



9TH FEB 2012, derivativeresearch@bonanzaonline.com

Index Summary

	08/02/12	07/02/12	Change
Nifty	5368.15	5335.15	33.00
Nifty Future	5388.50	5355.20	33.30
Prem(+)/Disc(-)	20.40	20.00	0.40
OI(Nifty Fut) in sh Lks.	289.39	284.61	4.78
OI(Nifty Total) in sh	1687.26	1660.31	26.95
OI(Total Mkt in Rs Cr)	134926	130853	4073.00
Nifty PCR OI	1.41	1.43	-0.02
Nifty PCR (VOL)	1.19	1.19	0.00

F & O HEADLINES

- Nifty FEB fut opened at 5366.60 touched the high of 5424.75 then due to some selling pressure tested the low of 5343.35 & closed at 5388.50.
- Long buildup is seen in Nifty fut as price of Nifty fut is increased by 33.30 & OI is also increased by 4.78 lk shares. FII bought 184 cr. in index fut.
- Total OI of the market in value terms is increased to Rs 134926 Cr from 130853 Cr, increased by Rs 4073 Cr. OI of Nifty Fut. is increased by 4.78 Lk shares. & OI of all Nifty products is increased by 26.95 Lk shares.
- Long buildup is seen in JSWENERGY, IFCI & RELCAPITAL.
- Short buildup is seen in ORCHIDCHEM & BHARTIARTL.
- Nifty PCR (OI) decreased to 1.41 from 1.43.

Volatility Index

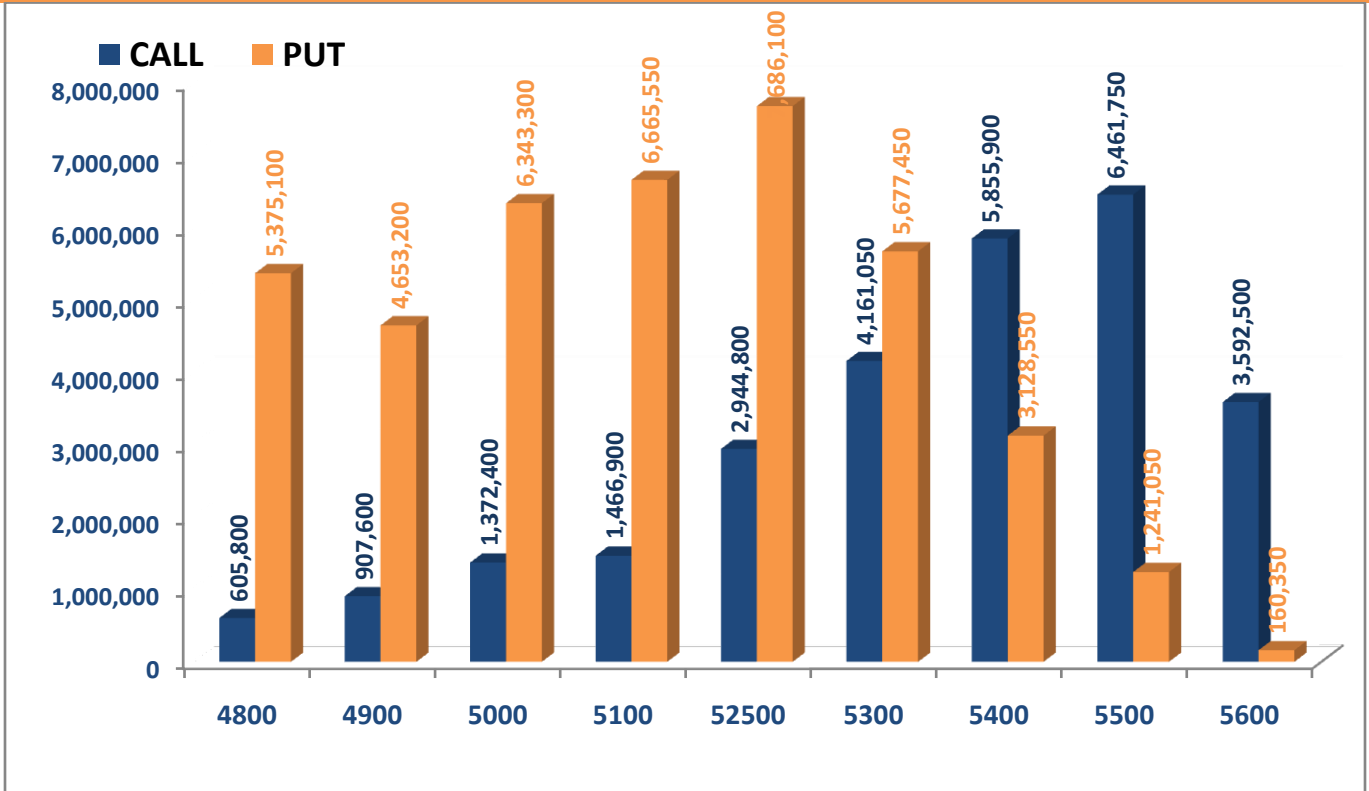
	08/2/2012	07/2/2012	%Change
India VIX	24.27	24.91	-2.56%

F & O Turnover (in Rs Cr.)

Products	08/2/2012	07/2/2012	%Change
Index Futures	14325.68	12816.24	11.78
Stock Futures	18004.17	17951.92	0.29
Index Option	84100.19	83872.12	0.27
Stock Option	5610.9	4922.57	13.98
Total	122040.9	119562.86	2.07

	Advance	Decline
Nifty	35	15
NSE	926	385

Nifty FEB Option OI Distribution Across the Different Strikes



FII Activity on 8th FEB 2012

	BUY		SELL		Net(Rs Cr)	OI	
	Contracts	Value(Rs Cr)	Contracts	Value(Rs Cr)		Contracts	Values (Rs Cr)
Index Futures	78048	2096.00	71812	1911.67	184.33	566464	15177.20
Index Options	643528	17052.55	649337	17147.26	-94.71	1471782	39486.63
Stock Futures	61893	1757.74	80866	2322.05	-564.31	1018432	29223.18
Stock Options	26136	730.70	28134	777.13	-46.43	54013	1520.58
					-521.12		

FII OI (No of contracts)

8 th	FEB 2012	566464	1471782	1018432	54013
7 th	FEB 2012	549196	1426013	1001685	49123

Top Gainers & Losers Open Interest Wise

Top Gainers (OI wise)		
Company	Future OI (%)	Price (%)
BHARTIARTL	41.37	-6.49
VIPIND	40.94	6.82
BFUTILITIE	33.41	7.83
CHAMBLFERT	29.80	6.38
BEL	29.10	4.03

Top Losers (OI wise)		
Company	Future OI (%)	Price (%)
JETAIRWAYS	-29.11	-4.11
COLPAL	-13.58	0.25
SOUTHBANK	-12.59	2.56
CENTRALBK	-11.12	-0.80
GESHIP	-10.99	1.90

Top Gainers & Losers Price Wise

Top Gainers (price wise)		
Company	Price (%)	Future OI (%)
JSWENERGY	11.28	15.03
IFCI	9.94	10.39
RELCAPITAL	8.42	7.94
HEXAWARE	8.31	4.73
GMRINFRA	8.29	5.42

Top Losers (price wise)		
Company	Price (%)	Future OI (%)
ORCHIDCHEM	-8.63	25.26
BHARTIARTL	-6.49	40.43
JETAIRWAYS	-4.11	-30.95
PANTALOONR	-2.81	-5.87
PIRHEALTH	-2.23	1.59

Trading Strategy for Nifty

- Intraday support for Nifty Feb Fut around 5250 on upside resistance zone 5400-5425.
- Short position may be taken in the range of 5390-5410 with the SL of 5430 for the target of 5330.

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	23-Feb-12	2178.1	31001	83903.82	2169	1.02	7124500
TATASTEEL	23-Feb-12	451.4	33464	75735.72	451.8	-0.33	15264500
TATAMOTORS	23-Feb-12	251.1	14771	74029.3	252.4	0.44	44496000
BHARTIARTL	23-Feb-12	352.95	19898	71901.42	355.65	-6.73	15972000
ICICIBANK	23-Feb-12	918.4	28940	66910	922.95	-1.4	13144000
AXISBANK	23-Feb-12	1124	15301	42670.28	1120	1.44	8376250
RELIANCE	23-Feb-12	860	18800	40514.47	865.7	1.95	11450500
HINDALCO	23-Feb-12	162	12178	38718.73	162.8	5.58	19802000
RCOM	23-Feb-12	93.3	10335	38231.23	93.85	2.51	34444000
RELINFRA	23-Feb-12	594	11516	33364.73	596.25	8.23	3193000

Ten Most Active Stock Options

Symbol	Option type	Strike Price	Value of Underlying	Expiry Date	No. of Contract Traded	(OI)
BHARTIARTL	CE	380	352.95	23-Feb-12	14615.24	1381000
IFCI	CE	35	34.65	23-Feb-12	13247.83	4896000
SBIN	CE	2200	2178.1	23-Feb-12	10324.6	343375
BHARTIARTL	CE	400	352.95	23-Feb-12	9597.24	1676000
RELIANCE	CE	860	860	23-Feb-12	8929.18	569750
TATASTEEL	CE	460	451.4	23-Feb-12	8208.03	653000
BHARTIARTL	PE	360	352.95	23-Feb-12	8096.96	565000
BHARTIARTL	CE	360	352.95	23-Feb-12	7748.21	669000
TATASTEEL	PE	440	451.4	23-Feb-12	7397.33	697000
TATAMOTORS	CE	260	251.1	23-Feb-12	7048.94	1876000

Ten Most Active NIFTY Options

Symbol	Option type	Strike Price	Value of Underlying	Expiry Date	No. of Contract Traded	(OI)
NIFTY	CE	5400	5368.15	23-Feb-12	460443	6067050
NIFTY	PE	5300	5368.15	23-Feb-12	453752	5978200
NIFTY	CE	5500	5368.15	23-Feb-12	357752	6634100
NIFTY	PE	5400	5368.15	23-Feb-12	262380	3239550
NIFTY	PE	5200	5368.15	23-Feb-12	268784	7780300
NIFTY	CE	5600	5368.15	23-Feb-12	189262	3614850
NIFTY	PE	5100	5368.15	23-Feb-12	190212	6781300
NIFTY	PE	5000	5368.15	23-Feb-12	154613	6370900
NIFTY	CE	5300	5368.15	23-Feb-12	138027	4326300
NIFTY	PE	4900	5368.15	23-Feb-12	97175	4672750

Disclaimer: This report, contains information based on research carried by or on behalf of Bonanza Portfolio Limited, is neither advice nor any offer to sell or a solicitation to buy any securities, Further the reader is also advised to exercise restraint in placing any dependence on this report, as the sender, Bonanza Portfolio Limited, neither claims or guarantees the accuracy of any information contained herein nor assumes any responsibility in relation to losses arising from the errors of fact, opinions contained herein or the dependence placed on the same. The situational factors affecting the information herein may change any time due to the volatile market conditions, and may not be accurate, complete or exhaustive, the recipient therefore is advised to use his own discretion and judgment, while entering into any transactions, whatsoever.

Further, Please note that Bonanza, its directors employees and associates may have trading or investment positions in the securities mentioned herein.

BONANZA PORTFOLIO LTD

New Delhi: 4353/4C, Madan Mohan Street, Ansari Road, Darya Ganj, New Delhi – 110002. Tel: 91 11 30181290/94
Fax: 91 11 30412657

Mumbai: Bonanza House, Plot No. M-2, Cama Industrial Estate, Walbhat Road, Goregoan (E) Mumbai – 400063. Tel.
91 22 67605500/600 Fax. 022-67605530