

# Derivatives Analytics

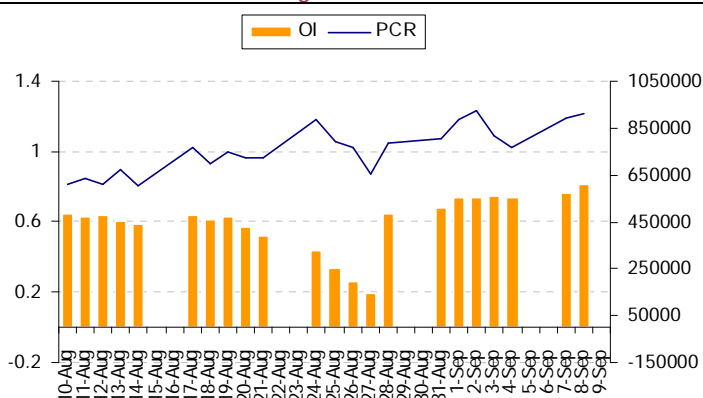


Sep 09, 2009

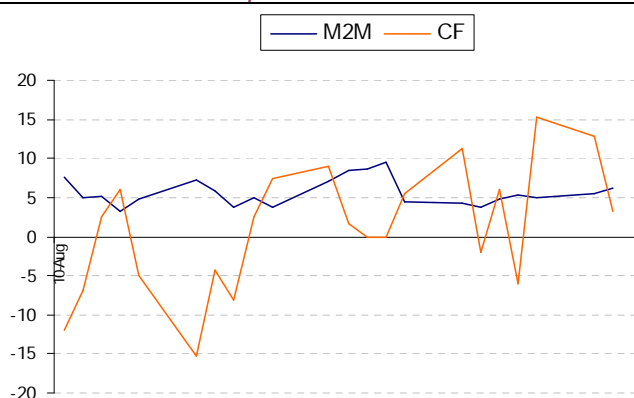
Derivatives Analytics				
Nifty	M1	M2	Cumulative	Roll
Open Interest	28752900	990350	29743250	
Change in Open Interest	0.55%	15.21%	0.98%	

## Nifty - Cost of Carry

OI against PCR



Calendar Spread and Cash-Future

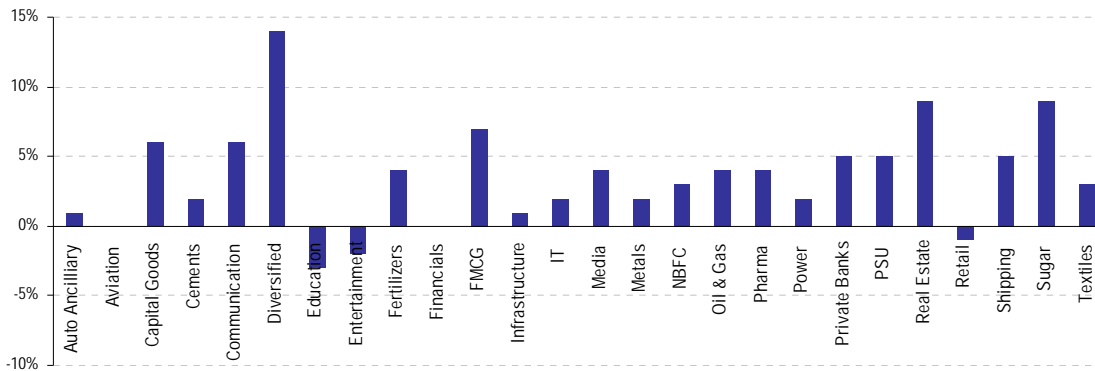


Stock to Watch	Price Change	OI Change	Delivery (As % of 10 Days Avg.)	Volume (As % of 10 Days Avg.)	Conclusion
CENTURYTEX	3.40%	<b>27.73%</b>	<b>347.70%</b>	<b>330.34%</b>	Long Position
COLPAL	-0.54%	<b>22.78%</b>	97.26%	182.03%	OI Build Up
BANKINDIA	2.57%	<b>20.35%</b>	125.45%	182.77%	Long + OI
LICHSGFIN	4.12%	<b>19.87%</b>	150.25%	<b>254.69%</b>	Long Position
IOB	1.18%	<b>17.30%</b>	108.53%	174.37%	Long + OI
ORIENTBANK	4.61%	<b>15.98%</b>	<b>254.69%</b>	<b>280.76%</b>	Long Position
RENUKA	-3.86%	<b>14.54%</b>	178.36%	76.93%	Short + OI
BANKBARODA	3.37%	<b>14.46%</b>	175.25%	195.21%	Long + OI

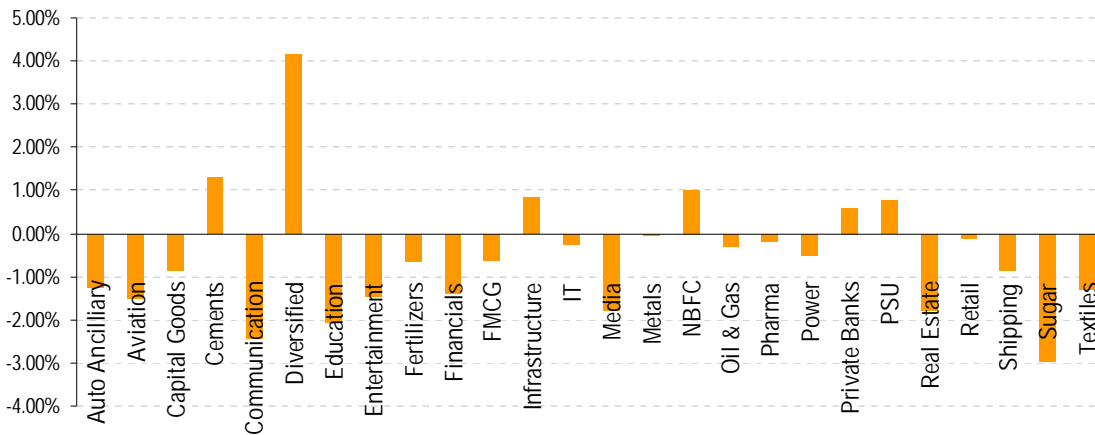
# Derivatives Analytics



## Sector-wise change in OI



## Sector-wise change in Price



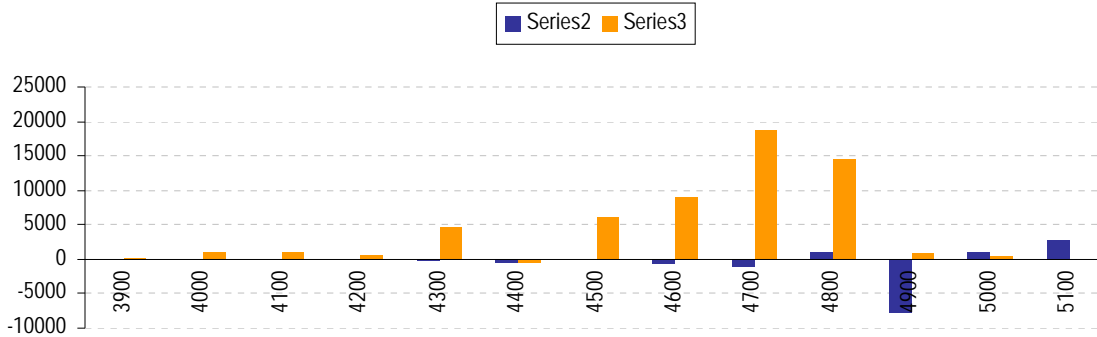
- Short Build Up: Real Estate, Sugar

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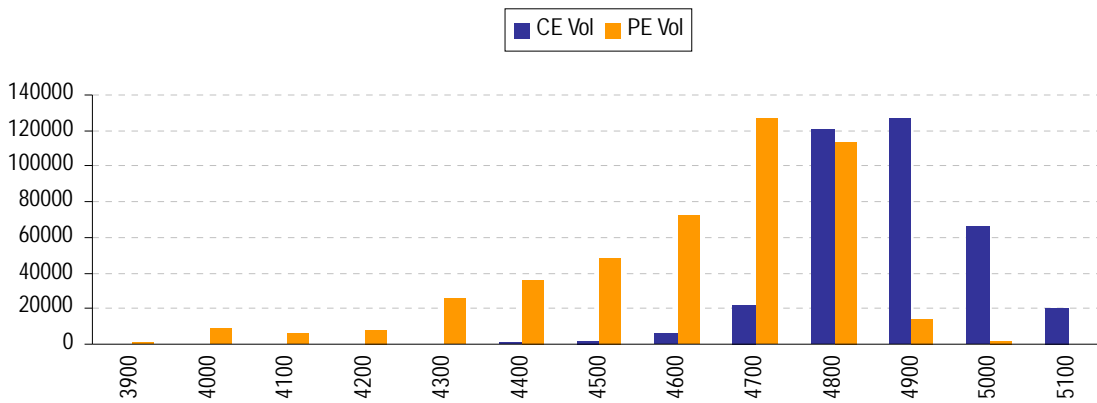
## Options Analytics

### Nifty Options Volume (Apr)



Volume was strong in the Nifty Put at 4700 and 4800.

### Nifty Options Change in OI (Apr)



Open interest build up was seen in Nifty Call at 48900 and 4900 and in the Nifty Put at 4700 and 4800.

# Derivatives Analytics



## Stocks which are in Backwardation in F&O

Stocks	Percentage Backwardation
SHIPPING CORP OF INDIA LTD	-4%
TATA MOTORS LTD	-2%
OPTO CIRCUITS INDIA LTD	-2%
HINDALCO INDUSTRIES LIMITED	-1%
NATIONAL ALUMINIUM CO LTD	-1%
GUJARAT STATE PETRONET LTD	-1%
BEML LIMITED	-1%
GRASIM INDUSTRIES LTD	-1%
PTC INDIA LTD	-1%
OIL & NATURAL GAS CORP LTD	-1%
STERLITE INDUSTRIES INDIA LT	-1%

## Bulk Activity in the Option Segment

	Option	Strike Price	Expiry
RIL	Call	2100	Sep
RIL	Call	2190	Sep
IFCI	Call	60	Sep
RIL	Call	2130	Sep
RIL	Call	2160	Sep
RIL	Put	2100	Sep
IFCI	Call	65	Sep
Hindalco	Call	120	Sep
RIL	Put	2010	Sep
RIL	Put	2070	Sep

# Derivatives Analytics



## Stock's Price , OI, Del & Vol Change Data (Del & Vol. as % of 10 days average)

Scripts	Price	OI	Del	Vol	Scripts	Price	OI	Del	Vol
ABB	-1%	1%	213%	69%	JINDALSTE	-3%	2%	159%	113%
AXISBANK	1%	0%	71%	86%	JPASSOCIA	2%	2%	143%	168%
BAJAJHIND	-3%	-5%	107%	59%	JSWSTEEL	-1%	-3%	51%	57%
BALRAMCHI	-2%	2%	65%	67%	KOTAKBAN	-1%	5%	67%	81%
BANKBARC	3%	14%	175%	195%	LITL	-1%	-2%	16%	28%
BANKINDIA	3%	20%	125%	183%	LT	-1%	2%	95%	80%
BHARTIART	-3%	5%	90%	96%	MARUTI	-1%	-2%	49%	61%
BHEL	0%	4%	152%	207%	MTNL	-1%	5%	61%	93%
BPCL	-4%	3%	125%	101%	NAGARFER	-2%	-1%	79%	58%
CAIRN	1%	3%	98%	153%	NATIONALL	1%	1%	200%	151%
CHAMBLFE	-3%	-2%	41%	57%	NTPC	-1%	2%	38%	59%
CHENNPET	1%	-8%	140%	150%	ONGC	0%	2%	94%	98%
CIPLA	0%	-1%	66%	73%	PNB	2%	1%	103%	126%
DLF	-3%	1%	272%	108%	POWERGR	-2%	9%	204%	120%
EDUCOMP	-2%	-6%	47%	68%	RANBAXY	-1%	2%	70%	48%
ESSAROIL	2%	1%	87%	117%	RCOM	-2%	3%	38%	65%
GAIL	0%	0%	90%	68%	RELCAPITA	1%	0%	48%	67%
GMRINFRA	2%	0%	133%	93%	RELIANCE	4%	-4%	210%	214%
HCLTECH	0%	-1%	29%	54%	RELINFRA	-1%	-4%	87%	86%
HDFC	1%	-1%	175%	125%	RENUKA	-4%	15%	178%	77%
HDFCBANK	1%	2%	316%	107%	RNRL	0%	3%	74%	66%
HDIL	3%	11%	110%	149%	ROLTA	-1%	-4%	28%	34%
HINDALCO	4%	9%	308%	289%	RPL	4%	11%	240%	211%
HINDPETRO	-3%	-9%	66%	81%	RPOWER	0%	0%	59%	66%
HINDUNILV	0%	-1%	135%	69%	SAIL	0%	-2%	54%	90%
IBREALEST	-2%	3%	76%	61%	SBIN	0%	-1%	63%	128%
ICICIBANK	0%	-1%	69%	97%	SESAGOA	1%	-7%	109%	170%
IDBI	1%	4%	66%	110%	SIEMENS	-2%	-3%	95%	71%
IDEA	-1%	2%	158%	78%	STER	1%	-7%	164%	94%
IDFC	-1%	-9%	64%	97%	SUZLON	-1%	0%	46%	56%
IFCI	3%	8%	121%	176%	TATAMOTC	-2%	-2%	58%	61%
INFOSYSTC	-1%	-2%	73%	74%	TATAPOWE	1%	0%	66%	67%
IOB	1%	17%	109%	174%	TATASTEEI	1%	-2%	84%	94%
IOC	-3%	3%	60%	70%	TCS	1%	-8%	101%	107%
ITC	0%	8%	508%	97%	WIPRO	-1%	4%	77%	79%
IVRCLINFR.	0%	3%	78%	74%	ZEEL	-3%	-7%	68%	91%

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