



9th Jan 2012, derivativeresearch@bonanzaonline.com

F & O HEADLINES

Index Summary			
	6 /1/12	5 /1/12	Change
Nifty	4754.10	4749.95	4.15
Nifty Future	4771.95	4758.10	13.85
Prem(+)/Disc(-)	17.80	8.20	9.60
OI(Nifty Fut) in sh Lks.	225.17	229.55	-4.38
OI(Nifty Total) in sh Lks.	1372.21	1341.65	30.56
OI(Total Mkt in Rs Cr)	99323	96614	2709.00
Nifty PCR OI	1.18	1.16	0.02
Nifty PCR (VOL)	1.03	1.11	-0.08

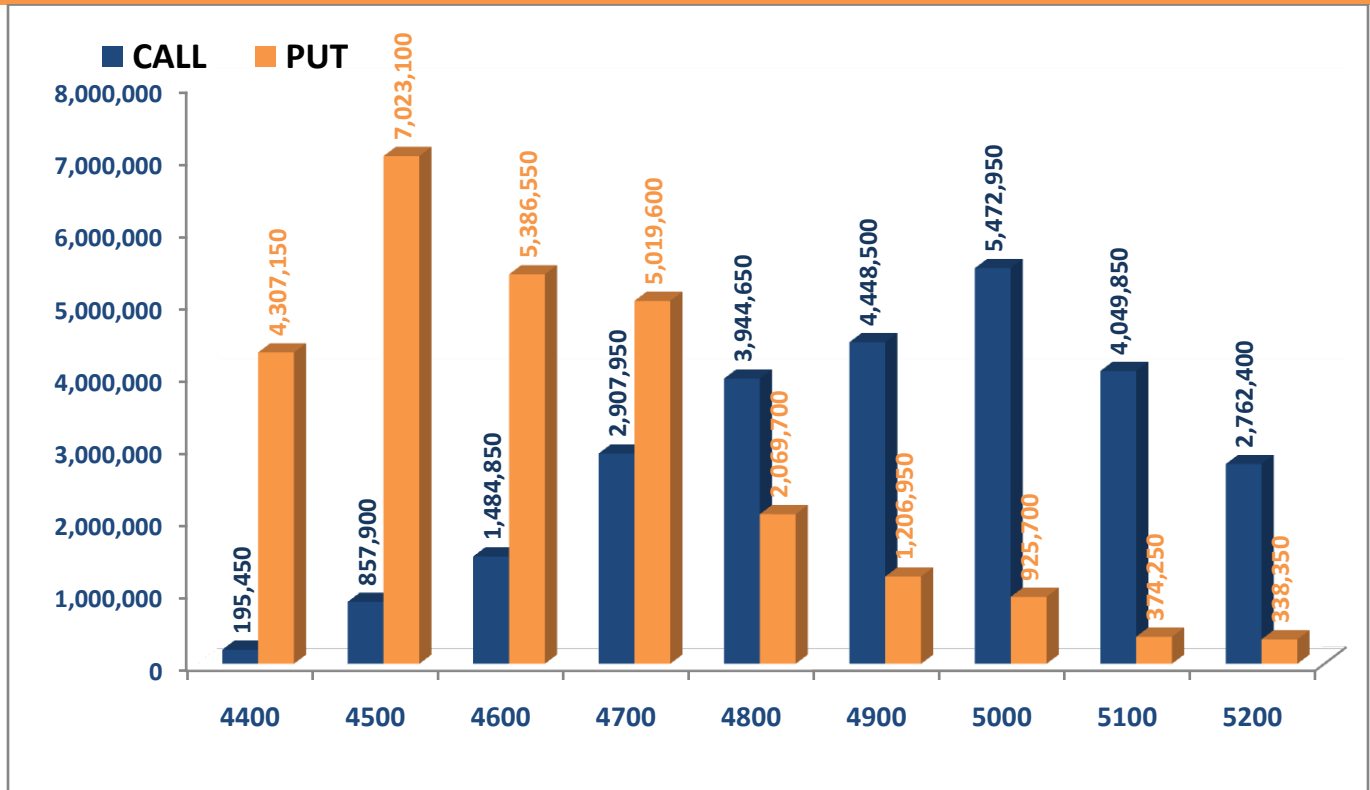
Volatility Index			
	6/1/2012	5/1/2012	%Change
India VIX	25.46	25.91	-1.74

F & O Turnover (in Rs Cr.)			
Products	6/1/2012	5/1/2012	%Change
Index Futures	14069.77	8869.18	58.64
Stock Futures	11821.01	10127.27	16.72
Index Option	79294.42	48745.32	62.67
Stock Option	3523.57	2991.01	17.81
Total	108708.8	70732.78	53.69

	Advance	Decline
Nifty	26	24
NSE	709	736

- Nifty Jan fut opened at 4745 tested the low of 4692.60 then due to short covering touched the high of 4821 & closed at 4771.95.
- Short covering is seen in Nifty Jan fut as price of Nifty fut is increased by 13.85 while OI is decreased by 4.38 lk shares. FII sold 367 cr. in index fut.
- Total OI of the market in value terms is increased to Rs 99323 Cr from 96614 Cr, increased by Rs 2709 Cr. OI of Nifty Fut. is decreased by 4.38 Lk while OI of all Nifty products is increased by 30.56 Lk shares.
- Long buildup is seen in PANTALONR, MTNL & RCOM.
- Short buildup is seen in KFA, JPASSOCIATES & HEROMOTOCO.
- Nifty PCR (OI) increased to 1.18 from 1.16.

Nifty JAN Option OI Distribution Across the Different Strikes



FII Activity on 6th January 2011

	BUY		SELL		Net(Rs Cr)	OI	
	Contracts	Value(Rs Cr)	Contracts	Value(Rs Cr)		Contracts	Values (Rs Cr)
Index Futures	57456	1361.70	73003	1728.85	-367.15	456118	10734.63
Index Options	661852	15528.61	651431	15300.43	228.18	1196815	28415.62
Stock Futures	65144	1556.23	76276	1800.23	-244.00	1021180	24284.47
Stock Options	20080	477.68	20066	472.62	5.06	38090	943.79
					-377.91		

FII OI (No of contracts)

6 th JAN 2012	456118	1196815	1021180	38090
5 th JAN 2012	471387	1156856	992696	37666

Top Gainers & Losers Open Interest Wise

Top Gainers (OI wise)		
Company	Future OI (%)	Price (%)
RANBAXY	26.41	-0.67
INDIANB	24.95	0.35
HEROMOTOCO	24.00	-4.71
VIPIND	19.65	3.24
DRREDDY	17.65	1.49

Top Losers (OI wise)		
Company	Future OI (%)	Price (%)
ONMOBILE	-8.21	-0.15
TTKPRESTIG	-6.68	-0.36
CNXIT	-5.22	-0.26
BPCL	-4.95	3.39
EKC	-3.72	3.93

Top Gainers & Losers Price Wise

Top Gainers (price wise)		
Company	Price (%)	Future OI (%)
BALRAMCHIN	8.76	-0.82
PANTALOONR	6.87	3.58
MTNL	6.80	1.09
BAJAJHIND	6.09	-1.26
RCOM	5.40	10.25

Top Losers (price wise)		
Company	Price (%)	Future OI (%)
KFA	-5.15	7.01
JPASSOCIAT	-4.82	6.08
HEROMOTOCO	-4.71	22.77
BHARTIARTL	-4.11	15.02
CROMPGREAV	-3.31	3.26

Trading Strategy for Nifty

- Intraday support for Nifty Jan Fut around 4720 on upside resistance zone 4830-4855.
- Long position may be taken in the range of 4750-4770 with the SL of 4730 for the target of 4835.

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)
SBIN	25-Jan-12	1670	28610	59625.74	1670.1	-0.83	8347375
TATAMOTORS	25-Jan-12	204.75	12712	51247.16	204.2	1.21	41436000
RELIANCE	25-Jan-12	718.15	27775	49652.67	722.7	2.65	13764000
INFY	25-Jan-12	2829.1	13004	46379.9	2850	-0.22	3243125
ICICIBANK	25-Jan-12	754.2	23254	43286.16	757.8	1.44	11358250
AXISBANK	25-Jan-12	852.6	18894	39517.75	842.5	-1.43	10160750
TATASTEEL	25-Jan-12	364.7	21665	38813.93	364.75	0.45	15379500
RCOM	25-Jan-12	77.65	12021	37135.27	78.05	5.4	24644000
LT	25-Jan-12	1084.4	11109	29814.61	1082.55	-0.45	4352250
DLF	25-Jan-12	174.55	16586	29153.21	174.85	-2.56	24912000

Ten Most Active Stock Options

Symbol	Option type	Strike Price	Value of Underlying	Expiry Date	No. of Contract Traded	(OI)
SBIN	CE	1700	1670	25-Jan-12	5337	333000
RCOM	CE	80	77.65	25-Jan-12	3274	3684000
SBIN	CE	1800	1670	25-Jan-12	2866	356250
RELIANCE	PE	700	718.15	25-Jan-12	3434	549750
RELIANCE	CE	740	718.15	25-Jan-12	3050	558500
INFY	CE	3000	2829.1	25-Jan-12	1401	118375
RELIANCE	CE	720	718.15	25-Jan-12	2803	398500
SBIN	PE	1600	1670	25-Jan-12	2435	281000
TATAMOTORS	CE	210	204.75	25-Jan-12	1139	1610000
TATAMOTORS	CE	200	204.75	25-Jan-12	1063	2532000

Ten Most Active NIFTY Options

Symbol	Option type	Strike Price	Value of Underlying	Expiry Date	No. of Contract Traded	(OI)
NIFTY	CE	4800	4754.1	25-Jan-12	471120	3944650
NIFTY	PE	4700	4754.1	25-Jan-12	457398	5019600
NIFTY	CE	4900	4754.1	25-Jan-12	319737	4448500
NIFTY	PE	4600	4754.1	25-Jan-12	318720	5386550
NIFTY	CE	4700	4754.1	25-Jan-12	254702	2907950
NIFTY	CE	5000	4754.1	25-Jan-12	215389	5472950
NIFTY	PE	4500	4754.1	25-Jan-12	212198	7023100
NIFTY	PE	4400	4754.1	25-Jan-12	159176	4307150
NIFTY	PE	4800	4754.1	25-Jan-12	141620	2069700
NIFTY	CE	5100	4754.1	25-Jan-12	102872	4049850

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