



30th Dec 2011, derivativeresearch@bonanzaonline.com

F & O HEADLINES

Index Summary			
	29 /12/11	28 /12/11	Change
Nifty	4646.25	4705.80	-59.55
Nifty Future	4673.10	4711.10	-38.00
Prem(+)/Disc(-)	26.80	5.30	21.50
OI(Nifty Fut) in sh Lks.	201.55	268.47	-66.92
OI(Nifty Total) in sh Lks.	991.56	1991.78	-1000.22
OI(Total Mkt in Rs Cr)	73212	133062	-59850.00
Nifty PCR OI	1.00	0.88	0.12
Nifty PCR (VOL)	0.82	0.86	-0.04

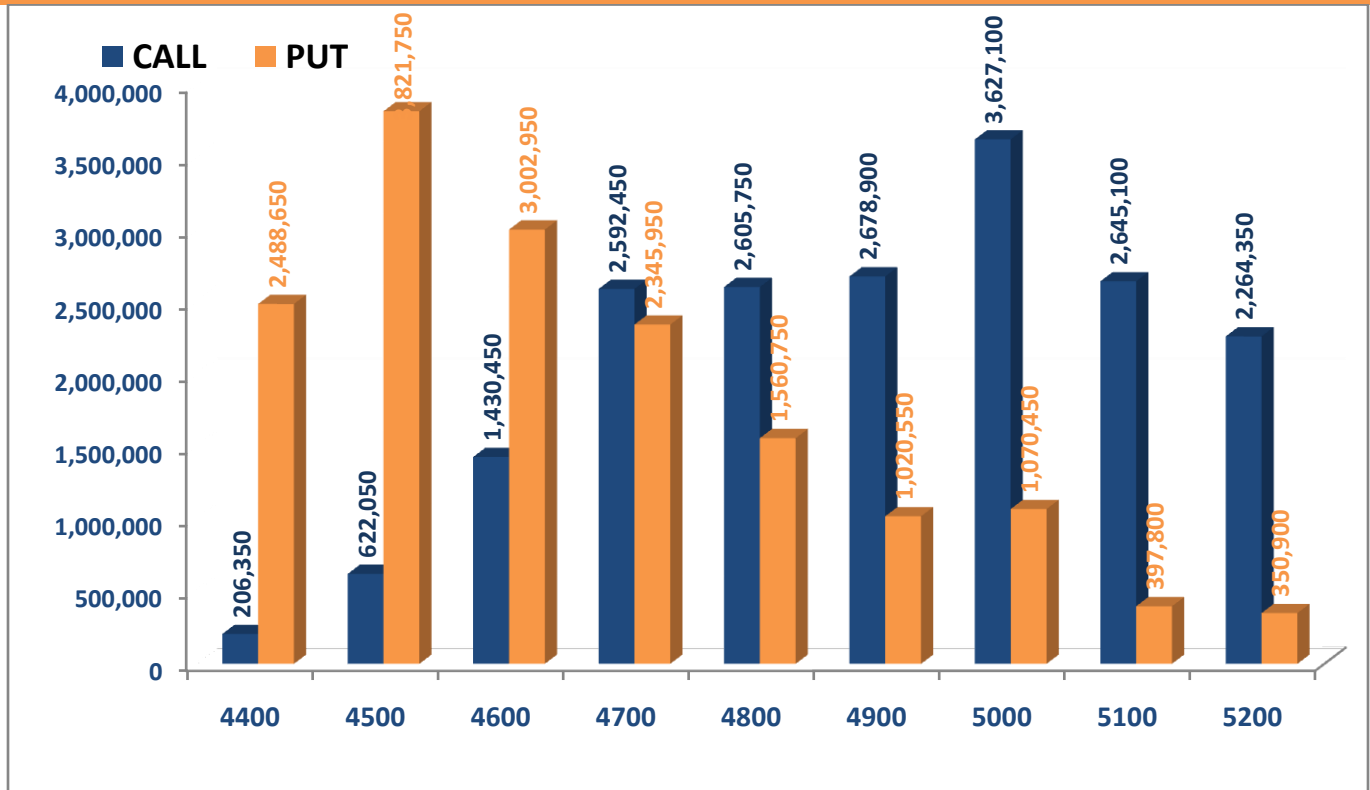
Volatility Index			
	29/12/2011	28/12/2011	%Change
India VIX	26.62	26.74	-0.45

F & O Turnover (in Rs Cr.)			
Products	29/12/2011	28/12/2011	%Change
Index Futures	17495.68	14365.79	21.79
Stock Futures	22327.69	18047.14	23.72
Index Option	135673.85	117566.93	15.40
Stock Option	3680.61	2991.30	23.04
Total	179177.83	152971.16	17.13

	Advance	Decline
Nifty	21	29
NSE	469	898

- Nifty fut opened at 4690 touched the high of 4702.55 then due to short buildup tested the low of 4638.70 & closed at 4673.10.
- Price of Nifty fut is decreased by 38 & OI is also decreased by 66.92 lk shares. FII sold 105 cr. In index fut.
- Total OI of the market in value terms is decreased to Rs 73212 Cr from 133062 Cr, decreased by Rs 59850 Cr. OI of Nifty Fut. is decreased by 66.92 Lk & OI of all Nifty products is decreased by 1000 Lk shares.
- Long buildup is seen in MCLEODRUSS & GVKPIL.
- Short buildup is not seen in any stock.
- Nifty PCR (OI) increased to 1.00 from 0.93.

Nifty JAN Option OI Distribution Across the Different Strikes



FII Activity on 29th December 2011

	BUY		SELL		Net(Rs Cr)	OI	
	Contracts	Value(Rs Cr)	Contracts	Value(Rs Cr)		Contracts	Values (Rs Cr)
Index Futures	149118	3465.26	153640	3570.82	-105.56	401304	9194.21
Index Options	585445	13859.64	567161	13366.05	493.59	908931	21081.49
Stock Futures	235925	5096.03	233580	5228.29	-132.26	967025	22209.12
Stock Options	8113	173.57	8200	175.57	-2.00	9190	243.61
					253.77		

FII OI (No of contracts)

29 th DEC 2011	401304	908931	967025	9190
28 th DEC 2011	562568	1929526	1206452	45212

Top Gainers & Losers Open Interest Wise

Top Gainers (OI wise)		
Company	Future OI (%)	Price (%)
MCLEODRUSS	13.98	4.04
S&P500	1.15	0.02
GVKPIL	1.03	1.77
GUJFLUORO	0.67	1.33

Top Losers (OI wise)		
Company	Future OI (%)	Price (%)
FSL	-100.00	0.00
TRIVENI	-100.00	0.00
CNXINFRA	-93.18	-0.13
BRFL	-63.65	-0.50
PFC	-63.56	-2.24

Top Gainers & Losers Price Wise

Top Gainers (price wise)		
Company	Price (%)	Future OI (%)
FORTIS	6.87	57.10
EXIDEIND	5.05	185.84
MRPL	3.76	28.90
SOBHA	3.73	199.17
MRF	3.44	-1.44

Top Losers (price wise)		
Company	Price (%)	Future OI (%)
SKUMARSYNF	-9.43	27.69
SUZLON	-8.09	29.15
IFCI	-6.84	52.61
TTML	-6.51	101.17
TULIP	-6.29	152.83

Trading Strategy for Nifty

- Intraday support for Nifty Jan Fut around 4610-4570 on upside resistance zone 4725-4755
- Short position may be taken in the range of 4690-4710 with the SL of 4725 for the target of 4640.

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	1624.1	34985	70671.45	1629.2	1.2	2476750
SBIN	25-Jan-12	1624.1	25186	50290.15	1600.5	0.38	7991875
RELIANCE	29-Dec-11	709.5	27145	49235.6	712	-3.79	6364750
RELIANCE	25-Jan-12	709.5	26351	48103.09	717.8	-3.81	12140250
AXISBANK	29-Dec-11	809	17325	35801.25	815.3	-2.03	3493250
AXISBANK	25-Jan-12	809	17563	35637.08	801.1	-2.15	8799500
ICICIBANK	25-Jan-12	681.1	20488	35629.66	686.5	-2.29	11694000
INFY	29-Dec-11	2741.1	9937	34263.4	2742.1	-1.45	1082875
ICICIBANK	29-Dec-11	681.1	19647	34001.1	685.8	-1.92	4441500
INFY	25-Jan-12	2741.1	9692	33652.8	2762	-1.5	2745625

Ten Most Active Stock Options

Symbol	Option type	Strike Price	Value of Underlying	Expiry Date	No. of Contract Traded	(OI)
SBIN	PE	1600	1624.1	29-Dec-11	7191	285875
SBIN	CE	1600	1624.1	29-Dec-11	5222	111000
SBIN	CE	1650	1624.1	29-Dec-11	4364	235125
RELIANCE	CE	740	709.5	29-Dec-11	4355	426500
TATAMOTORS	CE	180	178.9	29-Dec-11	3019	1720000
TATAMOTORS	PE	180	178.9	29-Dec-11	2830	1332500
ICICIBANK	CE	700	681.1	29-Dec-11	3517	338000
INFY	CE	2800	2741.1	29-Dec-11	1761	149125
INFY	CE	2750	2741.1	29-Dec-11	1319	70000
RELIANCE	PE	720	709.5	29-Dec-11	2481	167000

Ten Most Active NIFTY Options

Symbol	Option type	Strike Price	Value of Underlying	Expiry Date	No. of Contract Traded	(OI)
NIFTY	CE	4700	4646.25	29-Dec-11	1184204	8778700
NIFTY	PE	4700	4646.25	29-Dec-11	854650	2882150
NIFTY	CE	4800	4646.25	29-Dec-11	718652	10169050
NIFTY	PE	4600	4646.25	29-Dec-11	738445	9943450
NIFTY	CE	4600	4646.25	29-Dec-11	302882	702400
NIFTY	PE	4800	4646.25	29-Dec-11	136573	1850150
NIFTY	CE	4700	4646.25	25-Jan-12	138643	2490350
NIFTY	PE	4700	4646.25	25-Jan-12	132168	2347800
NIFTY	PE	4500	4646.25	29-Dec-11	130027	6618550
NIFTY	CE	4800	4646.25	25-Jan-12	114103	2800400

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