

DAILY REPORT  
22nd October - 2010

# DERIVATIVE MARKET



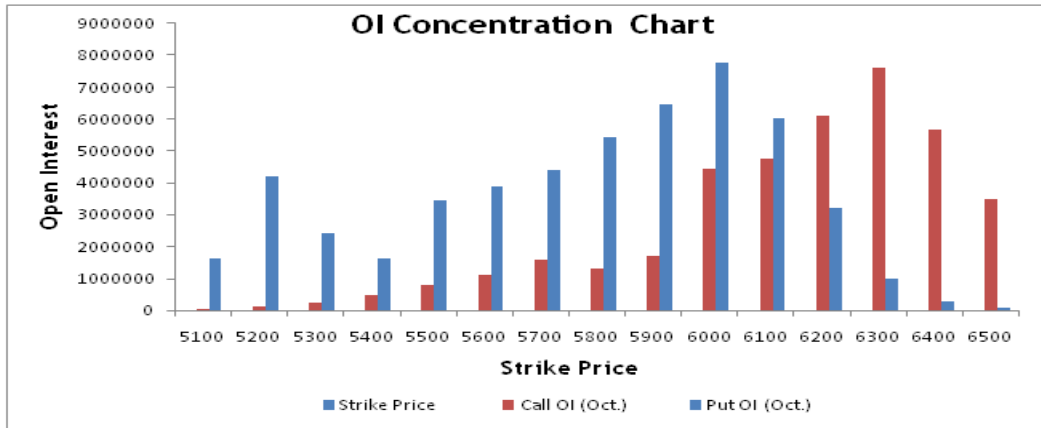
## DERIVATIVE SNAP



## NIFTY SNAP

- ▶ The Nifty closed at 6101.50. Nifty future (Oct.) closed at 6135.15 i.e. at a premium of 33.65 points vs. 25.70 points and shredded -921550 shares in open interest.
- ▶ The Nifty future (Nov.) closed at 6158.95 i.e. at a premium of 57.45 points vs. 50.75 points and added 502500 shares in open interest.
- ▶ The cost of carry is at +28.75% vs. +19.60%.
- ▶ Interpretation: The Nifty future prices ended in the greed terrain along with an overall shredding of open interest and increase in the cost of carry, this is an indication short covering in the markets.
- ▶ The Historical Volatility of Nifty future is at 21.99% vs. 20.29% and the India Volatility Index (VIX) is at vs. 22.19% vs. 23.80%.

### CALL - PUT ANALYSIS



### OPTION SNAP

- ▶ On the call options front we have seen shredding of open interest at strike price of 6000 and 6100.
- ▶ On the put options front we have seen addition of open interest in today's trading session at strike price of 6100 and 5900.
- ▶ OI Concentration Chart Interpretation: From the OI Chart we can see that in October Series addition of open interest on the calls front is seen at strike price of 6200-6300 indicating it as Resistance zone on the upside whereas on the put options front we can see maximum addition of open interest is still existent at strike price of 6000-5900 indicating it as good support zone on the downside.

### OPEN INTEREST STATISTICS

#### Open Interest Gainers

Scrip	OI	OI Change
VIJAYABANK	17984000	1488000
CHAMBLFERT	18416000	864000
FORTIS	6110000	754000
SYNDIBANK	7376000	656000
CIPLA	5620000	613000

#### Open Interest Losers

Scrip	OI	OI Change
SUZLON	67472000	-13956000
GTLINFRA	39160000	-13384000
UNITECH	60796000	-4728000
ISPATIND	91278000	-3773000
CAIRN	9160000	-3218000

### TRADE STATISTICS

Product	Index Futures	Stock Futures	Index Options	Stock Options	F&O Total
No. of Contracts	687188	841149	3223483	163226	4915046
Turnover (Rs. Crs)*	19882.55	27560.27	98258.55	5613.29	151314.66

\* Notional turnover in case of options.



## Disclaimer

The information and views in this report, our website & all the service we provide are believed to be reliable, but we do not accept any responsibility (or liability) for errors of fact or opinion. Users have the right to choose the product/s that suits them the most.

**Investment in Stocks has its own risks.** Sincere efforts have been made to present the right investment perspective. The information contained herein is based on analysis and up on sources that we consider reliable. **We, however, do not vouch for the accuracy or the completeness thereof.** This material is for personal information and **we are not responsible for any loss incurred based upon it & take no responsibility whatsoever for any financial profits or loss which may arise from the recommendations above.**

The stock price projections shown are not necessarily indicative of future price performance. The information herein, together with all estimates and forecasts, can change without notice.

**CapitalVia does not purport to be an invitation or an offer to buy or sell any financial instrument.**

Analyst or any person related to CapitalVia might be holding positions in the stocks recommended.

It is understood that anyone who is browsing through the site has done so at his free will and does not read any views expressed as a recommendation for which either the site or its owners or anyone can be held responsible for.

**Our Clients (Paid Or Unpaid), Any third party or anyone else have no rights to forward or share our calls or SMS or Report or Any Information Provided by us to/with anyone which is received directly or indirectly by them. If found so then Serious Legal Actions can be taken.**

Any surfing and reading of the information is the acceptance of this disclaimer.

All Rights Reserved.