



21th MARCH 2012, derivativeresearch@bonanzaonline.com

Index Summary

	20/03/12	19/03/12	Change
Nifty	5274.85	5257.05	17.80
Nifty Future	5297	5277.30	19.70
Prem(+)/Disc(-)	22.2	20.2	2.00
OI(Nifty Fut) in sh Lks.	346.31	349.59	-3.28
OI(Nifty Total) in sh	1840.69	1818.11	22.58
OI(Total Mkt in Rs Cr)	141953	140016	1937.00
Nifty PCR OI	1.05	1.06	-0.01
Nifty PCR (VOL)	1.03	0.85	0.18

Volatility Index

	20/03/12	19/03/12	%Change
India VIX	21.94	22.97	-4.48

F & O Turnover (in Rs Cr.)

Products	20/03/12	19/03/12	%Change
Index Futures	13472.02	12988.31	3.72
Stock Futures	15778.15	13375.52	17.96
Index Option	101701.6	100172.9	1.53
Stock Option	4839.73	5286.35	-8.45
Total	135791.5	131823	3.01

Advance

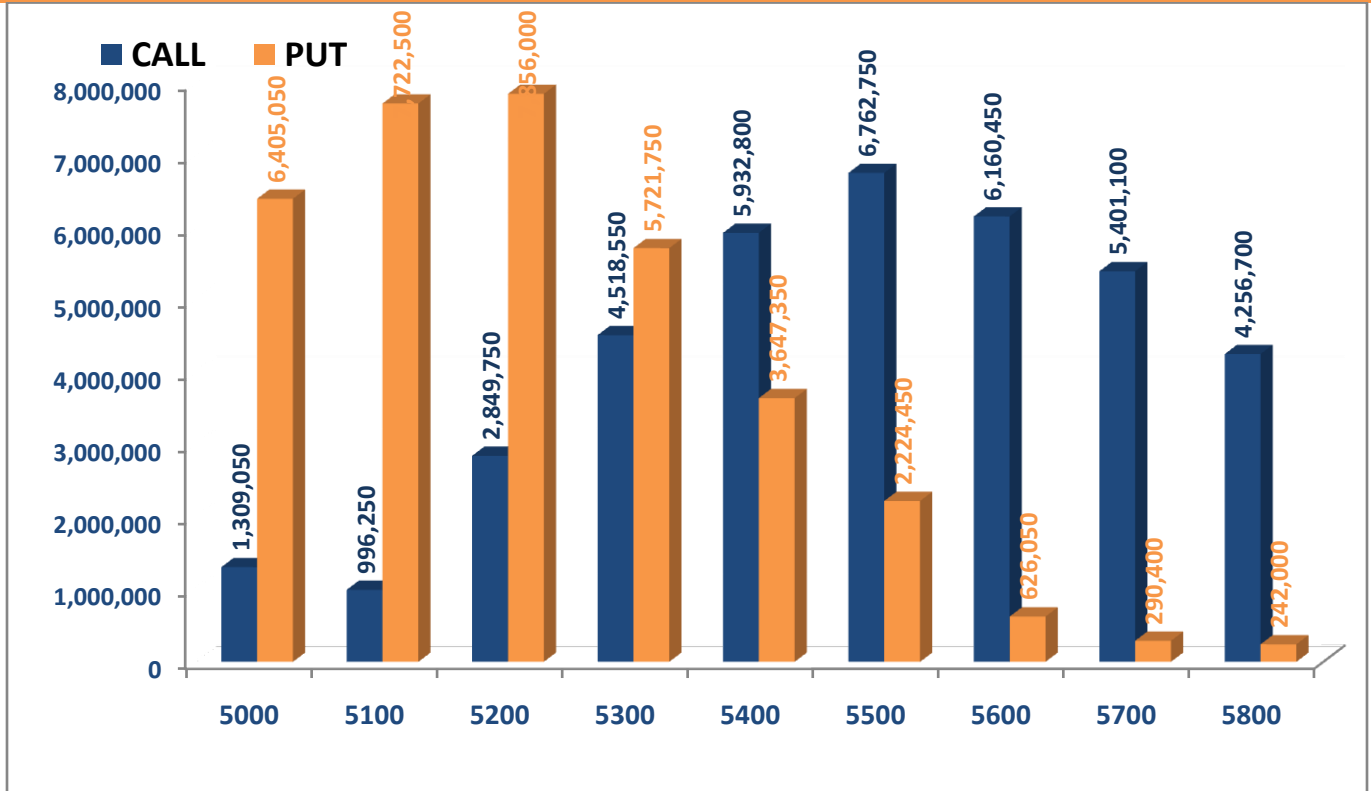
Decline

Nifty	41	9
NSE	605	654

F & O HEADLINES

- Nifty March fut opened at 5267 touched the high of 5326.80 then due to selling pressure tested the low of 5251 & closed at 5297.
- Short Covering is seen in Nifty March fut as price of Nifty fut is increased by 19.70 & OI is decreased by 3.28 lk shares. FII sold 193 cr. in index fut.
- Total OI of the market in value terms is increased to Rs 141953 Cr from 140016 Cr, increased by Rs 1937 Cr. OI of Nifty Fut. is decreased by 3.28 Lk shares & OI of all Nifty products is increased by 22.58 Lk shares.
- Long buildup is seen TTKPRESTIG, PATELENG & TETAIRWAYS.
- Short buildup is seen in ADANIPOWER, WELCORP & ADANIANT.
- Nifty PCR (OI) is decreased to 1.05 from 1.06.

Nifty MAR Option OI Distribution Across the Different Strikes



FII Activity on 20th Mar 2012

	BUY		SELL		Net(Rs Cr)	OI	
	Contracts	Value(Rs Cr)	Contracts	Value(Rs Cr)		Contracts	Values (Rs Cr)
Index Futures	60128	1572.64	67279	1765.96	-193.32	612730	16178.74
Index Options	824740	21777.06	797373	21128.82	648.24	1855650	48938.10
Stock Futures	81812	2445.78	73652	2205.24	240.54	1045598	29968.83
Stock Options	18638	536.04	18716	542.21	-6.17	57563	1627.00
					689.29		

FII OI (No of contracts)

20 th MAR 2012	612730	1855650	1045598	57563
19 th MAR 2012	619307	1874851	1049280	58089

Top Gainers & Losers Open Interest Wise

Top Gainers (OI wise)		
Company	Future OI (%)	Price (%)
IRB	31.07	5.24
S&P500	23.45	0.09
TTKPRESTIG	19.29	5.55
JETAIRWAYS	17.33	5.28
MARUTI	14.03	-0.20

Top Losers (OI wise)		
Company	Future OI (%)	Price (%)
OIL	-11.14	2.31
NMDC	-10.13	3.62
IDFC	-7.64	0.98
INDIAINFO	-6.44	4.67
CROMPGREAV	-5.77	2.25

Top Gainers & Losers Price Wise

Top Gainers (price wise)		
Company	Price (%)	Future OI (%)
VIPIND	6.33	-2.69
TTKPRESTIG	5.55	17.04
PTC	5.49	-0.35
PATELENG	5.37	2.74
JETAIRWAYS	5.28	17.31

Top Losers (price wise)		
Company	Price (%)	Future OI (%)
TATAMTRDVR	-6.28	-9.61
ADANIPOWER	-4.08	2.49
TATAMOTORS	-3.82	-8.17
WELCORP	-3.37	0.59
ADANIENT	-3.13	6.64

Trading Strategy for Nifty

- Intraday support for Nifty Mar Fut around 5220 on upside resistance zone 5350.
- Short position may be taken in the range of 5310-5330 with the SL of 5350 for the target of 5250.

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	29-Mar-12	271.9	19168	106240.6	273.15	-3.74	39460000
SBIN	29-Mar-12	2187.2	33459	91458.92	2192.1	1.1	4750750
AXISBANK	29-Mar-12	1183.15	18451	55456.79	1189	-1.28	6679750
ICICIBANK	29-Mar-12	905	18427	42213.03	911	-0.16	10614500
TATASTEEL	29-Mar-12	454.8	18287	41377.99	454.6	1.3	15990000
JSWSTEEL	29-Mar-12	731.5	11071	40332.76	735.55	0.91	7808000
RPOWER	29-Mar-12	125.2	6916	34826.21	125.7	-0.75	17572000
LT	29-Mar-12	1287.8	10645	34606.1	1295	-0.26	5512000
RELINFRA	29-Mar-12	591.85	11486	33969.85	595.35	-0.33	3111000
RELIANCE	29-Mar-12	758	14334	27366.83	762	0.3	15367750

Ten Most Active Stock Options

Symbol	Option type	Strike Price	Value of Underlying	Expiry Date	No. of Contract Traded	(OI)
SBIN	CE	2200	2187.2	29-Mar-12	5076	225250
SBIN	CE	2300	2187.2	29-Mar-12	4096	350375
TATAMOTORS	CE	280	271.9	29-Mar-12	2062	2966000
TATAMOTORS	CE	290	271.9	29-Mar-12	1932	2716000
SBIN	CE	2250	2187.2	29-Mar-12	3572	216500
TATAMOTORS	CE	300	271.9	29-Mar-12	1481	2890000
TATAMOTORS	PE	270	271.9	29-Mar-12	1590	1318000
TATAMOTORS	PE	280	271.9	29-Mar-12	1466	990000
SBIN	PE	2100	2187.2	29-Mar-12	3010	228125
TATAMOTORS	PE	260	271.9	29-Mar-12	1396	1796000

Ten Most Active NIFTY Options

Symbol	Option type	Strike Price	Value of Underlying	Expiry Date	No. of Contract Traded	(OI)
NIFTY	PE	5300	5274.85	29-Mar-12	532912	6451500
NIFTY	CE	5300	5274.85	29-Mar-12	501983	4601800
NIFTY	PE	5200	5274.85	29-Mar-12	453905	8652700
NIFTY	CE	5400	5274.85	29-Mar-12	402214	5974050
NIFTY	CE	5500	5274.85	29-Mar-12	263413	6863450
NIFTY	PE	5100	5274.85	29-Mar-12	258258	7802050
NIFTY	CE	5600	5274.85	29-Mar-12	190421	6197850
NIFTY	PE	5000	5274.85	29-Mar-12	152857	6564550
NIFTY	PE	5400	5274.85	29-Mar-12	125324	3722650
NIFTY	CE	5200	5274.85	29-Mar-12	117399	2849000

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