



29th Dec 2011, derivativeresearch@bonanzaonline.com

F & O HEADLINES

Index Summary			
	28 /12/11	27 /12/11	Change
Nifty	4705.80	4750.50	-44.70
Nifty Future	4711.10	4750.90	-39.80
Prem(+)/Disc(-)	5.30	0.40	4.90
OI(Nifty Fut) in sh Lks.	268.47	251.72	16.75
OI(Nifty Total) in sh Lks.	1991.78	1984.08	7.70
OI(Total Mkt in Rs Cr)	133062	134180	-1118.00
Nifty PCR OI	0.88	0.93	-0.05
Nifty PCR (VOL)	0.86	0.95	-0.09

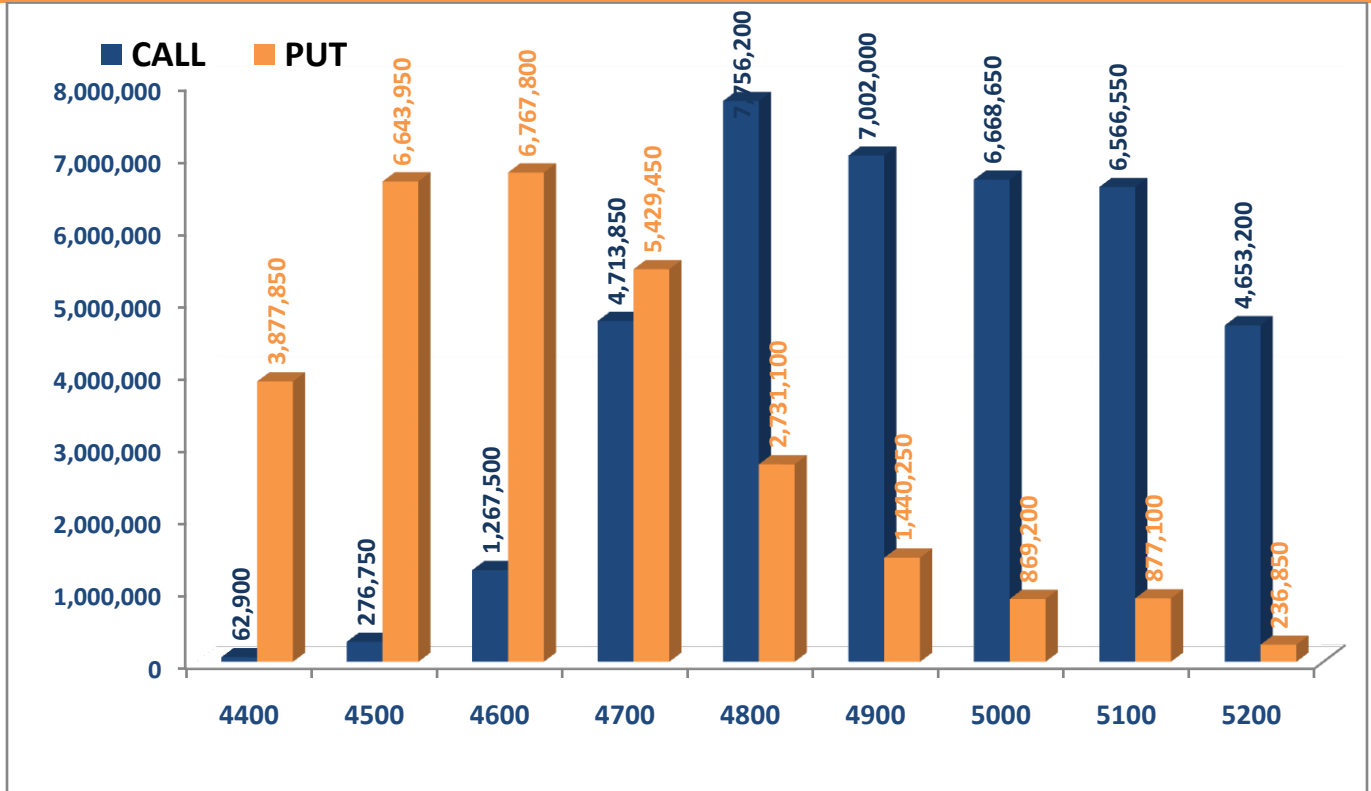
Volatility Index			
	28/12/2011	27/12/2011	%Change
India VIX	26.74	26.29	1.71

F & O Turnover (in Rs Cr.)			
Products	28/12/2011	27/12/2011	%Change
Index Futures	14365.79	11151.83	28.82
Stock Futures	18047.14	13893.52	29.90
Index Option	117566.93	97580.9	20.48
Stock Option	2991.30	2653.52	12.73
Total	152971.16	125279.8	22.10

	Advance	Decline
Nifty	14	36
NSE	472	983

- Nifty Dec fut opened at 4744.90 touched the high of 4757.00 then due to short buildup tested the low of 4682.60 & closed at 4711.10.
- Short buildup is seen in Nifty fut as price of Nifty fut is decreased by 39.80 while OI is increased by 16.75 lk shares. FII bought 181 cr. In index fut.
- Total OI of the market in value terms is decreased to Rs 133062 Cr from 134180 Cr, decreased by Rs 1118 Cr. OI of Nifty Fut. is increased by 16.75 Lk & OI of all Nifty products is also increased by 7.70 Lk shares.
- Long buildup is seen in IFCI, DABUR & DIVISLAB.
- Short buildup is seen in TITAN, BHUSHANSTL & ABB.
- Nifty PCR (OI) decreased to 0.88 from 0.93.

Nifty DEC Option OI Distribution Across the Different Strikes



FII Activity on 28th December 2011

	BUY		SELL		Net(Rs Cr)	OI	
	Contracts	Value(Rs Cr)	Contracts	Value(Rs Cr)		Contracts	Values (Rs Cr)
Index Futures	181521	4242.86	173657	4061.24	181.62	562568	13080.91
Index Options	1006454	23811.39	989419	23385.14	426.25	1929526	45349.37
Stock Futures	241062	5235.69	235403	5247.79	-12.10	1206452	27171.65
Stock Options	8984	192.47	9720	230.24	-37.77	45212	1004.51
					558.00		

FII OI (No of contracts)

28 th DEC 2011	562568	1929526	1206452	45212
27 th DEC 2011	505160	1969375	1212041	45322

Top Gainers & Losers Open Interest Wise

Top Gainers (OI wise)		
Company	Future OI (%)	Price (%)
GLAXO	57.75	0.73
CNXIT	43.53	0.07
DABUR	18.29	1.76
BEML	15.51	1.05
BAJAJHLDNG	15.50	-3.19

Top Losers (OI wise)		
Company	Future OI (%)	Price (%)
IBREALEST	-26.95	1.53
JISLJALEQS	-26.05	9.03
GRASIM	-17.24	-0.76
ONGC	-15.65	-0.51
BANKBARODA	-13.61	-2.19

Top Gainers & Losers Price Wise

Top Gainers (price wise)		
Company	Price (%)	Future OI (%)
JISLJALEQS	9.03	-54.64
IFCI	6.05	-3.34
WELCORP	4.93	-19.45
NTPC	2.80	-25.02
RUCHISOYA	2.59	-36.27

Top Losers (price wise)		
Company	Price (%)	Future OI (%)
ADANIPOWER	-7.58	-49.87
JINDALSTEL	-7.14	-37.98
GUJFLUORO	-6.93	-37.06
KSOILS	-6.82	-25.84
ORIENTBANK	-6.65	-12.65

Trading Strategy for Nifty

- Intraday support for Nifty Dec Fut around 4670-4640 on upside resistance zone 4770-4810.
- Long position may be taken in the range of 4680-4700 with the SL of 4660 for the target of 4755.

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-Dec-11	1607.3	30890	62338.72	1605.1	-2.33	4340625
ICICIBANK	29-Dec-11	696.5	24497	43163.1	697.1	-3.87	6582250
AXISBANK	29-Dec-11	830.8	20646	42691.8	830	-1.53	5827000
INFY	29-Dec-11	2780	11594	40206.98	2780	0.78	1954500
SBIN	25-Jan-12	1607.3	18900	37727	1591	-2.14	7367000
RELIANCE	29-Dec-11	735.7	20088	37357.15	738	-2.17	7696000
AXISBANK	25-Jan-12	830.8	16076	32813.93	817	-2.34	7359500
LT	29-Dec-11	1032	12283	31284.19	1032.95	0.4	3177000
TATAMOTORS	29-Dec-11	179.65	13070	29623.16	180.05	-1.18	16137500
INFY	25-Jan-12	2780	8307	29006.07	2800	0.81	2332375

Ten Most Active Stock Options

Symbol	Option type	Strike Price	Value of Underlying	Expiry Date	No. of Contract Traded	(OI)
INFY	CE	2800	2780	25-Jan-12	2462	496500
SBIN	CE	1650	1607.3	29-Dec-11	4128	188375
SBIN	PE	1600	1607.3	29-Dec-11	3722	272875
INFY	CE	2800	2780	29-Dec-11	2068	110125
RELIANCE	PE	740	735.7	29-Dec-11	3029	259500
SBIN	CE	1700	1607.3	29-Dec-11	2490	550375
RELIANCE	CE	760	735.7	29-Dec-11	2747	467750
JPASSOCIAT	CE	55	53.55	29-Dec-11	2064	3308000
RELIANCE	CE	740	735.7	29-Dec-11	2430	375000
SBIN	CE	1600	1607.3	29-Dec-11	2178	109125

Ten Most Active NIFTY Options

Symbol	Option type	Strike Price	Value of Underlying	Expiry Date	No. of Contract Traded	(OI)
NIFTY	CE	4800	4705.8	29-Dec-11	840263	8130700
NIFTY	PE	4700	4705.8	29-Dec-11	805490	5779500
NIFTY	CE	4700	4705.8	29-Dec-11	732999	5472100
NIFTY	PE	4600	4705.8	29-Dec-11	562660	6782600
NIFTY	CE	4900	4705.8	29-Dec-11	413298	7357300
NIFTY	PE	4800	4705.8	29-Dec-11	265584	3187900
NIFTY	PE	4500	4705.8	29-Dec-11	156844	6686600
NIFTY	CE	5000	4705.8	29-Dec-11	99827	6877200
NIFTY	PE	4700	4705.8	25-Jan-12	88861	2537200
NIFTY	CE	4800	4705.8	25-Jan-12	85583	2648750

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