



10th Jan 2012, derivativeresearch@bonanzaonline.com

F & O HEADLINES

Index Summary			
	9 /1/12	6 /1/12	Change
Nifty	4742.80	4754.10	-11.30
Nifty Future	4751.80	4771.95	-20.15
Prem(+)/Disc(-)	9.00	17.80	-8.80
OI(Nifty Fut) in sh Lks.	222.20	225.17	-2.97
OI(Nifty Total) in sh	1419.72	1372.21	47.51
OI(Total Mkt in Rs Cr)	102358	99323	3035.00
Nifty PCR OI	1.17	1.18	-0.01
Nifty PCR (VOL)	0.86	1.03	-0.17

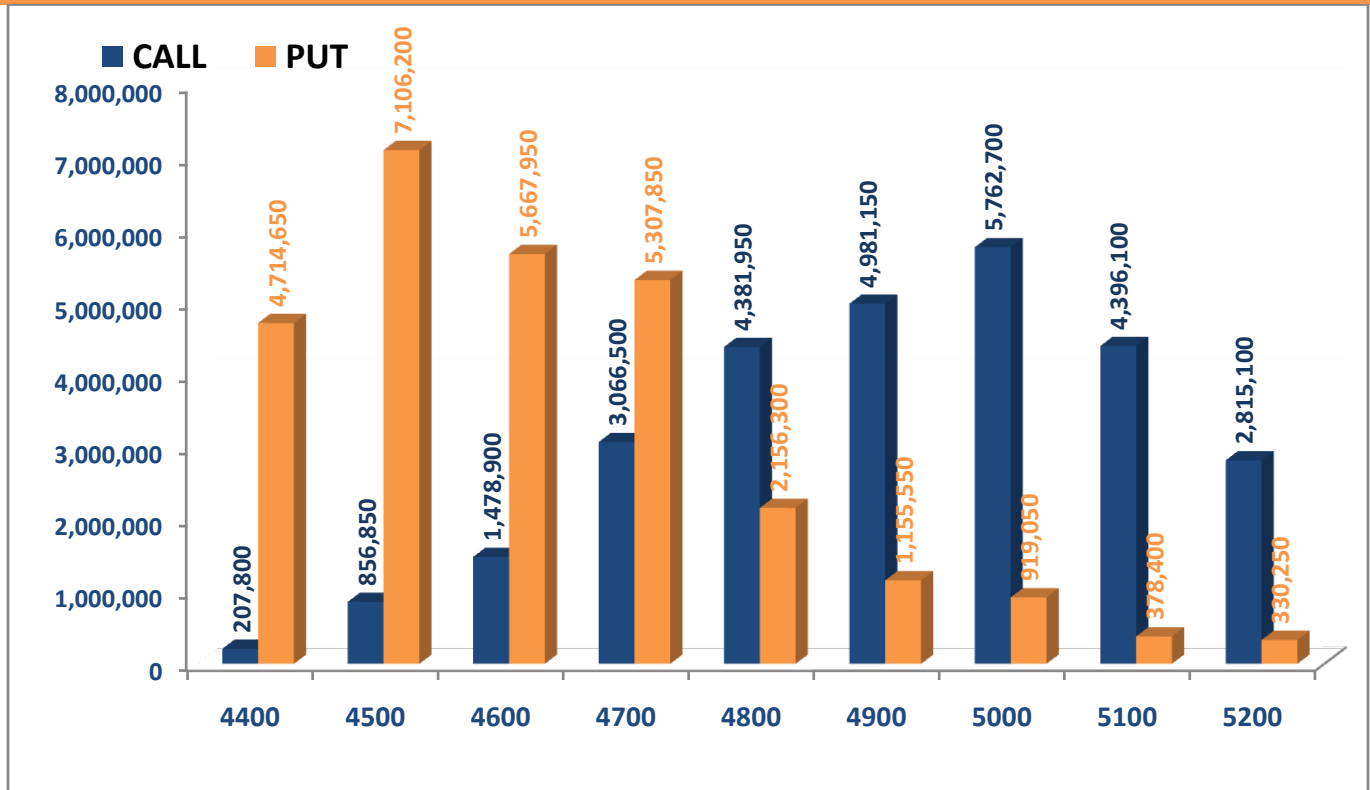
Volatility Index			
	9/1/2012	6/1/2012	%Change
India VIX	25.68	25.46	0.12

F & O Turnover (in Rs Cr.)			
Products	9/1/2012	6/1/2012	%Change
Index Futures	10196.97	14069.77	-27.53
Stock Futures	9296.82	11821.01	-21.35
Index Option	61241.04	79294.42	-22.77
Stock Option	2969.93	3523.57	-15.71
Total	83704.76	108708.8	-23.00

	Advance	Decline
Nifty	24	26
NSE	948	531

- Nifty Jan fut opened at 4748.35 tested the low of 4705.15 then due to some buying support from lower levels touched the high of 4778.00 & closed at 4751.80.
- Long unwinding is seen in Nifty Jan fut as price of Nifty fut is decreased by 20.15 & OI is also decreased by 2.97 lk shares. FII bought 107 cr. in index fut.
- Total OI of the market in value terms is increased to Rs 102358 Cr from 99323 Cr, increased by Rs 3035 Cr. OI of Nifty Fut. is decreased by 2.97 Lk while OI of all Nifty products is increased by 47.51 Lk shares.
- Long buildup is seen in ONMOBILE, BAJAJHIND & IBREALEST.
- Short buildup is seen in ABGSHIP, SUNTV & ACC.
- Nifty PCR (OI) decreased to 1.17 from 1.18.

Nifty JAN Option OI Distribution Across the Different Strikes



FII Activity on 9th January 2011

	BUY		SELL		Net(Rs Cr)	OI	
	Contracts	Value(Rs Cr)	Contracts	Value(Rs Cr)		Contracts	Values (Rs Cr)
Index Futures	61642	1457.93	57283	1350.24	107.69	442664	10368.61
Index Options	480008	11303.73	476806	11274.61	29.12	1244152	29466.29
Stock Futures	46266	1070.52	61495	1458.10	-387.58	1035301	24643.70
Stock Options	15698	380.53	15980	396.72	-16.19	39860	989.54
					-266.96		

FII OI (No of contracts)

9 th JAN 2012	442664	1244152	1035301	39860
6 th JAN 2012	456118	1196815	1021180	38090

Top Gainers & Losers Open Interest Wise

Top Gainers (OI wise)		
Company	Future OI (%)	Price (%)
ONMOBILE	42.05	8.84
CHAMBLFERT	25.34	5.03
EDUCOMP	21.59	4.63
BEML	18.69	5.09
NATIONALUM	17.57	3.76

Top Losers (OI wise)		
Company	Future OI (%)	Price (%)
GTOFFSHORE	-9.18	6.51
AREVAT&D	-8.27	1.01
RENUKA	-8.15	10.42
INDIANB	-5.08	0.80
RANBAXY	-4.71	2.25

Top Gainers & Losers Price Wise

Top Gainers (price wise)		
Company	Price (%)	Future OI (%)
RENUKA	10.42	-8.50
MERCATOR	10.40	3.02
LITL	9.91	4.86
JSWISPAT	8.90	2.70
GMRINFRA	8.85	-2.03

Top Losers (price wise)		
Company	Price (%)	Future OI (%)
SINTEX	-3.80	9.69
BHARTIARTL	-3.01	11.71
MCDOWELL-N	-2.18	2.61
BAJAJ-AUTO	-2.13	4.98
SBIN	-2.08	1.81

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	1634.6	25165	51538.23	1635.8	-1.79	8498750
TATAMOTORS	25-Jan-12	200.3	11956	47993.78	200.7	-1.33	41582000
INFY	25-Jan-12	2837.2	10382	37082.3	2849.25	-0.13	3285250
RELIANCE	25-Jan-12	707.1	20345	36200.88	711.2	-0.98	14424500
ICICIBANK	25-Jan-12	744.3	19098	35397.19	742.7	-0.6	11507000
LT	25-Jan-12	1090.15	12126	32415.83	1086.5	0.58	4469500
TATASTEEL	25-Jan-12	363.3	14174	25482.02	362.5	-0.06	15664500
DLF	25-Jan-12	177.65	12859	22779.72	178	1.02	25072000
JSWSTEEL	25-Jan-12	573	7898	22569.32	577	0.97	8944000
RCOM	25-Jan-12	77.5	7111	22095.3	78	-0.38	24248000

Ten Most Active Stock Options

Symbol	Option type	Strike Price	Value of Underlying	Expiry Date	No. of Contract Traded	(OI)
SBIN	CE	1700	1634.6	25-Jan-12	4793	433000
INFY	CE	3000	2837.2	25-Jan-12	1648	205750
TATAMOTORS	CE	200	200.3	25-Jan-12	1364	2772000
SBIN	CE	1750	1634.6	25-Jan-12	2126	199250
LT	CE	1100	1090.15	25-Jan-12	1655	230500
SBIN	CE	1800	1634.6	25-Jan-12	1982	449750
TATAMOTORS	CE	210	200.3	25-Jan-12	1023	1808000
BHARTIARTL	CE	340	320.15	25-Jan-12	1251	801000
SBIN	CE	1650	1634.6	25-Jan-12	2034	122125
INFY	CE	2900	2837.2	25-Jan-12	1159	159750

Ten Most Active NIFTY Options

Symbol	Option type	Strike Price	Value of Underlying	Expiry Date	No. of Contract Traded	(OI)
NIFTY	CE	4800	4742.8	25-Jan-12	416628	4381950
NIFTY	PE	4700	4742.8	25-Jan-12	376295	5307850
NIFTY	CE	4900	4742.8	25-Jan-12	236476	4981150
NIFTY	PE	4600	4742.8	25-Jan-12	213069	5667950
NIFTY	CE	4700	4742.8	25-Jan-12	183631	3066500
NIFTY	CE	5000	4742.8	25-Jan-12	175668	5762700
NIFTY	PE	4500	4742.8	25-Jan-12	137260	7106200
NIFTY	PE	4800	4742.8	25-Jan-12	103102	2156300
NIFTY	PE	4400	4742.8	25-Jan-12	106781	4714650
NIFTY	CE	5100	4742.8	25-Jan-12	83937	4396100

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