



2nd Jan 2012, derivativeresearch@bonanzaonline.com

F & O HEADLINES

Index Summary			
	30 /12/11	29 /12/11	Change
Nifty	4624.30	4646.25	-21.95
Nifty Future	4634.40	4673.10	-38.70
Prem(+)/Disc(-)	10.10	26.80	-16.70
OI(Nifty Fut) in sh Lks.	208.93	201.55	7.38
OI(Nifty Total) in sh Lks.	1121.14	991.56	129.58
OI(Total Mkt in Rs Cr)	79977	73212	6765.00
Nifty PCR OI	1.06	1.00	0.06
Nifty PCR (VOL)	1.09	0.82	0.27

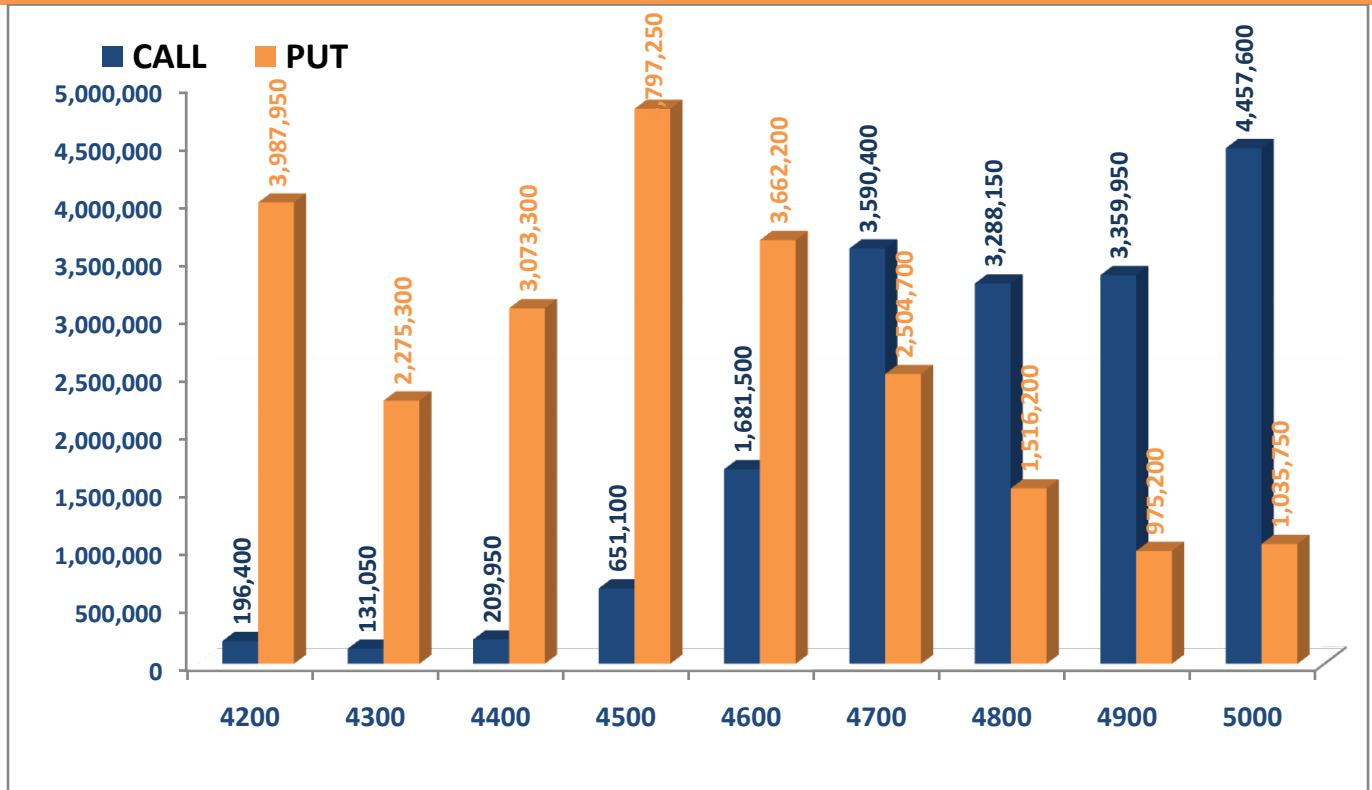
Volatility Index			
	30/12/2011	29/12/2011	%Change
India VIX	27.11	26.62	1.84

F & O Turnover (in Rs Cr.)			
Products	30/12/2011	29/12/2011	%Change
Index Futures	8884.8	17495.68	-49.22
Stock Futures	7514.77	22327.69	-66.34
Index Option	46294.23	135673.85	-65.88
Stock Option	2322.52	3680.61	-36.90
Total	65016.31	179177.83	-63.71

	Advance	Decline
Nifty	14	36
NSE	692	729

- Nifty fut opened at 4689.90 touched the high of 4708.90 then due to short buildup tested the low of 4614.00 & closed at 4634.40.
- Short buildup is seen in nifty Jan fut as price of Nifty fut is decreased by 38.70 while OI is increased by 7.38 lk shares. FII sold 109 cr. In index fut.
- Total OI of the market in value terms is increased to Rs 79977 Cr from 73212 Cr, increased by Rs 6765 Cr. OI of Nifty Fut. is increased by 7.38 Lk & OI of all Nifty products is increased by 129.58 Lk shares.
- Long buildup is seen in GMRINFRA, NMDC & JINDALSAW.
- Short buildup is seen in IFCI, ADANIENET & PUNJLLOYD.
- Nifty PCR (OI) increased to 1.06 from 1.00.

Nifty JAN Option OI Distribution Across the Different Strikes



FII Activity on 30th December 2011

	BUY		SELL		Net(Rs Cr)	OI	
	Contracts	Value(Rs Cr)	Contracts	Value(Rs Cr)		Contracts	Values (Rs Cr)
Index Futures	38387	894.68	43366	1003.68	-109.00	400405	9095.14
Index Options	318371	7326.23	304328	7053.78	272.45	980760	22641.54
Stock Futures	20474	461.53	26424	603.26	-141.73	972591	22149.23
Stock Options	17984	402.50	17415	381.63	20.87	22665	547.78
					42.59		

FII OI (No of contracts)

30 th DEC 2011	400405	980760	972591	22665
29 th DEC 2011	401304	908931	967025	9190

Top Gainers & Losers Open Interest Wise

Top Gainers (OI wise)		
Company	Future OI (%)	Price (%)
AREVAT&D	48.21	0.34
ABAN	24.14	-6.50
PETRONET	18.33	-1.82
TTKPRESTIG	17.35	-0.57
MINIFTY	15.39	-0.85

Top Losers (OI wise)		
Company	Future OI (%)	Price (%)
DIVISLAB	-19.49	0.34
MAX	-17.18	1.93
PFC	-10.34	3.16
CUMMINSIND	-9.51	1.03
UNIONBANK	-7.88	2.66

Top Gainers & Losers Price Wise

Top Gainers (price wise)		
Company	Price (%)	Future OI (%)
GMRINFRA	3.56	1.24
NMDC	3.18	4.02
PFC	3.16	-10.55
JINDALSAW	3.02	0.73
CAIRN	2.92	3.99

Top Losers (price wise)		
Company	Price (%)	Future OI (%)
IFCI	-7.97	11.98
ADANIENT	-6.82	4.77
PUNJLLOYD	-6.72	3.50
ABAN	-6.50	17.68
VIPIND	-5.66	-5.03

Trading Strategy for Nifty

- Intraday support for Nifty Jan Fut around 4600-4570 on upside resistance zone 4680-4720
- Short position may be taken in the range of 4640-4660 with the SL of 4680 for the target of 4580.

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)
RELIANCE	25-Jan-12	692.2	31957	56713.29	697.7	-2.96	13065750
SBIN	25-Jan-12	1624	25535	51334.61	1593.95	-0.61	8117375
LT	25-Jan-12	995.1	13746	34513.8	999	-0.91	5036500
TATAMOTORS	25-Jan-12	178.2	8258	29922.04	179.05	-0.58	36166000
AXISBANK	25-Jan-12	807.2	14479	29068.4	794	-1.13	9341500
ICICIBANK	25-Jan-12	684	14879	25866.77	688.05	-0.48	11629000
DLF	25-Jan-12	183.05	11457	21009.85	179.8	-3.67	22545000
TATASTEEL	25-Jan-12	334.15	11385	19313.51	333	-2.9	17782500
INFY	25-Jan-12	2760	5109	17715.65	2766	0.09	2690875
JSWSTEEL	25-Jan-12	505	6081	15764.99	508.6	-3.46	8042500

Ten Most Active Stock Options

Symbol	Option type	Strike Price	Value of Underlying	Expiry Date	No. of Contract Traded	(OI)
SBIN	CE	1700	1624	25-Jan-12	3706	262625
SBIN	CE	1650	1624	25-Jan-12	3214	121500
RELIANCE	CE	720	692.2	25-Jan-12	3346	305250
RELIANCE	CE	740	692.2	25-Jan-12	3090	417250
RELIANCE	PE	700	692.2	25-Jan-12	2667	274250
RELIANCE	PE	720	692.2	25-Jan-12	2168	122750
SBIN	PE	1600	1624	25-Jan-12	1851	152125
SBIN	CE	1600	1624	25-Jan-12	1630	229125
RELIANCE	CE	760	692.2	25-Jan-12	1744	385750
TATASTEEL	CE	360	334.15	25-Jan-12	1773	697500

Ten Most Active NIFTY Options

Symbol	Option type	Strike Price	Value of Underlying	Expiry Date	No. of Contract Traded	(OI)
NIFTY	PE	4600	4624.3	25-Jan-12	244889	3711200
NIFTY	CE	4700	4624.3	25-Jan-12	213569	3609800
NIFTY	CE	4800	4624.3	25-Jan-12	204159	3312150
NIFTY	PE	4500	4624.3	25-Jan-12	164310	4841200
NIFTY	PE	4700	4624.3	25-Jan-12	141031	2530050
NIFTY	CE	4900	4624.3	25-Jan-12	131917	3430650
NIFTY	CE	5000	4624.3	25-Jan-12	123226	4567100
NIFTY	PE	4400	4624.3	25-Jan-12	109974	3087550
NIFTY	CE	5100	4624.3	25-Jan-12	67927	2922350
NIFTY	PE	4200	4624.3	25-Jan-12	81528	4054350

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