



21st Oct 2011, derivativeresearch@bonanzaonline.com

F & O HEADLINES

| Index Summary | | | |
|----------------------------|-----------|-----------|---------|
| | 20 /10/11 | 19 /10/11 | Change |
| Nifty | 5091.90 | 5139.15 | -47.25 |
| Nifty Future | 5102.85 | 5149.40 | -46.55 |
| Prem(+)/Disc(-) | 10.95 | 10.25 | 0.70 |
| OI(Nifty Fut) in sh Lks. | 257.26 | 255.34 | 1.92 |
| OI(Nifty Total) in sh Lks. | 1859.12 | 1779.56 | 79.56 |
| OI(Total Mkt in Rs Cr) | 137341 | 134731 | 2610.00 |
| Nifty PCR OI | 1.47 | 1.55 | -0.08 |
| Nifty PCR (VOL) | 1.06 | 1.16 | -0.10 |

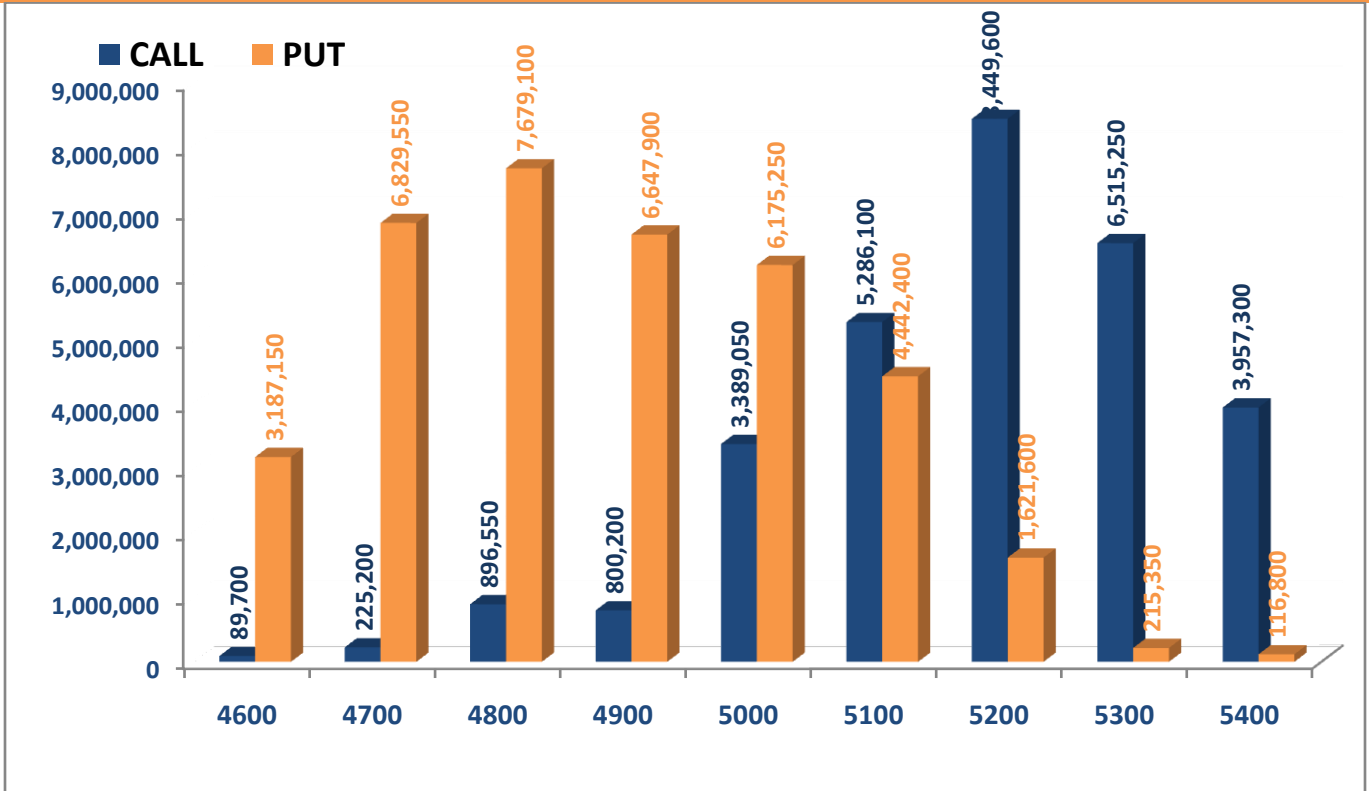
| Volatility Index | | | |
|------------------|------------|------------|---------|
| | 20/10/2011 | 19/10/2011 | %Change |
| India VIX | 25.60 | 24.05 | 6.44 |

| F & O Turnover (in Rs Cr.) | | | |
|----------------------------|------------|------------|---------|
| Products | 20/10/2011 | 19/10/2011 | %Change |
| Index Futures | 17217.48 | 15000.41 | 14.78 |
| Stock Futures | 20820.12 | 19814.8 | 5.07 |
| Index Option | 117384.5 | 99127.92 | 18.42 |
| Stock Option | 3759.99 | 3783.42 | -0.62 |
| Total | 159182.1 | 137726.5 | 15.58 |

| | Advance | Decline |
|-------|---------|---------|
| Nifty | 12 | 38 |
| NSE | 517 | 929 |

- Nifty Oct fut opened at 5098 then due to short buildup tested the low of 5033.20 later some buying from lower levels is seen in the market & nifty touched its intraday high of 5111 & closed at 5102.85
- Short buildup is seen in Nifty fut as price of the Nifty fut is decreased by 46.55 while OI is increased by 1.92 lk shares. FII sold 609 cr. In index fut.
- Total OI of the market in value terms is increased to Rs 137341 Cr from 134731 Cr, increased by Rs 2610 Cr. OI of Nifty Fut. is increased by 1.92 Lk & OI of all Nifty products is increased by 79.56 Lk shares.
- Long buildup is seen in RAYMOND & TRIVENI.
- Short buildup is seen in EXIDEIND & LICHSGFIN.
- Nifty PCR (OI) decreased to 1.47 from 1.55.

Nifty OCT Option OI Distribution Across the Different Strikes



FII Activity on 20th October 2011

| | BUY | | SELL | | Net(Rs Cr) | OI | |
|---------------|-----------|---------------|-----------|--------------|-------------|-----------|----------------|
| | Contracts | Value(Rs Cr) | Contracts | Value(Rs Cr) | | Contracts | Values (Rs Cr) |
| Index Futures | 137785 | 3476.39 | 162222 | 4086.31 | -609.92 | 566535 | 14356.53 |
| Index Options | 713657 | 17814.75 | 581221 | 14637.48 | 3177.27 | 2070468 | 52708.80 |
| Stock Futures | 226542 | 5637.04 | 248298 | 6163.61 | -526.57 | 1219574 | 29696.32 |
| Stock Options | 13948 | 358.98 | 13392 | 343.62 | 15.36 | 43586 | 1120.18 |
| | | | | | 2056.14 | | |

FII OI (No of contracts)

| | | | | |
|---------------------------|--------|---------|---------|-------|
| 20 th OCT 2011 | 566535 | 2070468 | 1219574 | 43586 |
| 19 th OCT 2011 | 547202 | 1953612 | 1202984 | 45218 |

Top Gainers & Losers Open Interest Wise

| Top Gainers (OI wise) | | |
|-----------------------|---------------|-----------|
| Company | Future OI (%) | Price (%) |
| EXIDEIND | 63.52 | -7.46 |
| 3IINFOTECH | 15.25 | -2.48 |
| ULTRACEMCO | 14.27 | -0.97 |
| STER | 13.65 | -2.23 |
| RAYMOND | 13.62 | 3.29 |

| Top Losers (OI wise) | | |
|----------------------|---------------|-----------|
| Company | Future OI (%) | Price (%) |
| ADANIPOWER | -20.40 | 0.82 |
| PUNJLLOYD | -17.10 | -2.16 |
| SESAGOA | -11.64 | -2.08 |
| MOSERBAER | -10.70 | 8.11 |
| BRFL | -10.57 | -0.56 |

Top Gainers & Losers Price Wise

| Top Gainers (price wise) | | |
|--------------------------|-----------|---------------|
| Company | Price (%) | Future OI (%) |
| MOSERBAER | 8.11 | -10.70 |
| RAYMOND | 3.29 | 2.43 |
| BOMDYEING | 2.16 | -11.79 |
| ONMOBILE | 1.98 | -8.85 |
| TRIVENI | 1.77 | -6.37 |

| Top Losers (price wise) | | |
|-------------------------|-----------|---------------|
| Company | Price (%) | Future OI (%) |
| EXIDEIND | -7.46 | 56.39 |
| LICHSGFIN | -6.41 | -10.35 |
| SREINFRA | -6.25 | -3.67 |
| HDFC | -4.26 | -26.35 |
| JUBLFOOD | -4.05 | -12.70 |

Trading Strategy for Nifty

- Intraday support for Nifty Oct Fut is 5050-5020 on upside resistance zone is 5170-5210.
- Long position may be taken in the zone of 5080 with the SL of 5050 for the target of 5125-5140.

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 | 1933.9 | 43286 | 103728.4 | 1939 | 0.82 | 4779250 |
| ICICIBANK | 25-Oct-11 | 877.7 | 26794 | 58759.91 | 880.5 | -2.85 | 7382000 |
| AXISBANK | 25-Oct-11 | 1130 | 18026 | 50256.94 | 1133 | 0.26 | 5610250 |
| TATASTEEL | 25-Oct-11 | 440.35 | 21131 | 45342.9 | 437.9 | 0.98 | 14412000 |
| TATAMOTORS | 25-Oct-11 | 182.65 | 18780 | 42797.27 | 182.9 | -2.17 | 33533750 |
| DLF | 25-Oct-11 | 230.15 | 18270 | 42291.4 | 230.4 | -3.5 | 18202000 |
| LT | 25-Oct-11 | 1385 | 12185 | 42122.94 | 1389.5 | -1.12 | 4908250 |
| RELIANCE | 25-Oct-11 | 840.4 | 19710 | 40896.77 | 841.35 | -0.45 | 12090750 |
| INFY | 25-Oct-11 | 2747 | 11097 | 37624.1 | 2751 | 1.08 | 2421750 |
| SBIN | 24-Nov-11 | 1933.9 | 14582 | 34939.38 | 1936.4 | 0.78 | 3091000 |

Ten Most Active Stock Options

| Symbol | Option type | Strike Price | Value of Underlying | Expiry Date | No. of Contract Traded | (OI) |
|-----------|-------------|--------------|---------------------|-------------|------------------------|---------|
| SBIN | CE | 1950 | 1933.9 | 25-Oct-11 | 5030 | 421000 |
| SBIN | CE | 1900 | 1933.9 | 25-Oct-11 | 4987 | 188500 |
| SBIN | CE | 2000 | 1933.9 | 25-Oct-11 | 3733 | 580875 |
| RELIANCE | CE | 840 | 840.4 | 25-Oct-11 | 3631 | 370750 |
| LT | CE | 1400 | 1385 | 25-Oct-11 | 2101 | 294500 |
| SBIN | PE | 1900 | 1933.9 | 25-Oct-11 | 3087 | 217625 |
| TATASTEEL | CE | 440 | 440.35 | 25-Oct-11 | 2764 | 557500 |
| INFY | PE | 2700 | 2747 | 25-Oct-11 | 1739 | 212375 |
| RELIANCE | PE | 820 | 840.4 | 25-Oct-11 | 2640 | 389000 |
| IDBI | CE | 110 | 104.55 | 25-Oct-11 | 2436 | 1084000 |

Ten Most Active NIFTY Options

| Symbol | Option type | Strike Price | Value of Underlying | Expiry Date | No. of Contract Traded | (OI) |
|--------|-------------|--------------|---------------------|-------------|------------------------|---------|
| NIFTY | CE | 5100 | 5091.9 | 25-Oct-11 | 779449 | 5542700 |
| NIFTY | PE | 5100 | 5091.9 | 25-Oct-11 | 604556 | 5054350 |
| NIFTY | PE | 5000 | 5091.9 | 25-Oct-11 | 594680 | 6256300 |
| NIFTY | CE | 5200 | 5091.9 | 25-Oct-11 | 456716 | 8494600 |
| NIFTY | CE | 5000 | 5091.9 | 25-Oct-11 | 341631 | 3451150 |
| NIFTY | PE | 4900 | 5091.9 | 25-Oct-11 | 304045 | 6801850 |
| NIFTY | CE | 5300 | 5091.9 | 25-Oct-11 | 227031 | 6507800 |
| NIFTY | PE | 4800 | 5091.9 | 25-Oct-11 | 201248 | 8085650 |
| NIFTY | PE | 4700 | 5091.9 | 25-Oct-11 | 105540 | 6871200 |
| NIFTY | PE | 5200 | 5091.9 | 25-Oct-11 | 85271 | 1604350 |

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