



6th Jan 2012, derivativeresearch@bonanzaonline.com

F & O HEADLINES

Index Summary			
	5 /1/12	4 /1/12	Change
Nifty	4749.95	4749.65	0.30
Nifty Future	4758.10	4760.20	-2.10
Prem(+)/Disc(-)	8.20	10.55	-2.35
OI(Nifty Fut) in sh Lks.	229.55	222.97	6.58
OI(Nifty Total) in sh Lks.	1341.65	1275.39	66.26
OI(Total Mkt in Rs Cr)	96614	92480	4134.00
Nifty PCR OI	1.16	1.14	0.02
Nifty PCR (VOL)	1.11	1.02	0.09

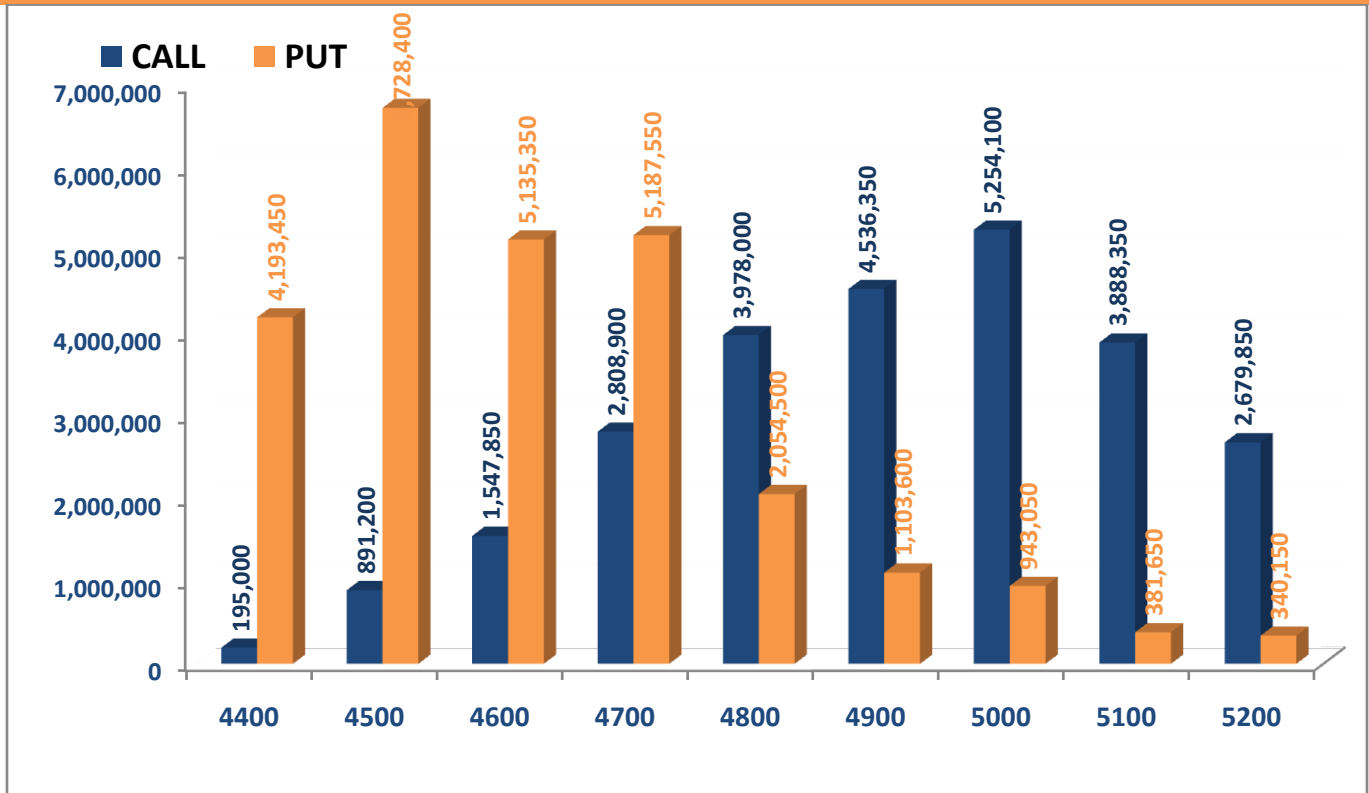
Volatility Index			
	5/1/2012	4/1/2012	%Change
India VIX	25.91	26.41	-1.89

F & O Turnover (in Rs Cr.)			
Products	5/1/2012	4/1/2012	%Change
Index Futures	8869.18	11248.07	-21.15
Stock Futures	10127.27	10771.23	-5.98
Index Option	48745.32	61370.87	-20.57
Stock Option	2991.01	2994.87	-0.13
Total	70732.78	86385.04	-18.12

	Advance	Decline
Nifty	24	26
NSE	794	654

- Nifty Jan fut opened at 4759 touched the high of 4791.85 then due to mild short buildup tested the low of 4740.10 & closed at 4758.10.
- Mild short buildup is seen in nifty Jan fut as price of Nifty fut is decreased by 2.10 while OI is increased by 6.58 lk shares. FII bought 313 cr. in index fut.
- Total OI of the market in value terms is increased to Rs 96614 Cr from 92480 Cr, increased by Rs 4134 Cr. OI of Nifty Fut. is increased by 6.58 Lk & OI of all Nifty products is increased by 66.26 Lk shares.
- Long buildup is seen in WELCORP, CRAIN & PATNI.
- Short buildup is seen in GSPL, ADANIANT & CENTURYTEX.
- Nifty PCR (OI) increased to 1.16 from 1.14.

Nifty JAN Option OI Distribution Across the Different Strikes



FII Activity on 5th January 2011

	BUY		SELL		Net(Rs Cr)	OI	
	Contracts	Value(Rs Cr)	Contracts	Value(Rs Cr)		Contracts	Values (Rs Cr)
Index Futures	54506	1294.75	41512	981.20	313.55	471387	11059.83
Index Options	359862	8417.26	353540	8295.69	121.57	1156856	27441.27
Stock Futures	52579	1294.84	50238	1215.42	79.42	992696	23616.06
Stock Options	13886	325.90	13901	325.17	0.73	37666	927.46
					515.27		

FII OI (No of contracts)

5 th JAN 2012	471387	1156856	992696	37666
4 th JAN 2012	448271	1080292	981231	35523

Top Gainers & Losers Open Interest Wise

Top Gainers (OI wise)		
Company	Future OI (%)	Price (%)
CESC	28.64	-0.35
DIVISLAB	23.06	-1.22
PATNI	19.82	3.97
CIPLA	18.68	1.60
GAIL	18.28	-2.56

Top Losers (OI wise)		
Company	Future OI (%)	Price (%)
SRTRANSFIN	-19.23	8.53
ORIENTBANK	-15.01	1.66
VIPIND	-13.32	-1.41
SYNDIBANK	-8.70	-0.85
RECLTD	-8.09	2.09

Top Gainers & Losers Price Wise

Top Gainers (price wise)		
Company	Price (%)	Future OI (%)
SRTRANSFIN	8.53	-19.37
WELCORP	6.89	7.60
CAIRN	4.40	10.28
PATNI	3.97	19.09
FORTIS	3.53	0.40

Top Losers (price wise)		
Company	Price (%)	Future OI (%)
MCDOWELL-N	-5.82	-0.52
GSPL	-4.47	3.74
ADANIENT	-4.14	1.80
CENTURYTEX	-3.89	6.27
TTML	-3.65	-0.83

Trading Strategy for Nifty

- Intraday support for Nifty Jan Fut around 4710-4670 on upside resistance zone 4790-4830
- Short position may be taken in the range of 4740-4760 with the SL of 4780 for the target of 4680.

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)
TATAMOTORS	25-Jan-12	200.8	16763	68064.49	201.1	0.17	43696000
SBIN	25-Jan-12	1690.45	27062	57358.25	1682	0.02	8441000
RELIANCE	25-Jan-12	697.55	29192	52111.37	705.6	-2.16	14497250
AXISBANK	25-Jan-12	872.4	20596	43907.58	855	1.85	11046750
M&M	25-Jan-12	649.95	12255	39589.16	652.2	1.38	4427000
INFY	25-Jan-12	2841	9450	33895.14	2850.2	-0.71	3255875
LT	25-Jan-12	1085.7	12303	33410.64	1086.85	1.65	4694250
ICICIBANK	25-Jan-12	748	17828	33370.45	747	0.33	11405500
DLF	25-Jan-12	179.4	15443	27942.56	178.8	-3.95	24063000
TATASTEEL	25-Jan-12	362	13381	24528.71	362.3	-0.62	15868500

Ten Most Active Stock Options

Symbol	Option type	Strike Price	Value of Underlying	Expiry Date	No. of Contract Traded	(OI)
SBIN	CE	1700	1690.45	25-Jan-12	3835	296375
RELIANCE	CE	740	697.55	25-Jan-12	4146	660500
TATAMOTORS	CE	210	200.8	25-Jan-12	1690	1674000
TATAMOTORS	CE	200	200.8	25-Jan-12	1346	2476000
SBIN	CE	1800	1690.45	25-Jan-12	2471	356000
RELIANCE	PE	700	697.55	25-Jan-12	2898	513250
LT	CE	1100	1085.7	25-Jan-12	1665	236000
TATAMOTORS	PE	190	200.8	25-Jan-12	1209	2052000
TATAMOTORS	PE	200	200.8	25-Jan-12	1128	1194000
IFCI	CE	25	23	25-Jan-12	2084	7976000

Ten Most Active NIFTY Options

Symbol	Option type	Strike Price	Value of Underlying	Expiry Date	No. of Contract Traded	(OI)
NIFTY	PE	4700	4749.95	25-Jan-12	296193	5281550
NIFTY	CE	4800	4749.95	25-Jan-12	282254	4038250
NIFTY	CE	4900	4749.95	25-Jan-12	216287	4614400
NIFTY	PE	4600	4749.95	25-Jan-12	177246	5271050
NIFTY	CE	5000	4749.95	25-Jan-12	130250	5297600
NIFTY	PE	4500	4749.95	25-Jan-12	118757	6825750
NIFTY	PE	4800	4749.95	25-Jan-12	100840	2083150
NIFTY	PE	4400	4749.95	25-Jan-12	90302	4282650
NIFTY	CE	4700	4749.95	25-Jan-12	79920	2831200
NIFTY	CE	5100	4749.95	25-Jan-12	72922	3926150

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