



15th MARCH 2012, derivativeresearch@bonanzaonline.com

Index Summary

	14/03/12	13/03/12	Change
Nifty	5463.90	5429.50	34.40
Nifty Future	5506.10	5468.40	37.70
Prem(+)/Disc(-)	42.20	38.90	3.30
OI(Nifty Fut) in sh Lks.	327.41	318.42	8.99
OI(Nifty Total) in sh	1704.30	1656.40	47.90
OI(Total Mkt in Rs Cr)	138790	134335	4455.00
Nifty PCR OI	1.21	1.14	0.07
Nifty PCR (VOL)	1.14	1.13	0.01

Volatility Index

	14/03/12	13/03/12	%Change
India VIX	24.72	24.75	-0.12

F & O Turnover (in Rs Cr.)

Products	14/03/12	13/03/12	%Change
Index Futures	11630.53	9916.95	17.28
Stock Futures	15880.77	13653.28	16.31
Index Option	72595.64	64038.18	13.36
Stock Option	4793.88	3979.73	20.46
Total	104900.8	91588.14	14.54

Advance

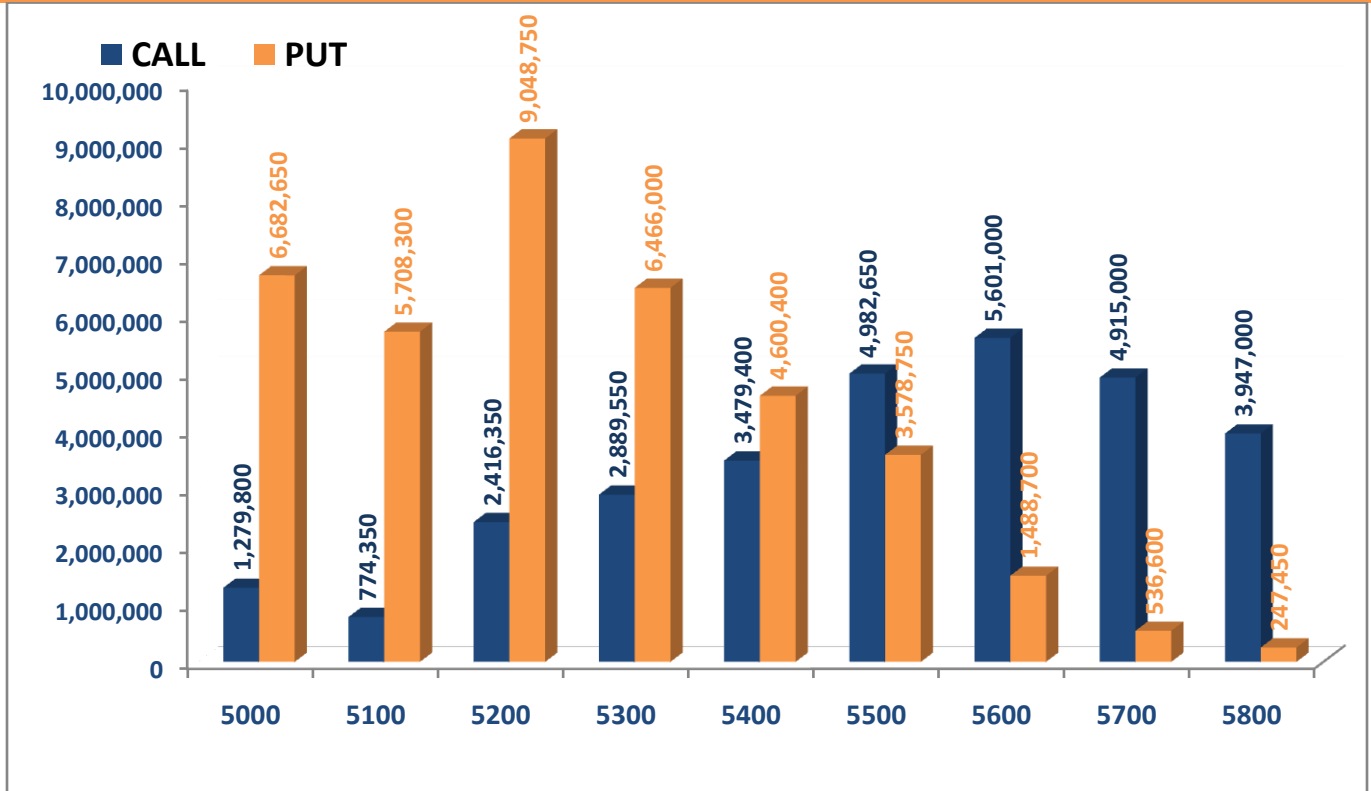
Decline

Nifty	19	31
NSE	574	695

F & O HEADLINES

- Nifty March fut opened at 5531.15 touched the high of 5542 then due to selling pressure tested the low of 5472 & closed at 5506.10.
- Long Buildup is seen in Nifty March fut as price of Nifty fut is increased by 37.70 & OI is increased by 8.99 lk shares. FII bought 870 cr. in index fut.
- Total OI of the market in value terms is increased to Rs 138790 Cr from 134335 Cr, increased by Rs 4455 Cr. OI of Nifty Fut. is increased by 37.70 Lk shares & OI of all Nifty products is increased by 47.90 Lk shares.
- Long buildup is seen PATNI, YESBANK & ORIENTALBANK.
- Short buildup is seen in GODREJIND, HINDZINC & MERCATOR.
- Nifty PCR (OI) is increased to 1.21 from 1.14.

Nifty MAR Option OI Distribution Across the Different Strikes



FII Activity on 14th Mar 2012

	BUY		SELL		Net(Rs Cr)	OI	
	Contracts	Value(Rs Cr)	Contracts	Value(Rs Cr)		Contracts	Values (Rs Cr)
Index Futures	81228	2227.36	49357	1357.19	870.17	521175	14328.03
Index Options	526769	14240.43	505040	13679.07	561.36	1820985	49747.97
Stock Futures	56732	1737.55	66316	2034.23	-296.68	1017818	30651.16
Stock Options	22369	659.65	23580	688.26	-28.61	59910	1773.95
					1106.24		

FII OI (No of contracts)

14 th MAR 2012	521175	1820985	1017818	59910
13 th MAR 2012	508134	1782706	998874	59651

Top Gainers & Losers Open Interest Wise

Top Gainers (OI wise)		
Company	Future OI (%)	Price (%)
PATNI	69.70	6.83
CENTRALBK	33.49	4.12
HINDZINC	26.99	-4.65
JUBLFOOD	18.37	2.56
TATACHEM	17.66	-0.67

Top Losers (OI wise)		
Company	Future OI (%)	Price (%)
BEL	-17.48	1.87
PTC	-17.23	3.50
BOMDYEING	-12.48	-1.54
STRTECH	-11.33	-1.44
HINDALCO	-9.80	1.83

Top Gainers & Losers Price Wise

Top Gainers (price wise)		
Company	Price (%)	Future OI (%)
FINANTECH	7.23	-1.57
PATNI	6.83	70.32
BANKINDIA	5.19	-0.49
PNB	5.12	-4.25
YESBANK	4.88	4.70

Top Losers (price wise)		
Company	Price (%)	Future OI (%)
GODREJIND	-5.28	10.05
HDIL	-4.74	-4.47
HINDZINC	-4.65	26.19
MERCATOR	-3.72	3.28
ABAN	-3.67	-5.21

Trading Strategy for Nifty

- Intraday support for Nifty Mar Fut around 5450 on upside resistance zone 5540-5565.
- Short position may be taken in the range of 5520-5540 with the SL of 5560 for the target of 5460.

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	290	13006	75315.14	290.45	2.09	38764000
SBIN	29-Mar-12	2357.7	24478	72161.45	2372.9	1.54	4709000
ICICIBANK	29-Mar-12	954.8	22798	54659.34	964	2.77	11644500
AXISBANK	29-Mar-12	1274.2	15415	49172.69	1282.6	3.12	7128500
LT	29-Mar-12	1398.5	12223	42814.72	1409.35	2.92	5546250
YESBANK	29-Mar-12	388.7	10710	40675.51	389	5.38	10145000
TCS	29-Mar-12	1152	12087	35614.35	1163.65	-3.65	5545000
RELIANCE	29-Mar-12	815.65	16195	33329.71	822.4	-0.33	14334500
HDIL	29-Mar-12	108.2	14962	32988.22	109.2	-4.96	17812000
INFY	29-Mar-12	2879.9	9036	32857.16	2907.9	0.79	3818250

Ten Most Active Stock Options

Symbol	Option type	Strike Price	Value of Underlying	Expiry Date	No. of Contract Traded	(OI)
TATAMOTORS	CE	300	290	29-Mar-12	1803	2134000
SBIN	CE	2400	2357.7	29-Mar-12	3390	291500
SBIN	PE	2300	2357.7	29-Mar-12	3053	119125
SBIN	CE	2500	2357.7	29-Mar-12	2569	330500
TATAMOTORS	CE	290	290	29-Mar-12	1282	2266000
SBIN	PE	2200	2357.7	29-Mar-12	2392	233125
SBIN	PE	2100	2357.7	29-Mar-12	2330	256000
ICICIBANK	CE	960	954.8	29-Mar-12	2404	324250
LT	CE	1400	1398.5	29-Mar-12	1636	175500
SBIN	CE	2300	2357.7	29-Mar-12	1756	185000

Ten Most Active NIFTY Options

Symbol	Option type	Strike Price	Value of Underlying	Expiry Date	No. of Contract Traded	(OI)
NIFTY	CE	5600	5463.9	29-Mar-12	306871	6338650
NIFTY	PE	5400	5463.9	29-Mar-12	312679	5011700
NIFTY	CE	5500	5463.9	29-Mar-12	255127	4984950
NIFTY	PE	5300	5463.9	29-Mar-12	224420	6482050
NIFTY	CE	5700	5463.9	29-Mar-12	185670	5126500
NIFTY	PE	5500	5463.9	29-Mar-12	184132	3606000
NIFTY	PE	5200	5463.9	29-Mar-12	194209	9257300
NIFTY	CE	5800	5463.9	29-Mar-12	139863	3987650
NIFTY	PE	5100	5463.9	29-Mar-12	127167	5711500
NIFTY	PE	5000	5463.9	29-Mar-12	107343	6721400

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