

F&O Trade Statistics for 20-Dec-2010

Product	No. of	Turnover (Rs. cr.) *	Put Call
	contracts		Ratio
Index Futures	526118	14721	-
Stock Futures	584183	16584	-
Index Options	2199625	65809	0.94
Stock Options	127699	3784	0.33
F&O Total	3437625	100898	0.90

Source: NSEIndia.com

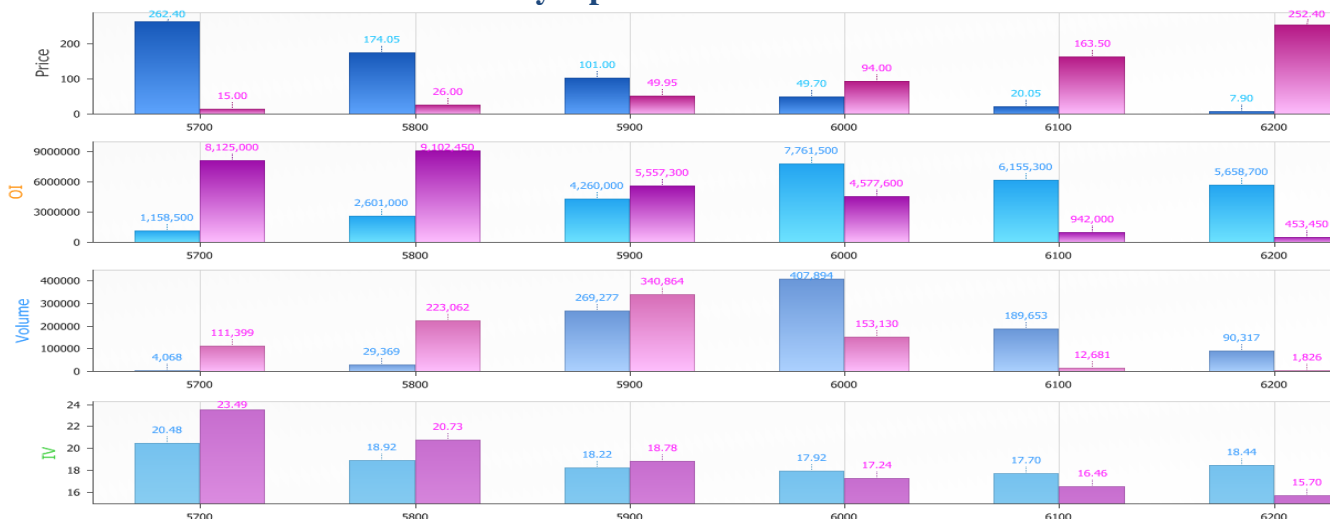
Nifty Futures OI v/s Price

Date	Settle Price	Volume	Open Int	Change in OI
13-Dec-10	5932.95	535085	24960650	-26950
14-Dec-10	5960.30	331225	25070350	109700
15-Dec-10	5895.10	428173	24364450	-705900
16-Dec-10	5966.80	476540	23588050	-776400
20-Dec-10	5959.05	390828	24436800	848750

Source: NSEIndia.com

- Nifty opened negative, after which it had a strong intraday pull back before finally closing flat.
- Nifty December futures closed approx 12 points in premium.
- Nifty Price and OI indicates long build up.
- Outlook for Nifty in coming session remains range bound.

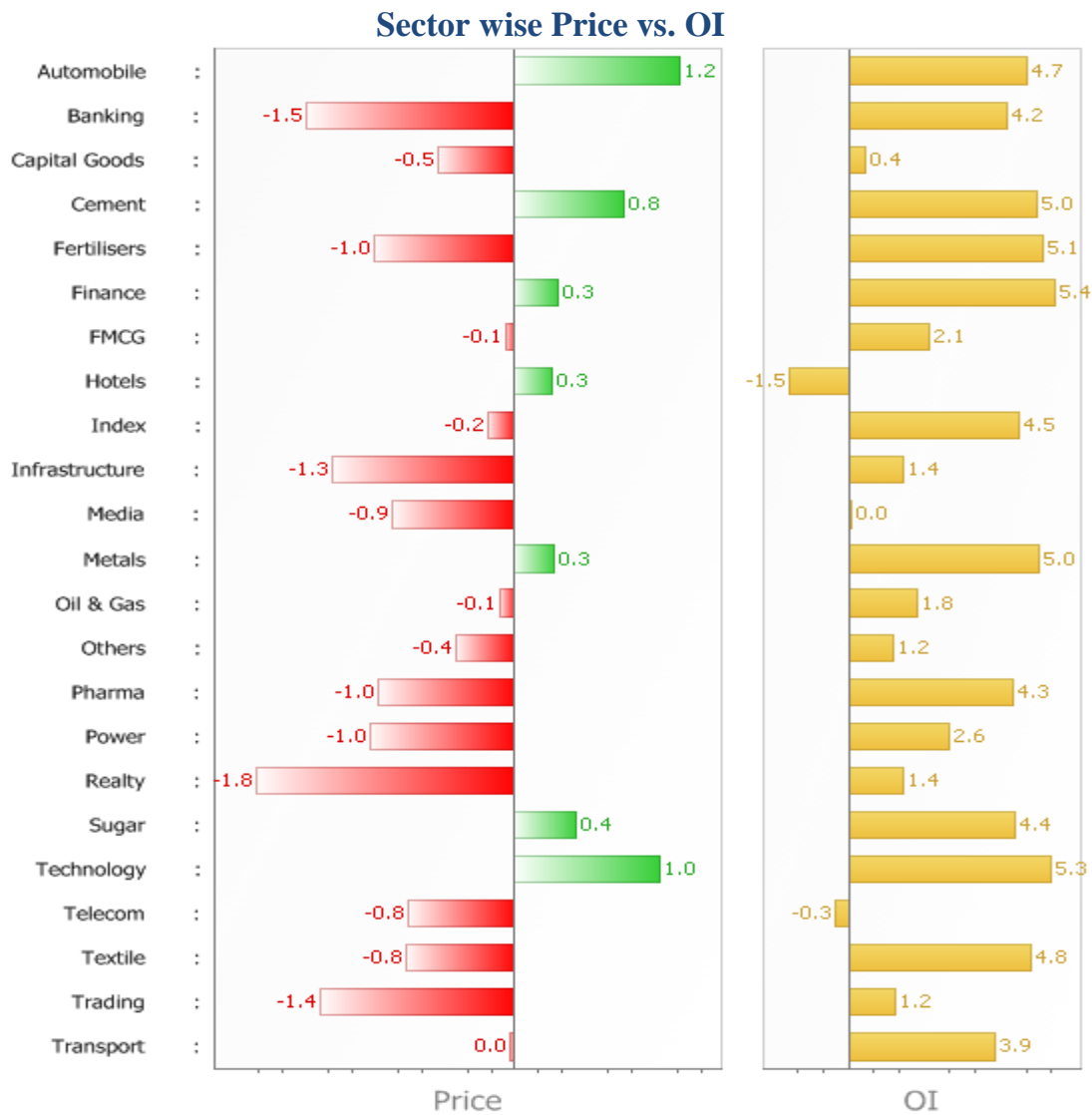
Nifty Options Price Vs OI



Source: MyFnO.com

- Volatility India VIX closed at 20.78.
- PCR is at 0.9.
- Short build up seen at Nifty 5900 and 6000 call.
- Fresh build up seen at Nifty 5800 and 5900 put.





Source: MyFnO.com

- Realty sector has shown weakness as IBrealest, HDIL and Unitech were in pressure.
- Banking sector witnessed short build up as frontline banking stocks decline by more than 2%.
- Automobile sector gained in trade as Hero Honda was up more than 17%.

FII Trading Activity for F&O Segment

(Figures in RS Crores)

	Index Futures	Index Options	Stock Futures	Stock Options
10-Dec-10	812	-1007	-91	-4
13-Dec-10	402	-30	48	-9.7
14-Dec-10	745	-1744	-256	-18
15-Dec-10	-608	-192	366	-10
16-Dec-10	-345	1215	251	-14.5



Stocks Futures with Upward Potential

Stocks	Price	% change	OI	% change
BHEL	2324	0.19	2299750	2.75
TATA STEEL	663.50	0.45	16593000	1.46
MARUTI	1408.9	2.41	1927500	4.91

Stocks Futures with Downward Potential

Stocks	Price	% change	OI	% change
DLF	280.75	-1.02	16448000	3.84
IDBI	161.9	-0.15	24560000	4.80
RCOM	126.3	-2.43	28586000	2.48

F & O Trade / Strategy Recommendations

Date	Stock	View	Strategy	Recommended price	Target Price	Stop loss	Period / Details
21 Dec	ONGC	Bullish	Buy Dec Futures	1306	1334	1294	3-5 days

F & O Trade / Strategy Follow Up

Date	Stock	View	Strategy	Recommended price	Target Price	Stop loss	Profit / Loss INR	Details
16 Dec	Bharat Forge	Bullish	Buy Dec Futures	389	396	385.5	- 3500	SL Hit
20 Dec	ACC	Bullish	Buy Dec Futures	1071	1095	1057	+ 6000	Target Achieved

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