



15th MARCH 2012, derivativeresearch@bonanzaonline.com

Index Summary

	15/03/12	14/03/12	Change
Nifty	5380.50	5463.90	-83.40
Nifty Future	5419.10	5506.10	-87.00
Prem(+)/Disc(-)	38.60	42.20	-3.60
OI(Nifty Fut) in sh Lks.	335.48	327.41	8.07
OI(Nifty Total) in sh	1761.53	1704.30	57.23
OI(Total Mkt in Rs Cr)	140234	138790	1444.00
Nifty PCR OI	1.11	1.21	-0.10
Nifty PCR (VOL)	0.93	1.14	-0.21

Volatility Index

	15/03/12	14/03/12	%Change
India VIX	25.42	24.72	2.83

F & O Turnover (in Rs Cr.)

Products	15/03/12	14/03/12	%Change
Index Futures	14337.34	11630.53	23.27
Stock Futures	15519.14	15880.77	-2.28
Index Option	88784.22	72595.64	22.30
Stock Option	5513.16	4793.88	15.00
Total	124153.9	104900.8	18.35

Advance

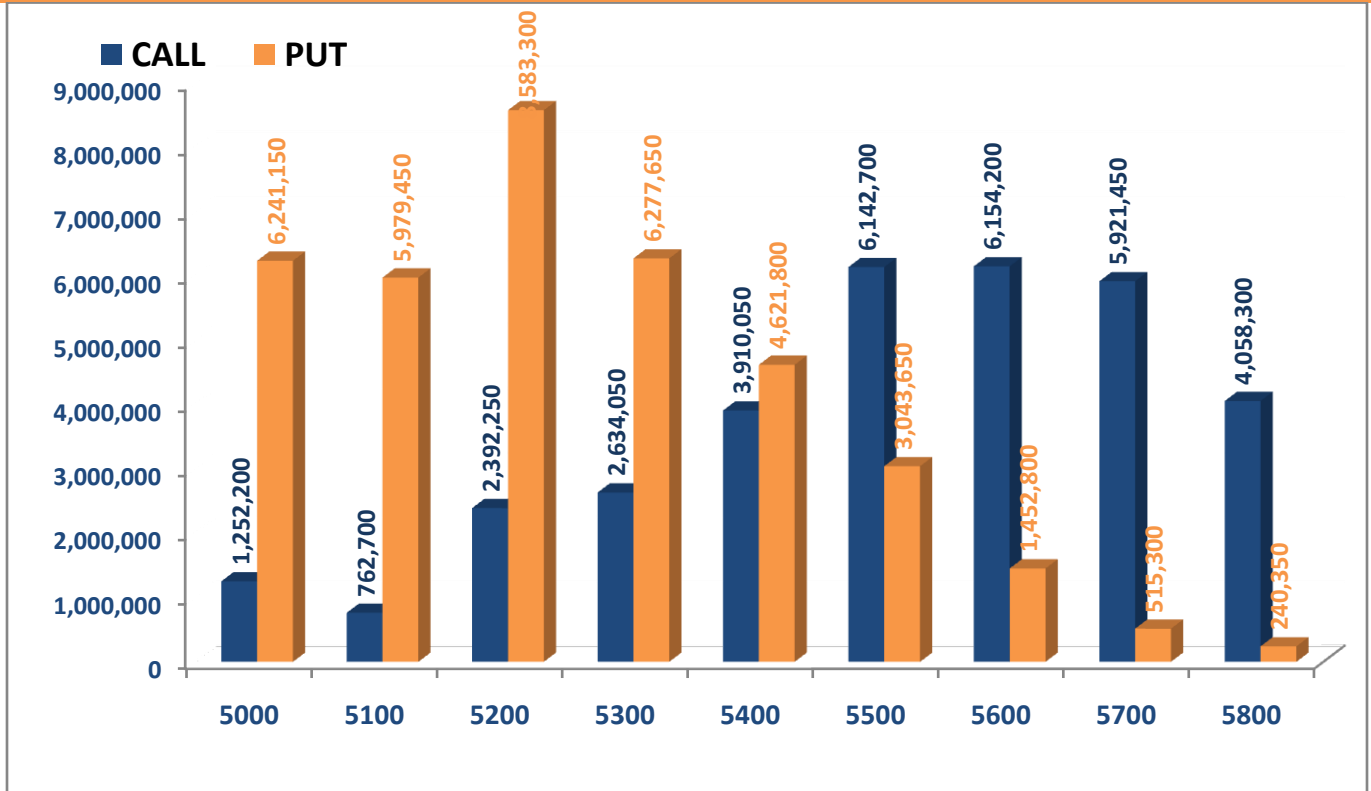
Decline

Nifty	25	25
NSE	316	966

F & O HEADLINES

- Nifty March fut opened at 5495 touched the high of 5508.40 then due to selling pressure tested the low of 5397.35 & closed at 5419.10.
- Short Buildup is seen in Nifty March fut as price of Nifty fut is decreased by 87.00 & OI is increased by 8.07 lk shares. FII sold 502 cr. in index fut.
- Total OI of the market in value terms is increased to Rs 140234 Cr from 138790 Cr, increased by Rs 1444 Cr. OI of Nifty Fut. is increased by 8.07 Lk shares & OI of all Nifty products is increased by 57.23 Lk shares.
- Long buildup is seen JSWENERGY, IGL & HINDUNILVR.
- Short buildup is seen in LITL, SINTEX & TITAN.
- Nifty PCR (OI) is decreased to 1.11 from 1.21.

Nifty MAR Option OI Distribution Across the Different Strikes



FII Activity on 15th Mar 2012

	BUY		SELL		Net(Rs Cr)	OI	
	Contracts	Value(Rs Cr)	Contracts	Value(Rs Cr)		Contracts	Values (Rs Cr)
Index Futures	78895	2144.02	97736	2646.93	-502.91	561434	15169.26
Index Options	776516	21061.75	779396	21122.74	-60.99	1828495	49188.72
Stock Futures	55153	1649.45	64534	1914.19	-264.74	1034565	30514.84
Stock Options	33457	981.33	33385	972.57	8.76	62564	1830.54
					-819.88		

FII OI (No of contracts)

15 th MAR 2012	561434	1828495	1034565	62564
14 th MAR 2012	521175	1820985	1017818	59910

Top Gainers & Losers Open Interest Wise

Top Gainers (OI wise)		
Company	Future OI (%)	Price (%)
PTC	21.40	61.15
INDIANB	15.48	241.15
ADANIPOWER	14.71	76.40
DABUR	12.68	104.55
BIOCON	12.59	246.90

Top Losers (OI wise)		
Company	Future OI (%)	Price (%)
IRB	-13.01	-3.13
TATACHEM	-12.61	0.30
BEML	-12.53	-0.54
VIPIND	-12.45	-6.41
BOMDYEING	-12.27	-1.66

Top Gainers & Losers Price Wise

Top Gainers (price wise)		
Company	Price (%)	Future OI (%)
JSWENERGY	4.30	9.01
EDUCOMP	4.24	-2.99
IGL	1.81	3.49
HINDUNILVR	1.68	4.26
GODREJIND	1.57	-2.87

Top Losers (price wise)		
Company	Price (%)	Future OI (%)
LITL	-8.84	4.17
IBREALEST	-6.83	-7.26
SINTEX	-6.65	0.03
VIPIND	-6.41	-13.02
TITAN	-6.22	1.09

Trading Strategy for Nifty

- Intraday support for Nifty Mar Fut around 5350 on upside resistance zone 5480-5510.
- Long position may be taken in the range of 5360-5390 with the SL of 5350 for the target of 5425.

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	29-Mar-12	2292	40303	117297.9	2304.7	-2.65	4890000
TATAMOTORS	29-Mar-12	290	14576	84362.97	289.5	-0.29	38096000
ICICIBANK	29-Mar-12	933	21306	50201.2	938.1	-2.56	11418500
AXISBANK	29-Mar-12	1240	14121	44164.13	1237.5	-3.38	6397500
LT	29-Mar-12	1363.75	10944	37714.39	1375.35	-2.23	5386750
YESBANK	29-Mar-12	374.15	9652	36496.14	374.05	-3.38	9882000
RPOWER	29-Mar-12	133.05	6765	36022.27	133.85	-2.37	18336000
TATASTEEL	29-Mar-12	462.05	14923	34431.09	462.75	-0.01	15508500
RELIANCE	29-Mar-12	795	16627	33665.93	801.1	-2.37	14904250
JSWSTEEL	29-Mar-12	756.8	8624	32981.63	759.5	-3.59	8241500

Ten Most Active Stock Options

Symbol	Option type	Strike Price	Value of Underlying	Expiry Date	No. of Contract Traded	(OI)
SBIN	CE	2400	2292	29-Mar-12	6913	384000
SBIN	CE	2500	2292	29-Mar-12	5621	380500
TATAMOTORS	CE	300	290	29-Mar-12	2321	2190000
SBIN	PE	2300	2292	29-Mar-12	4364	117125
SBIN	PE	2200	2292	29-Mar-12	3913	248125
SBIN	CE	2350	2292	29-Mar-12	3421	183750
SBIN	PE	2100	2292	29-Mar-12	3887	247000
TATAMOTORS	CE	290	290	29-Mar-12	1515	2524000
SBIN	CE	2300	2292	29-Mar-12	2563	184125
TATAMOTORS	PE	280	290	29-Mar-12	1077	1402000

Ten Most Active NIFTY Options

Symbol	Option type	Strike Price	Value of Underlying	Expiry Date	No. of Contract Traded	(OI)
NIFTY	CE	5500	5380.5	29-Mar-12	402406	6551700
NIFTY	PE	5400	5380.5	29-Mar-12	384710	4996100
NIFTY	CE	5600	5380.5	29-Mar-12	345660	7055350
NIFTY	PE	5300	5380.5	29-Mar-12	290313	6375300
NIFTY	CE	5700	5380.5	29-Mar-12	238225	6071600
NIFTY	PE	5200	5380.5	29-Mar-12	222336	9122550
NIFTY	CE	5400	5380.5	29-Mar-12	190368	4100400
NIFTY	PE	5500	5380.5	29-Mar-12	158484	3175800
NIFTY	CE	5800	5380.5	29-Mar-12	126363	4201500
NIFTY	PE	5100	5380.5	29-Mar-12	141007	6032800

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