

F&O Trade Statistics for 01-Dec-2010

Product	No. of	Turnover (Rs. cr.) *	Put Call
	contracts		Ratio
Index Futures	508969	14351	-
Stock Futures	755951	21646	-
Index Options	1860712	55426	1.06
Stock Options	131874	3995	0.33
F&O Total	3257506	95419	0.99

Source: NSEIndia.com

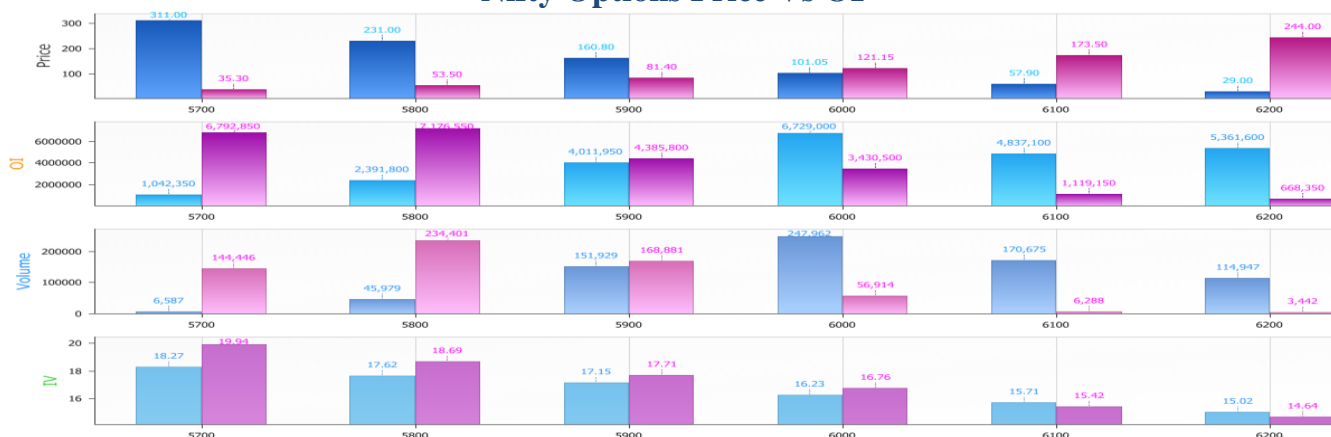
Nifty Futures OI vs Price

Date	Settle Price	Volume	Open Int	Change in OI
25-Nov-10	5848.10	476573	25925200	5842550
26-Nov-10	5778.15	760738	24923050	-1002150
29-Nov-10	5844.75	362531	25227800	304750
30-Nov-10	5886.9	588793	25827900	600100
01-Dec-10	5979.1	392183	26634200	806300

Source: NSEIndia.com

- Nifty opened positive and from there on it enjoyed the party of Bull to finally close up by 1.67%
- Nifty December futures closed approx 19 points in premium.
- Fresh Long Build Up seen in Nifty December future.
- Outlook for Nifty in coming session remains range bound with positive bias.

Nifty Options Price Vs OI



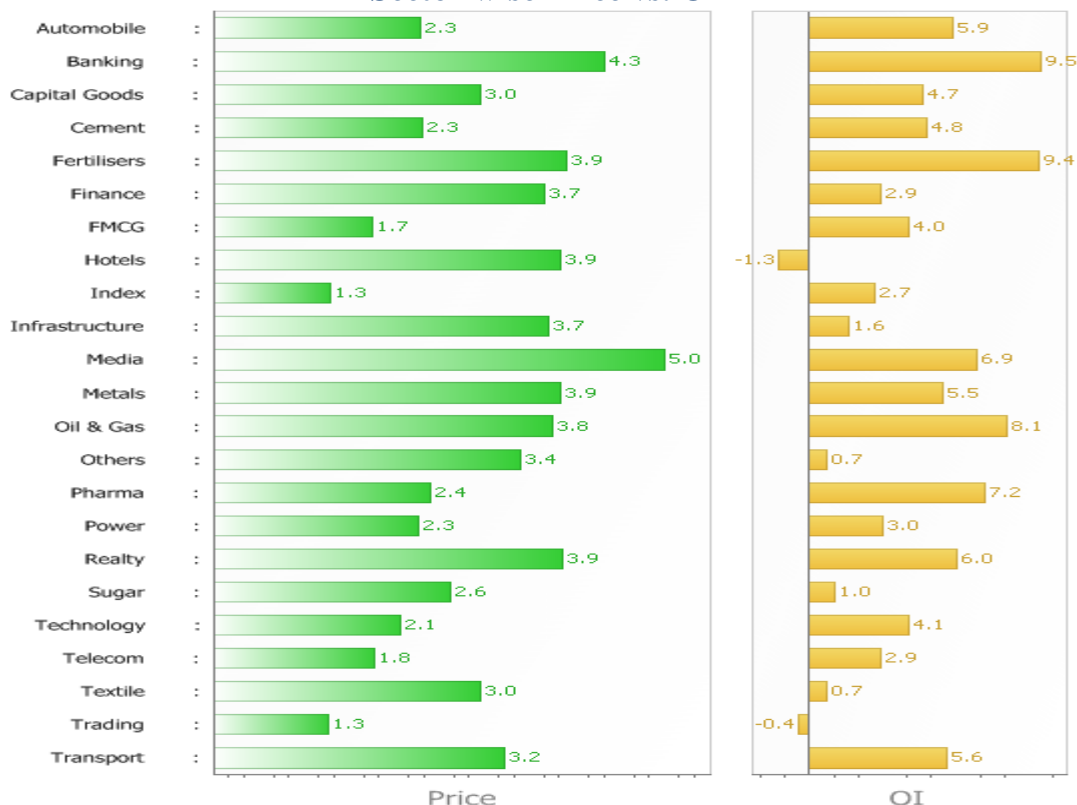
Source: MyFnO.com

- Volatility India VIX closed at 19.2%.
- PCR at 0.99.
- Put writing witnessed at 5800, 5900 and 6000 Dec strikes.
- Fresh long build up seen in 6000 and 6100 Dec calls.
- Near term range for the market is between 5850 – 6100.





Sector wise Price vs. OI



Source: MyFnO.com

- Good Luck arrived in Media sector as buying emerged in Reliance Media, DCHL and Dish TV.
- Banking sector started from where it left yesterday as Midcap banks like Dena bank, Oriental bank and Vijaya bank saw smart gains. Fresh long build witnessed in banking stocks.

Stocks Futures with Upward Potential

Stocks	Price	% change	OI	% change
STER	165.3	1.57	14217000	14.37
M&M	807	4.87	4471250	5.43
ABAN	748.55	6.78	2718750	8.32

Stocks Futures with Downward Potential

Stocks	Price	% change	OI	% change
SESAGOA	302.5	-1.87	13233000	16.89
INFOSYSTCH	3056.8	-0.11	2318750	5.49
HINDUNILVR	298.3	-1.05	12082000	4.99



F & O Trade / Strategy Recommendations

Date	Stock	View	Strategy	Recommended price	Target Price	Stop loss	Period / Details
2-Dec	Ambuja Cement	Bullish	Buy Futures	140.2	144	138.3	3-5 days

F & O Trade / Strategy Follow Up

Date	Stock	View	Strategy	Recommended price	Target Price	Stop loss	Profit / Loss INR	Details
1 Dec	ONGC	Bullish	Buy Futures	1241	1264	1229	+5750	TARGET ACHIEVED
1 Dec	Sintex	Bullish	Buy Futures	205.5	218	198	+22400	BOOK PROFITS@216.7
30 Nov	LT	Bullish	Buy LT 2000 Dec Call	48	64	41	+2000	TARGET ACHIEVED Return 33%



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