



5th Jan 2012, derivativeresearch@bonanzaonline.com

F & O HEADLINES

Index Summary			
	4 /1/12	3 /1/12	Change
Nifty	4749.65	4765.30	-15.65
Nifty Future	4760.20	4783.20	-23.00
Prem(+)/Disc(-)	10.55	17.90	-7.35
OI(Nifty Fut) in sh Lks.	222.97	222.74	0.23
OI(Nifty Total) in sh Lks.	1275.39	1251.95	23.44
OI(Total Mkt in Rs Cr)	92480	91238	1242.00
Nifty PCR OI	1.14	1.15	-0.01
Nifty PCR (VOL)	1.02	0.94	0.08

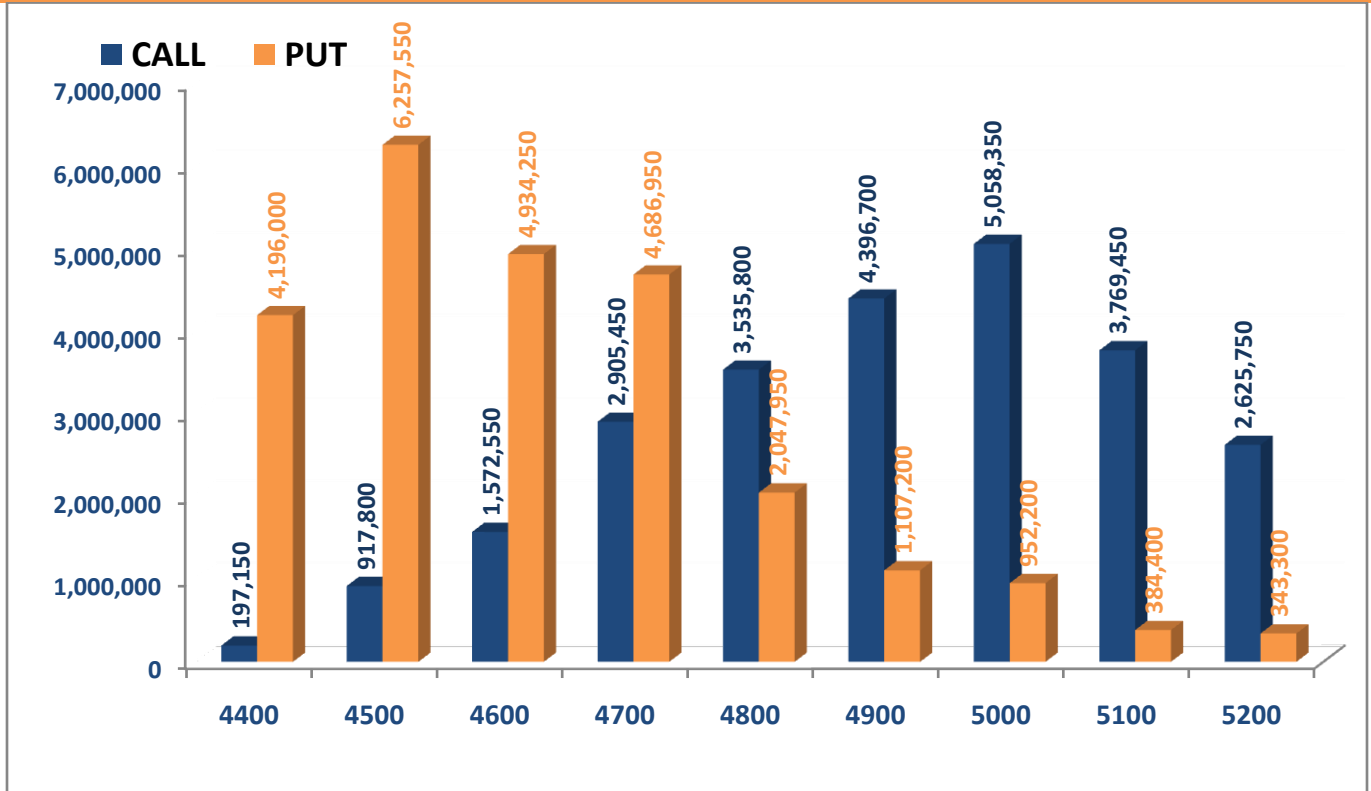
Volatility Index			
	4/1/2012	3/1/2012	%Change
India VIX	26.41	26.16	0.96

F & O Turnover (in Rs Cr.)			
Products	4/1/2012	3/1/2012	%Change
Index Futures	11248.07	11284.2	-0.32
Stock Futures	10771.23	10370.28	3.87
Index Option	61370.87	62144.18	-1.24
Stock Option	2994.87	3310.35	-9.53
Total	86385.04	87109.01	-0.83

	Advance	Decline
Nifty	21	29
NSE	1213	275

- Nifty Jan fut opened at 4775.20 touched the high of 4799.00 then due to mild short buildup tested the low of 4737.60 & closed at 4760.20.
- Mild short buildup is seen in nifty Jan fut as price of Nifty fut is decreased by 23.00 while OI is increased by 0.23 lk shares. FII sold 148 cr. in index fut.
- Total OI of the market in value terms is increased to Rs 92480 Cr from 91238 Cr, increased by Rs 1242 Cr. OI of Nifty Fut. is increased by 0.23 Lk & OI of all Nifty products is increased by 23.44 Lk shares.
- Long buildup is seen in EKC, FORTIS & GMRINFRA.
- Short buildup is seen in TTKPRESTIG, BIOCON & CUMMINSIND.
- Nifty PCR (OI) decreased to 1.14 from 1.15.

Nifty JAN Option OI Distribution Across the Different Strikes



FII Activity on 4th January 2011

	BUY		SELL		Net(Rs Cr)	OI	
	Contracts	Value(Rs Cr)	Contracts	Value(Rs Cr)		Contracts	Values (Rs Cr)
Index Futures	50912	1209.92	57440	1358.88	-148.96	448271	10517.38
Index Options	496084	11607.06	481681	11274.44	332.62	1080292	25621.64
Stock Futures	54017	1293.85	49951	1241.39	52.46	981231	23310.28
Stock Options	16449	391.55	15739	374.77	16.78	35523	890.69
					252.90		

FII OI (No of contracts)

4 th JAN 2012	448271	1080292	981231	35523
3 rd JAN 2012	430541	1041041	986183	31521

Top Gainers & Losers Open Interest Wise

Top Gainers (OI wise)		
Company	Future OI (%)	Price (%)
TATACHEM	23.58	-0.72
TTKPRESTIG	23.19	-0.05
TVSMOTOR	20.69	-3.26
BAJAJ-AUTO	14.74	-4.32
M&M	13.51	-3.92

Top Losers (OI wise)		
Company	Future OI (%)	Price (%)
VIPIND	-24.45	-4.91
ARVIND	-13.07	0.21
ORCHIDCHEM	-11.90	-1.49
ORIENTBANK	-11.84	3.64
MCDOWELL-N	-11.01	9.04

Top Gainers & Losers Price Wise

Top Gainers (price wise)		
Company	Price (%)	Future OI (%)
MCDOWELL-N	9.04	-11.09
TTML	4.58	-2.42
NEYVELILIG	4.31	0.27
EKC	4.18	6.82
TATAMTRDVR	3.74	0.72

Top Losers (price wise)		
Company	Price (%)	Future OI (%)
VIPIND	-4.91	-24.75
BAJAJ-AUTO	-4.32	14.78
M&M	-3.92	13.24
SINTEX	-3.82	1.75
ACC	-3.61	-1.09

Trading Strategy for Nifty

- Intraday support for Nifty Jan Fut around 4750-4720 on upside resistance zone 4835-4865
- Long position may be taken in the range of 4740-4760 with the SL of 4720 for the target of 4810.

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	19423	77214.19	199.7	2.91	39142000
SBIN	25-Jan-12	1692	29641	62276.85	1680	-1.03	8170000
ICICIBANK	25-Jan-12	741.75	27708	51401.11	743.3	1.95	11114750
RELIANCE	25-Jan-12	714.8	24794	44994.91	720.75	-1.1	13039000
LT	25-Jan-12	1069	14475	38624.37	1069.6	0.54	4289500
TATASTEEL	25-Jan-12	364	20482	37162.54	364	0.44	15396000
JSWSTEEL	25-Jan-12	585.7	12320	36330.45	587	-0.97	8984000
INFY	25-Jan-12	2845	9662	34692.01	2863.95	-0.65	3113250
AXISBANK	25-Jan-12	848	15990	33500.65	838.5	0.91	9768250
BAJAJ-AUTO	25-Jan-12	1427	7521	27171.3	1437	-4.08	1353250

Ten Most Active Stock Options

Symbol	Option type	Strike Price	Value of Underlying	Expiry Date	No. of Contract Traded	(OI)
TATAMOTORS	CE	200	200	25-Jan-12	3209	2278000
SBIN	CE	1700	1692	25-Jan-12	4311	268125
TATAMOTORS	CE	210	200	25-Jan-12	1634	1400000
SBIN	CE	1800	1692	25-Jan-12	2527	327375
TATAMOTORS	PE	190	200	25-Jan-12	1467	1590000
HINDALCO	CE	120	117.9	25-Jan-12	2017	1642000
SBIN	CE	1750	1692	25-Jan-12	2039	125875
SBIN	PE	1600	1692	25-Jan-12	2130	283000
RELIANCE	CE	740	714.8	25-Jan-12	2276	432750
TATAMOTORS	CE	220	200	25-Jan-12	966	872000

Ten Most Active NIFTY Options

Symbol	Option type	Strike Price	Value of Underlying	Expiry Date	No. of Contract Traded	(OI)
NIFTY	CE	4800	4749.65	25-Jan-12	380087	3535800
NIFTY	PE	4700	4749.65	25-Jan-12	379836	4686950
NIFTY	CE	4900	4749.65	25-Jan-12	282201	4396700
NIFTY	PE	4600	4749.65	25-Jan-12	199481	4934250
NIFTY	CE	5000	4749.65	25-Jan-12	172142	5058350
NIFTY	PE	4500	4749.65	25-Jan-12	150621	6257550
NIFTY	PE	4800	4749.65	25-Jan-12	134210	2047950
NIFTY	CE	5100	4749.65	25-Jan-12	119139	3769450
NIFTY	CE	4700	4749.65	25-Jan-12	111037	2905450
NIFTY	PE	4400	4749.65	25-Jan-12	105984	4196000

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