



# Indsec Securities & Finance Ltd.

Monday

3 December 2012

## Key Statistics as on 30-Nov-12

### F&O Exposure

#### Top 10 Future Contracts in terms of Value

Expiry Date	Symbol	Traded Value (Rs. Cr.)	No of Contracts
27/12/2012	TATAMOTORS	1359.7	48924
27/12/2012	SBIN	982.3	36081
27/12/2012	KTKBANK	1456.9	20835
27/12/2012	RELIANCE	418.3	20771
27/12/2012	ICICIBANK	510.3	18464
27/12/2012	RELCAPITAL	325.5	15349
27/12/2012	TATASTEEL	296.4	15324
27/12/2012	SUZLON	221.3	14070
27/12/2012	DLF	288.7	13653
27/12/2012	RCOM	386.7	13502

#### BSE, NSE and F&O Business

30-Nov-12	BSE		NSE		NSE F&O	
	Total Trade	Qty (Cr.)	Value (Rs. In Cr.)	Qty (Cr.)	Value (Rs. In Cr.)	Qty *
30-Nov-12	33.73	2965.40	126.48	20386.60	39,68,199	1,17,333.79
29-Nov-12	31.54	3341.97	111.82	19419.95	104,48,346	3,03,821.87
27-Nov-12	31.29	3257.13	87.09	13502.83	71,73,657	2,05,911.40
26-Nov-12	27.33	2401.96	61.96	9476.98	46,29,696	1,30,858.19
23-Nov-12	22.57	2101.35	55.28	8684.22	47,16,773	1,34,007.76
22-Nov-12	18.17	1931.18	53.22	8851.72	43,56,172	1,23,399.03
* = no of contracts						
<b>Advance / Decline Ratio</b>					1687/1286	
<b>Put / Call Ratio</b>					0.90	

### Stocks in ban for F&O trade as on 3 December 2012

KTKBANK, SUZLON, WELCORP

### FII and Mutual Fund Activity

	Date	Equity				Debt			
		Gross Purchases (Rs Cr.)	Gross Sales (Rs Cr.)	Net Invest. (Rs Cr.)	Net Invest. (\$ Mn.)	Gross Purchases (Rs Cr.)	Gross Sales (Rs Cr.)	Net Invest. (Rs Cr.)	Net Invest. (\$ Mn.)
FII	30-Nov-12	7350.50	5361.80	+1988.80	+360.27	1450.80	581.00	+869.80	+157.57
	29-Nov-12	3947.70	2779.00	+1168.70	+209.80	1354.10	1167.70	+186.40	+33.46
	27-Nov-12	1554.30	1346.30	+208.00	+37.35	1122.90	1031.20	+91.70	+16.47
	26-Nov-12	1832.60	1331.70	+500.90	+90.51	301.60	652.30	-350.70	-63.37
	23-Nov-12	1576.00	1393.30	+182.70	+33.13	743.20	484.10	+259.10	+46.98
	22-Nov-12	2067.70	1805.20	+262.60	+47.56	142.00	553.70	-411.80	-74.59
MTD	51143.80	41567.00	+9577.20	+1746.26	15670.80	15378.90	+292.10	+59.15	
YTD	594868.79	491597.10	+103272.50	+19780.43	188299.60	155466.10	+33284.00	+6329.68	
Mutual Fund	26-Nov-12	251.10	457.60	-206.50		6304.80	2326.10	+3978.70	
	23-Nov-12	352.00	334.50	+17.60		7631.90	4154.60	+3477.20	
	22-Nov-12	323.00	405.60	-82.70		7228.00	3928.70	+3299.30	
	21-Nov-12	373.40	349.50	+24.00		6344.10	4389.60	+1954.40	
	20-Nov-12	380.60	327.10	+53.50		5484.40	3124.60	+2359.70	
	MTD	6276.60	7547.00	-1270.40		79150.80	53014.51	+26136.29	
YTD	107290.80	124154.30	-16863.50		1156298.18	841465.41	+314832.77		

	Date	Equity				Debt			
		Gross Purchases (Rs Cr.)	Gross Sales (Rs Cr.)	Net Invest. (Rs Cr.)	Net Invest. (\$ Mn.)	Gross Purchases (Rs Cr.)	Gross Sales (Rs Cr.)	Net Invest. (Rs Cr.)	Net Invest. (\$ Mn.)
FII	Jan-12	50467.10	40109.50	+10357.70	+2037.20	26080.60	10109.70	+15971.00	+3049.50
	Feb-12	79989.60	54686.60	+25212.10	+5127.67	23735.30	13719.60	+10015.80	+2036.73
	Mar-12	63795.10	55413.80	+8381.10	+1684.82	12502.50	19090.90	-6588.60	-1297.78
	Apr-12	41091.90	42200.50	-1109.10	-205.53	9333.40	1321.10	-3787.50	-721.24
	May-12	42443.30	42790.70	-347.10	-57.99	17356.50	13787.20	+3569.10	+655.38
	Jun-12	44751.20	45252.40	-501.30	-86.16	18723.80	17042.30	+1681.80	+295.30
	Jul-12	49557.40	39284.80	+10272.70	+1852.81	17962.20	14570.70	+3391.70	+609.95
	Aug-12	48136.50	37332.50	+10803.90	+1945.35	11814.10	11549.30	+265.20	+50.44
	Sep-12	66752.50	47491.70	+19261.19	+3560.57	16216.90	15594.50	+622.50	+121.30
	Oct-12	56832.40	45467.90	+11364.40	+2175.50	18904.10	11502.60	+7851.60	+1470.93
	Nov-12	51143.80	41567.00	+9577.20	+1746.26	15670.80	15378.90	+292.10	+59.15
	Total	594868.79	491597.10	+103272.50	+19780.43	188299.60	155466.10	+33,284.00	+6329.68
Mutual Fund	Jan-12	10421.40	12279.50	-1858.40		94403.50	84963.20	+9440.50	
	Feb-12	14940.40	17111.50	-2171.10		88579.60	67867.40	+20712.30	
	Mar-12	10585.00	12134.10	-1549.30		198080.30	97507.70	+100572.60	
	Apr-12	9054.20	9593.20	-539.00		104747.10	67618.00	+37128.90	
	May-12	8871.60	9269.70	-397.80		94499.60	70940.50	+23559.20	
	Jun-12	9267.70	8972.10	+295.50		150700.80	72235.40	+78465.30	
	Jul-12	8825.90	10795.60	-1969.20		102201.80	98314.70	+3887.30	
	Aug-12	9535.70	11136.00	-1600.20		103945.90	76259.70	+27686.20	
	Sep-12	10427.20	13625.90	-3198.69		125205.29	75095.70	+50109.59	
	Oct-12	9085.10	11689.70	-2604.60		94783.49	77468.60	+17134.89	
Total	101014.20	116607.30	-15593.10		1077147.38	788450.90	+288696.48		

### FII Derivative Trades

	BUY (Rs Cr.)		SELL (Rs Cr.)		Open Interest at the End of the Day	
	Contracts	Amount	Contracts	Amount	Contracts	Amount
	30-Nov-12					
INDEX FUT	235321	6820.47	154479	4473.59	331585	9704.43
INDEX OPT	555003	16010.2	525646	15144.04	1238431	36075.52
STOCK FUT	370042	10385.2	387528	10901.58	1047002	29279.39
STOCK OPT	38607	1050.39	35427	957.55	1943	53.09
TOTAL	1198973	34266.26	1103080	31477	2618961	75112
29-Nov-12	1073968	30320.67	1009107	28489.00	3659932	102490.00
27-Nov-12	802761	21957.09	813265	22353.00	3535435	97141.00
26-Nov-12	659047	18229.60	668603	18529.00	3522533	96373.00
23-Nov-12	568193	15877.03	572112	15966.00	3511813	96112.00
22-Nov-12	655126	18210.93	644396	17926.00	3471534	94725.00

### Index futures and Option

30-Nov-12	No. of contracts Traded	Traded Qty	Total Traded Value (Rs Cr.)	Open Interest at the End of the Day
INDEX FUT	245459	12272950	7242.74	20219850
INDEX OPT	2613061	130653050	77003.42	103925500



INDSEC

**World Indices and Currency Rates**

30-Nov-12	
Dow Jones	
13025.60	+3.76
Nasdaq	
3010.24	-1.79

30-Nov-12	USD	EUR	JPY	INR	Spot
1 USD	-	0.770	82.480	54.265	1.000
1 EUR	1.299	-	107.110	70.590	1.299
1 JPY	0.012	0.934	-	0.660	82.480
1 INR	0.018	0.014	1.516	-	54.265
1 GBP	1.601	1.233	132.063	87.084	1.601
1 CHF	1.078	0.830	88.862	58.589	0.928
1 CAD	1.006	0.774	82.960	54.659	0.994
1 AUD	1.043	0.803	86.008	56.574	1.043
1 HKD	0.129	0.099	10.642	7.002	7.750

**Metal Prices**

**LME Prices US\$ per tonne**

30-Nov-12	Allum. Alloy	Aluminium	Copper	Lead	Nickel	Tin	Zinc
Cash Buyer	2015	2078	7949	2254	17075	21795	2028
Cash seller & Settlmt	2025	2079	7949	2255	17100	21800	2028
3-months- Buyer	2040	2079	7954	2253	17225	21700	2044
3-months seller	2050	2080	7955	2254	17275	21800	2045
16-12-2015- Buyer	-	2325	7970	2298	17630	-	2240
16-12-2015 seller	-	2330	7980	2303	17730	-	2245
15-months Buyer	-	-	-	-	-	21680	-
15-months seller	-	-	-	-	-	21730	-

Nymex Crude (\$/B)	
89.19	-0.72

Gold MCX Price	
Rs./10 Gms	31275

**Bulk and Block Deals on NSE as on 30-Nov-12**

Sr.	Company	Client	Tran	Qty	Price
<b>Bulk Deals</b>					
1	Divi's Laboratories Limit	BARCLAYS GLOBAL FUND ADVISORS A/C ISHARES INDIA MAURITIUS C	BUY	698683	1188.73
2	Divi's Laboratories Limit	VANGUARD EMERGING MARKETS STOCK INDEX FUND A SERIES OF VANG	BUY	955020	1194.11
3	Kiri Industries Limited	CRESTA FUND LTD	SELL	100132	11.55
4	Reliance MediaWorks Ltd	MRS. SHARDA GOYAL	BUY	250000	91.35
5	Tata Motors Limited	VANGUARD EMERGING MARKETS STOCK INDEX FUND A SERIES OF VANG	SELL	14516798	274.43
6	United Phosphorous Limite	BARCLAYS GLOBAL FUND ADVISORS A/C ISHARES INDIA MAURITIUS C	BUY	573304	117.6
7	United Phosphorous Limite	BARCLAYS GLOBAL FUND ADVISORS A/C ISHARES INDIA MAURITIUS C	SELL	3440619	117.76
8	United Phosphorous Limite	VANGUARD EMERGING MARKETS STOCK INDEX FUND A SERIES OF VANG	SELL	4427255	117
9	Welspun Inv & Comm Ltd	DUNEARN INVESTMENTS MAURITIUS PTE LIMITED	SELL	453973	20
10	Zylog Systems Limited	IFCI LTD.	SELL	360000	68.21
11	Zylog Systems Limited	REDDY B SUMANTHKUMAR	BUY	266981	68.18

**Bulk and Block Deals on BSE as on 30-Nov-12**

Sr.	Company	Client	Tran	Qty	Price
<b>Bulk Deals</b>					
1	20 Microns	DEEPAK RAJ SHARMA	BUY	81119	137.45
2	Autoline Inds	NIRAJ RAJNIKANT SHAH	SELL	85535	173.01
3	Cubical Fin	ALKA AGARWAL	BUY	225000	80.24
4	Mastek	AMANSA HOLDINGS PVT LIMITED	BUY	500000	130.01
5	Mastek	NALANDA INDIA FUND LIMITED	SELL	1766983	130.04
6	Mastek	VEVF A LP	BUY	1254000	130.01
7	Shekhawati Poly-Yarn	MADHUKAR CHIMANLAL SHETH	BUY	197707	58.5

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