.83	966	-0.25	1,14,75,750
AXISBANK	30-Aug-12	1,044.00	19,850	51,798.58	1,047.50	0.05	59,94,750
TATAMOTORS	30-Aug-12	226.1	15,201	33,931.67	226.4	1.75	2,52,02,000
TITAN	30-Aug-12	221.9	12,848	29,233.05	222.5	-4.59	61,23,000
TATASTEEL	30-Aug-12	415.2	12,415	25,499.17	417	0.86	1,08,24,500
MCDOWELL-N	30-Aug-12	811.55	12,145	48,644.98	816	5.11	62,46,500
LT	30-Aug-12	1,364.50	11,825	39,997.77	1,357.90	0.01	36,10,750
DLF	30-Aug-12	209	9,808	39,987.22	207.4	2.8	2,00,70,000
RELIANCE	30-Aug-12	742.65	9,090	33,545.28	746.75	1.88	1,11,55,500

### Ten Most Active Stock Options

Symbol	Option type	Strike Price	Value of Underlying	Expiry Date	No. of Contract Traded	(OI)
SBIN	CE	2,100	2,008.00	30-Aug-12	11,526	4,85,375
SBIN	PE	2,000	2,008.00	30-Aug-12	11,316	3,24,000
SBIN	CE	2,000	2,008.00	30-Aug-12	9,334	3,64,375
SBIN	CE	2,050	2,008.00	30-Aug-12	7,320	2,71,000
SBIN	PE	1,900	2,008.00	30-Aug-12	7,074	3,33,750
SBIN	CE	2,200	2,008.00	30-Aug-12	6,719	4,97,125
SBIN	PE	1,950	2,008.00	30-Aug-12	5,550	2,67,000
SBIN	CE	2,150	2,008.00	30-Aug-12	4,023	2,07,000
RELIANCE	CE	740	742.65	30-Aug-12	3,057	7,60,000
SBIN	PE	1,800	2,008.00	30-Aug-12	2,883	1,16,000

### Ten Most Active NIFTY Options

Symbol	Option type	Strike Price	Value of Underlying	Expiry Date	No. of Contract Traded	(OI)
NIFTY	CE	5,300	5,229.00	30-Aug-12	4,22,338	44,24,350
NIFTY	PE	5,100	5,229.00	30-Aug-12	3,95,529	58,08,150
NIFTY	PE	5,200	5,229.00	30-Aug-12	3,51,523	38,93,550
NIFTY	CE	5,200	5,229.00	30-Aug-12	3,45,593	41,55,850
NIFTY	CE	5,400	5,229.00	30-Aug-12	2,53,135	58,07,200
NIFTY	PE	5,000	5,229.00	30-Aug-12	2,27,010	84,79,900
NIFTY	PE	4,900	5,229.00	30-Aug-12	1,54,833	51,63,450
NIFTY	CE	5,500	5,229.00	30-Aug-12	1,45,377	56,17,550
NIFTY	PE	4,800	5,229.00	30-Aug-12	1,41,606	49,64,050
NIFTY	CE	5,600	5,229.00	30-Aug-12	71,547	18,93,550

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