



20th Dec 2011, derivativeresearch@bonanzaonline.com

F & O HEADLINES

Index Summary			
	19 /12/11	16 /12/11	Change
Nifty	4613.10	4651.60	-38.50
Nifty Future	4623.85	4643.15	-19.30
Prem(+)/Disc(-)	10.80	-8.40	19.20
OI(Nifty Fut) in sh Lks.	250.21	255.24	-5.03
OI(Nifty Total) in sh Lks.	1915.54	1888.48	27.06
OI(Total Mkt in Rs Cr)	124097	122787	1310.00
Nifty PCR OI	0.91	0.93	-0.02
Nifty PCR (VOL)	0.90	0.91	-0.01

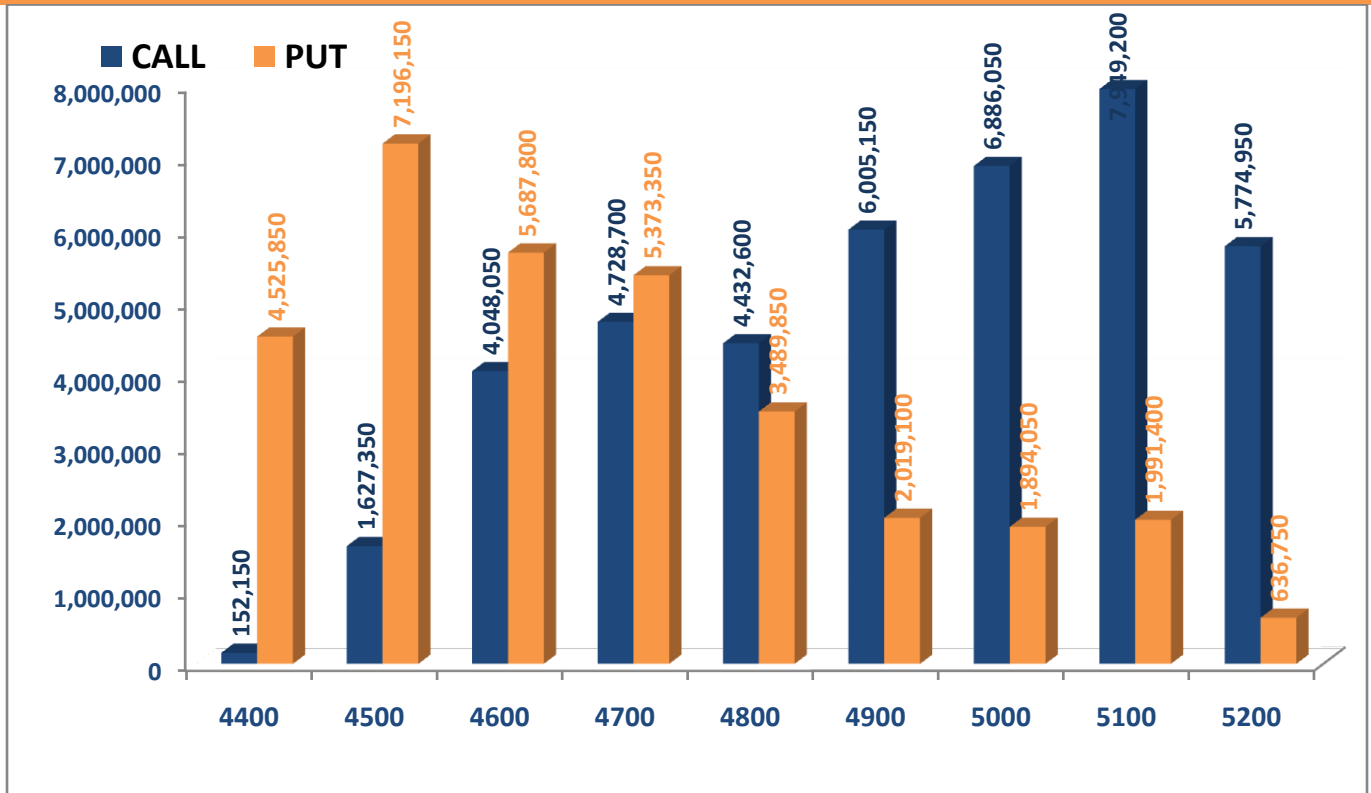
Volatility Index			
	19/12/2011	16/12/2011	%Change
India VIX	30.58	29.69	2.99

F & O Turnover (in Rs Cr.)			
Products	19/12/2011	16/12/2011	%Change
Index Futures	15093.85	21260.92	-29.01
Stock Futures	11559.67	14978.14	-22.82
Index Option	106061.6	141299.8	-24.94
Stock Option	3931.54	5063.55	-22.36
Total	136646.7	182602.4	-25.17

	Advance	Decline
Nifty	21	30
NSE	305	1187

- Nifty Dec fut opened at 4602.35 then due to long unwinding tested the low of 4561.25 & closed at 4623.85.
- Long unwinding is seen in Nifty fut as price of Nifty fut is decreased by 19.30 & OI is also decreased by 5.03 lk shares. FII sold 1006 cr. In index fut.
- Total OI of the market in value terms is increased to Rs 124097 Cr from 122787 Cr, increased by Rs 1310 Cr. OI of Nifty Fut. is decreased by 5.03 Lk while OI of all Nifty products is increased by 27.06 Lk shares.
- Long buildup is seen in TATAMOTORS, CAIRN & HINDZINC.
- Short buildup is seen in PANTALONR, DIVISLAB & DISHTV.
- Nifty PCR (OI) decreased to 0.91 from 0.93.

Nifty DEC Option OI Distribution Across the Different Strikes



FII Activity on 19th December 2011

	BUY		SELL		Net(Rs Cr)	OI	
	Contracts	Value(Rs Cr)	Contracts	Value(Rs Cr)		Contracts	Values (Rs Cr)
Index Futures	93596	2125.27	138233	3132.07	-1006.80	545939	12322.98
Index Options	906329	20995.84	905047	21048.91	-53.07	2083888	48018.10
Stock Futures	91353	2021.53	94550	2049.03	-27.50	1183716	24946.39
Stock Options	24574	509.02	23917	498.81	10.21	48549	1029.35
					-1077.16		

FII OI (No of contracts)

19 th DEC 2011	545939	2083888	1183716	48549
16 th DEC 2011	551768	2069050	1169139	46508

Top Gainers & Losers Open Interest Wise

Top Gainers (OI wise)		
Company	Future OI (%)	Price (%)
BIOCON	20.93	-7.11
JUBLFOOD	20.67	0.72
VIPIND	17.67	-4.82
PATNI	17.56	-2.96
ARVIND	17.53	1.80

Top Losers (OI wise)		
Company	Future OI (%)	Price (%)
TRIVENI	-9.26	6.06
LITL	-7.13	3.37
EDUCOMP	-6.87	3.32
NCC	-6.04	-2.12
BAJAJ-AUTO	-5.96	-0.59

Top Gainers & Losers Price Wise

Top Gainers (price wise)		
Company	Price (%)	Future OI (%)
TRIVENI	6.06	-9.26
RENUKA	5.39	-2.07
GVKPIL	4.57	1.73
TATAMOTORS	4.10	-1.44
CAIRN	3.66	0.39

Top Losers (price wise)		
Company	Price (%)	Future OI (%)
BATAINDIA	-11.61	-22.78
MERCATOR	-9.23	-0.62
3IINFOTECH	-7.58	-6.98
ORCHIDCHEM	-7.43	-7.32
ALBK	-7.14	5.81

Trading Strategy for Nifty

- Intraday support for Nifty Dec Fut around 4570 on upside resistance zone 4720-4750.
- Long position may be taken in the range of 4580-4600 with the SL of 4550 for the target of 4660.

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	1626	39621	80260.75	1626.85	-2.58	8574000
AXISBANK	29-Dec-11	850.65	23957	50320.48	835.55	-5.61	9908500
TATAMOTORS	29-Dec-11	180	21765	47502.11	179.3	4.18	40046250
LT	29-Dec-11	1028.3	17614	45928.95	1035.3	-3.95	6179250
ICICIBANK	29-Dec-11	655.9	26329	43041.99	659.9	-2.13	11879250
RELIANCE	29-Dec-11	736	22437	40903.21	739.45	2.08	11950000
INFY	29-Dec-11	2672	11636	39106.41	2686	-1.34	2721000
BHARTIARTL	29-Dec-11	336.05	8364	28026.93	337.9	0.34	12173000
TITAN	29-Dec-11	161.55	6683	26950.87	162.05	0.12	13050000
DLF	29-Dec-11	188.4	14184	26680.1	188.95	-2.78	21684000

Ten Most Active Stock Options

Symbol	Option type	Strike Price	Value of Underlying	Expiry Date	No. of Contract Traded	(OI)
SBIN	CE	1700	1626	29-Dec-11	5020	233375
SBIN	PE	1600	1626	29-Dec-11	4294	257750
SBIN	CE	1800	1626	29-Dec-11	3621	578125
SBIN	CE	1650	1626	29-Dec-11	3513	145250
TATAMOTORS	CE	180	180	29-Dec-11	2822	2543750
BHARTIARTL	CE	340	336.05	29-Dec-11	1698	267000
RELIANCE	CE	740	736	29-Dec-11	3032	294500
TATAMOTORS	PE	170	180	29-Dec-11	2531	2277500
SBIN	PE	1700	1626	29-Dec-11	2371	139250
SBIN	PE	1650	1626	29-Dec-11	2382	78625

Ten Most Active NIFTY Options

Symbol	Option type	Strike Price	Value of Underlying	Expiry Date	No. of Contract Traded	(OI)
NIFTY	PE	4600	4613.1	29-Dec-11	515827	5872050
NIFTY	CE	4700	4613.1	29-Dec-11	506424	4960400
NIFTY	PE	4500	4613.1	29-Dec-11	509007	7264150
NIFTY	CE	4600	4613.1	29-Dec-11	460217	4113250
NIFTY	CE	4800	4613.1	29-Dec-11	324819	4559250
NIFTY	PE	4400	4613.1	29-Dec-11	268061	5572350
NIFTY	CE	4900	4613.1	29-Dec-11	228359	6085600
NIFTY	CE	5000	4613.1	29-Dec-11	202056	7270250
NIFTY	PE	4700	4613.1	29-Dec-11	159958	5945800
NIFTY	PE	4300	4613.1	29-Dec-11	169195	3948250

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