



13th Oct 2011, derivativeresearch@bonanzaonline.com

F & O HEADLINES

Index Summary			
	12 /10/11	11 /10/11	Change
Nifty	5099.40	4974.35	125.05
Nifty Future	5112.85	4982.45	130.40
Prem(+)/Disc(-)	13.45	8.10	5.35
OI(Nifty Fut) in sh Lks.	243.30	229.77	13.53
OI(Nifty Total) in sh Lks.	1636.37	1567.30	69.07
OI(Total Mkt in Rs Cr)	121769	114037	7732.00
Nifty PCR OI	1.56	1.40	0.16
Nifty PCR (VOL)	1.12	1.23	-0.11

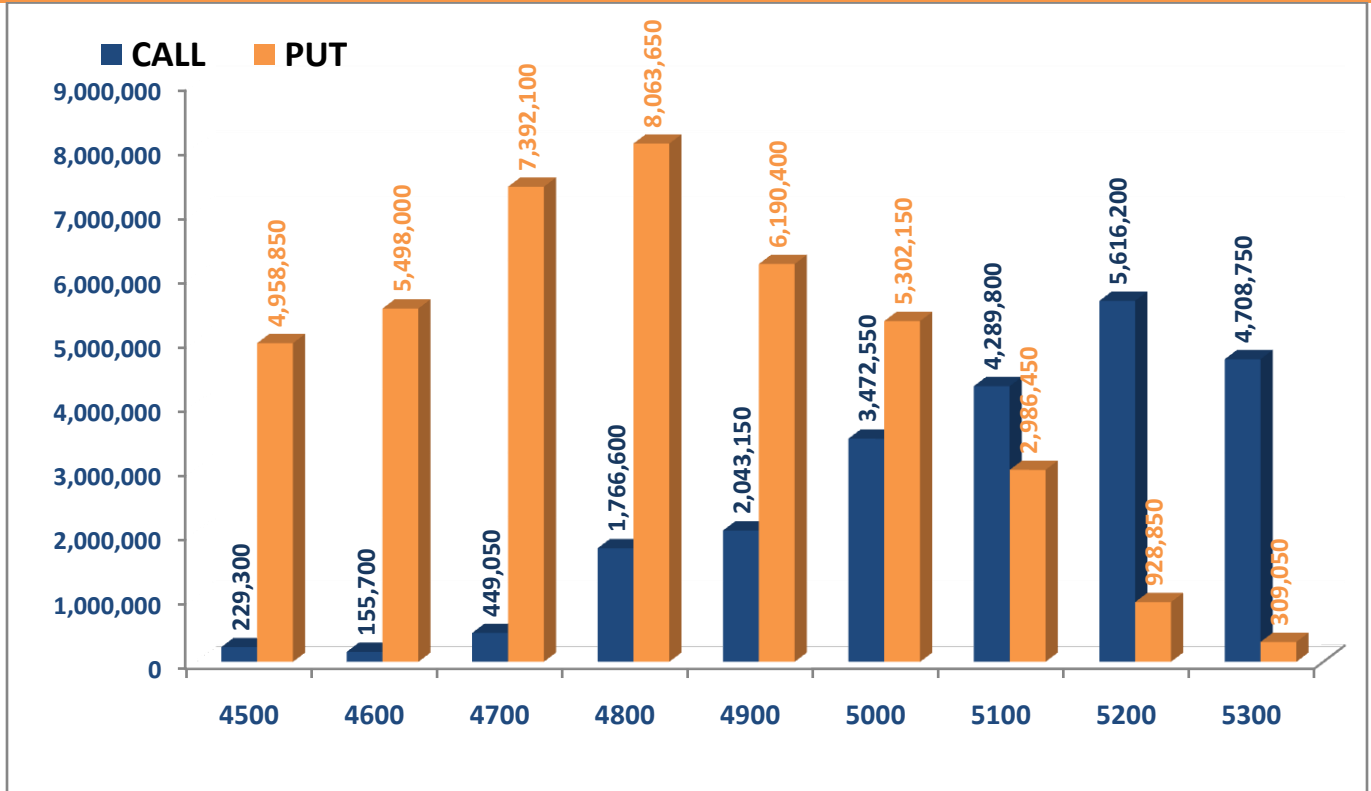
Volatility Index			
	12/10/2011	11/10/2011	%Change
India VIX	28.41	30.30	-6.24

F & O Turnover (in Rs Cr.)			
Products	12/10/2011	11/10/2011	%Change
Index Futures	16552.22	11796.08	40.32
Stock Futures	14270.55	11514.14	23.94
Index Option	102972.8	76617.6	34.40
Stock Option	5372.57	3911.37	37.36
Total	139168.1	103839.2	34.02

	Advance	Decline
Nifty	45	5
NSE	1016	424

- Nifty Oct fut opened at 5010 tested the low of 5001.00 then due to long buildup touched the high of 5118.95 & closed at 5112.85.
- Long buildup is seen in Nifty fut as price of the Nifty fut is increased by 130.40 & OI is also increased by 13.53 lk shares. FII bought 581 cr. In index fut.
- Total OI of the market in value terms is increased to Rs 121769 Cr from 114037 Cr, increased by Rs 7732 Cr. OI of Nifty Fut. is increased by 13.53 Lk & OI of all Nifty products is increased by 69.07 Lk shares.
- Long buildup is seen in JUBLFOOD, INFY & HEXAWARE.
- Short buildup is seen in SUNTV & MTNL.
- Nifty PCR (OI) increased to 1.56 from 1.40.

Nifty OCT Option OI Distribution Across the Different Strikes



FII Activity on 12th October 2011

	BUY		SELL		Net(Rs Cr)	OI	
	Contracts	Value(Rs Cr)	Contracts	Value(Rs Cr)		Contracts	Values (Rs Cr)
Index Futures	100962	2492.07	76146	1910.66	581.41	530960	13378.31
Index Options	543084	13618.66	517194	12850.38	768.28	1805006	46015.96
Stock Futures	71408	1814.60	67253	1711.67	102.93	1112900	27321.08
Stock Options	26279	668.89	26425	678.30	-9.41	39862	1021.52
					1443.21		

FII OI (No of contracts)

12 th OCT 2011	530960	1805006	1112900	39862
11 th OCT 2011	517498	1776770	1112481	38516

Top Gainers & Losers Open Interest Wise

Top Gainers (OI wise)		
Company	Future OI (%)	Price (%)
JUBLFOOD	46.42	9.06
MAX	29.29	0.98
BAJAJHIND	20.82	-0.67
HCLTECH	20.80	4.20
HINDZINC	20.73	1.45

Top Losers (OI wise)		
Company	Future OI (%)	Price (%)
CHAMBLFERT	-9.28	0.16
AUROPHARMA	-7.83	5.07
DHANBANK	-6.76	2.56
IOB	-6.35	4.12
LT	-5.99	2.42

Top Gainers & Losers Price Wise

Top Gainers (price wise)		
Company	Price (%)	Future OI (%)
JUBLFOOD	9.06	46.42
INFY	6.93	17.54
HEXAWARE	6.91	9.87
VIPIND	6.22	8.13
JINDALSWHL	6.07	4.86

Top Losers (price wise)		
Company	Price (%)	Future OI (%)
SUNTV	-2.25	3.67
MTNL	-1.92	4.16
COALINDIA	-1.68	20.40
TATAPOWER	-1.31	8.75
RUCHISOYA	-1.16	0.41

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 5140-5160 with the SL of 5180 for the target of 5100-5080.

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	1880	61890	140987.7	1881	6.26	5932000
INFY	25-Oct-11	2681	41956	138209.9	2675	6.98	3047750
LT	25-Oct-11	1442	15106	53888.01	1447.05	2.29	5765000
ICICIBANK	25-Oct-11	860.1	22448	47727.25	864.5	3.73	10512000
AXISBANK	25-Oct-11	1095.6	17382	46260.89	1090.9	4.59	6342750
TCS	25-Oct-11	1077.5	16993	45900.64	1081	3.51	4485000
RELIANCE	25-Oct-11	847.6	21514	45294.5	851	2.46	12833000
TATAMOTORS	25-Oct-11	186	19710	43017.08	182.8	4.85	46651250
DLF	25-Oct-11	237.45	14536	33351.4	235	3.02	23152000
TATASTEEL	25-Oct-11	444.5	14855	32544.33	443.1	3.5	18871000

Ten Most Active Stock Options

Symbol	Option type	Strike Price	Value of Underlying	Expiry Date	No. of Contract Traded	(OI)
INFY	CE	2700	2681	25-Oct-11	6971	192375
INFY	PE	2500	2681	25-Oct-11	7258	439875
INFY	CE	2600	2681	25-Oct-11	6402	240750
SBIN	CE	1800	1880	25-Oct-11	8485	206250
INFY	PE	2600	2681	25-Oct-11	5733	300875
SBIN	CE	1850	1880	25-Oct-11	6496	588500
INFY	PE	2400	2681	25-Oct-11	4796	354750
SBIN	CE	1900	1880	25-Oct-11	5637	260125
INFY	CE	2650	2681	25-Oct-11	3886	130875
INFY	CE	2800	2681	25-Oct-11	2532	138875

Ten Most Active NIFTY Options

Symbol	Option type	Strike Price	Value of Underlying	Expiry Date	No. of Contract Traded	(OI)
NIFTY	CE	5100	5099.4	25-Oct-11	545692	4289800
NIFTY	PE	5000	5099.4	25-Oct-11	549522	5302150
NIFTY	CE	5200	5099.4	25-Oct-11	384661	5616200
NIFTY	PE	4900	5099.4	25-Oct-11	373367	6190400
NIFTY	CE	5000	5099.4	25-Oct-11	340283	3472550
NIFTY	CE	5300	5099.4	25-Oct-11	245663	4708750
NIFTY	PE	4800	5099.4	25-Oct-11	247602	8063650
NIFTY	PE	4700	5099.4	25-Oct-11	199581	7392100
NIFTY	PE	5100	5099.4	25-Oct-11	170681	2986450
NIFTY	PE	4600	5099.4	25-Oct-11	172367	5498000

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