



27th Dec 2011, derivativeresearch@bonanzaonline.com

F & O HEADLINES

Index Summary			
	26 /12/11	23 /12/11	Change
Nifty	4779.00	4714.00	65.00
Nifty Future	4787.70	4720.60	67.10
Prem(+)/Disc(-)	8.70	6.60	2.10
OI(Nifty Fut) in sh Lks.	253.22	252.27	0.95
OI(Nifty Total) in sh Lks.	1995.74	1992.72	3.02
OI(Total Mkt in Rs Cr)	136037	133586	2451.00
Nifty PCR OI	0.95	0.90	0.05
Nifty PCR (VOL)	0.96	0.90	0.06

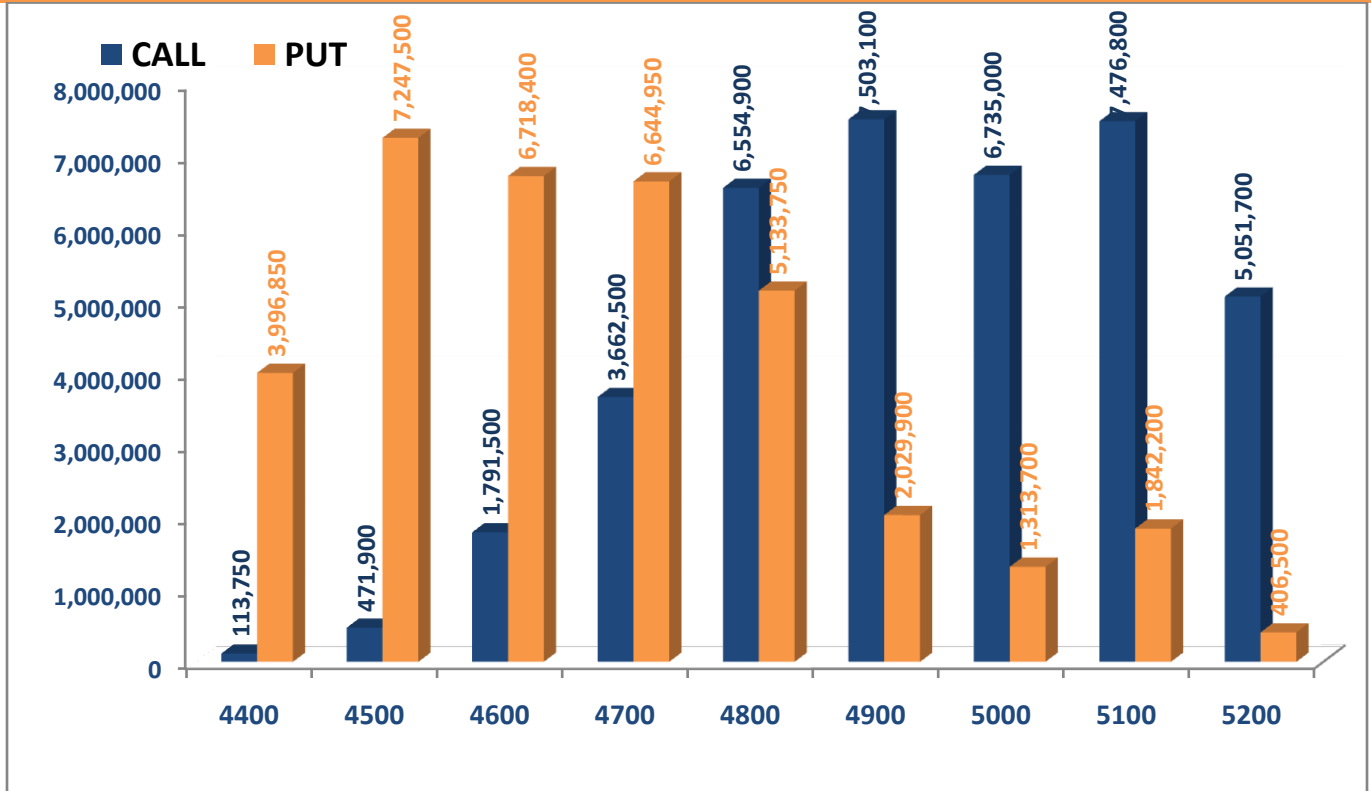
Volatility Index			
	26/12/2011	23/12/2011	%Change
India VIX	26.60	27.39	-2.88

F & O Turnover (in Rs Cr.)			
Products	26/12/2011	23/12/2011	%Change
Index Futures	10071.3	12035.92	-16.32
Stock Futures	13573.76	16318.23	-16.82
Index Option	89567.95	98372.57	-8.95
Stock Option	2588.14	3581.44	-27.73
Total	115801.2	130308.2	-11.13

	Advance	Decline
Nifty	39	11
NSE	877	597

- Nifty Dec fut opened at 4728.90 tested the low of 4720 then due to mild long buildup touched the high of 4803.50 & closed at 4787.70.
- Mild long buildup is seen in Nifty fut as price of Nifty fut is increased by 67.10 & OI is also increased by 0.95 lk shares. FII bought 272 cr. In index fut.
- Total OI of the market in value terms is increased to Rs 136037 Cr from 133586 Cr, increased by Rs 2451 Cr. OI of Nifty Fut. is increased by 0.95 Lk & OI of all Nifty products is also increased by 3.02 Lk shares.
- Long buildup is seen in VIPIND, AREVATD & IFCL.
- Short buildup is seen in OIL, COLPAL & HCLTECH.
- Nifty PCR (OI) increased to 0.95 from 0.90.

Nifty DEC Option OI Distribution Across the Different Strikes



FII Activity on 26th December 2011

	BUY		SELL		Net(Rs Cr)	OI	
	Contracts	Value(Rs Cr)	Contracts	Value(Rs Cr)		Contracts	Values (Rs Cr)
Index Futures	71229	1645.48	58825	1373.45	272.03	508943	12005.07
Index Options	707648	16751.85	711325	16781.50	-29.65	2000504	47755.24
Stock Futures	181018	3980.02	171014	3858.67	121.35	1225055	27538.96
Stock Options	11512	254.99	9995	223.01	31.98	48922	1073.83
					395.71		

FII OI (No of contracts)

26 th DEC 2011	508943	2000504	1225055	48922
23 rd DEC 2011	503959	2031309	1236777	50947

Top Gainers & Losers Open Interest Wise

Top Gainers (OI wise)		
Company	Future OI (%)	Price (%)
COREEDUTEC	26.56	0.57
HOTELEELA	23.85	-1.47
BOMDYEING	20.33	4.06
MTNL	19.64	1.66
OIL	19.58	-0.12

Top Losers (OI wise)		
Company	Future OI (%)	Price (%)
VIDEOIND	-11.35	-0.84
DLF	-10.68	1.67
JSWENERGY	-9.84	0.13
CENTURYTEX	-9.26	3.28
ROLTA	-6.98	3.50

Top Gainers & Losers Price Wise

Top Gainers (price wise)		
Company	Price (%)	Future OI (%)
GVKPIL	8.64	-10.69
IFCI	7.00	-0.02
VIPIND	6.47	12.63
DELTACORP	5.90	-5.44
BFUTILITIE	4.93	-27.14

Top Losers (price wise)		
Company	Price (%)	Future OI (%)
BALRAMCHIN	-5.72	-20.56
HEXAWARE	-3.68	-3.68
GSPL	-2.94	-3.35
CUMMINSIND	-1.88	-10.25
TTKPRESTIG	-1.84	-3.82

Trading Strategy for Nifty

- Intraday support for Nifty Dec Fut around 4720-4680 on upside resistance zone 4820-4850.
- Short position may be taken in the range of 4780-4800 with the SL of 4825 for the target of 4730.

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	1664.5	30334	63195.58	1669.9	1.42	4821250
RELIANCE	29-Dec-11	759.45	20921	39734.21	762.2	1.78	9856750
ICICIBANK	29-Dec-11	727	18201	33172.69	728.5	0.94	8197750
SBIN	25-Jan-12	1664.5	15731	32410.97	1654.4	1.74	5500250
LT	29-Dec-11	1023.5	11675	30017.59	1027.35	1.61	4699750
TATASTEEL	29-Dec-11	357.8	16370	29091.95	359.1	3.13	10989000
TATAMOTORS	29-Dec-11	186.5	11865	27768.55	186.35	0.57	22263750
INFY	29-Dec-11	2782	7967	27403.69	2781	3.09	2071500
AXISBANK	29-Dec-11	867.5	12425	27100.17	867.4	-0.26	6978750
BHARTIARTL	29-Dec-11	345.35	6584	22529.13	345.8	4.3	9134000

Ten Most Active Stock Options

Symbol	Option type	Strike Price	Value of Underlying	Expiry Date	No. of Contract Traded	(OI)
SBIN	CE	1700	1664.5	29-Dec-11	5353	532250
RELIANCE	CE	760	759.45	29-Dec-11	3553	444500
SBIN	PE	1650	1664.5	29-Dec-11	3054	194250
TATAMOTORS	CE	190	186.5	29-Dec-11	2321	3080000
BHARTIARTL	CE	340	345.35	29-Dec-11	1496	423000
TATASTEEL	CE	360	357.8	29-Dec-11	2654	679500
INFY	CE	2800	2782	29-Dec-11	1356	108500
SBIN	CE	1650	1664.5	29-Dec-11	1857	98250
HINDUNILVR	CE	420	419	29-Dec-11	892	424000
RELIANCE	PE	760	759.45	29-Dec-11	1953	270000

Ten Most Active NIFTY Options

Symbol	Option type	Strike Price	Value of Underlying	Expiry Date	No. of Contract Traded	(OI)
NIFTY	CE	4800	4779	29-Dec-11	568470	6919100
NIFTY	PE	4700	4779	29-Dec-11	505541	6864150
NIFTY	PE	4800	4779	29-Dec-11	349244	5236650
NIFTY	CE	4700	4779	29-Dec-11	330729	3782550
NIFTY	CE	4900	4779	29-Dec-11	321283	7720550
NIFTY	PE	4600	4779	29-Dec-11	301702	7511350
NIFTY	CE	5000	4779	29-Dec-11	222577	6804400
NIFTY	PE	4500	4779	29-Dec-11	204942	7387900
NIFTY	CE	5100	4779	29-Dec-11	129424	7522900
NIFTY	PE	4400	4779	29-Dec-11	139017	4039750

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