



15th Dec 2011, derivativeresearch@bonanzaonline.com

F & O HEADLINES

Index Summary			
	14 /12/11	13 /12/11	Change
Nifty	4763.25	4800.60	-37.35
Nifty Future	4764.20	4811.35	-47.15
Prem(+)/Disc(-)	0.95	10.80	-9.85
OI(Nifty Fut) in sh Lks.	235.46	225.18	10.28
OI(Nifty Total) in sh Lks.	1836.35	1800.84	35.51
OI(Total Mkt in Rs Cr)	122564	121791	773.00
Nifty PCR OI	1.04	1.05	-0.01
Nifty PCR (VOL)	0.98	0.91	0.07

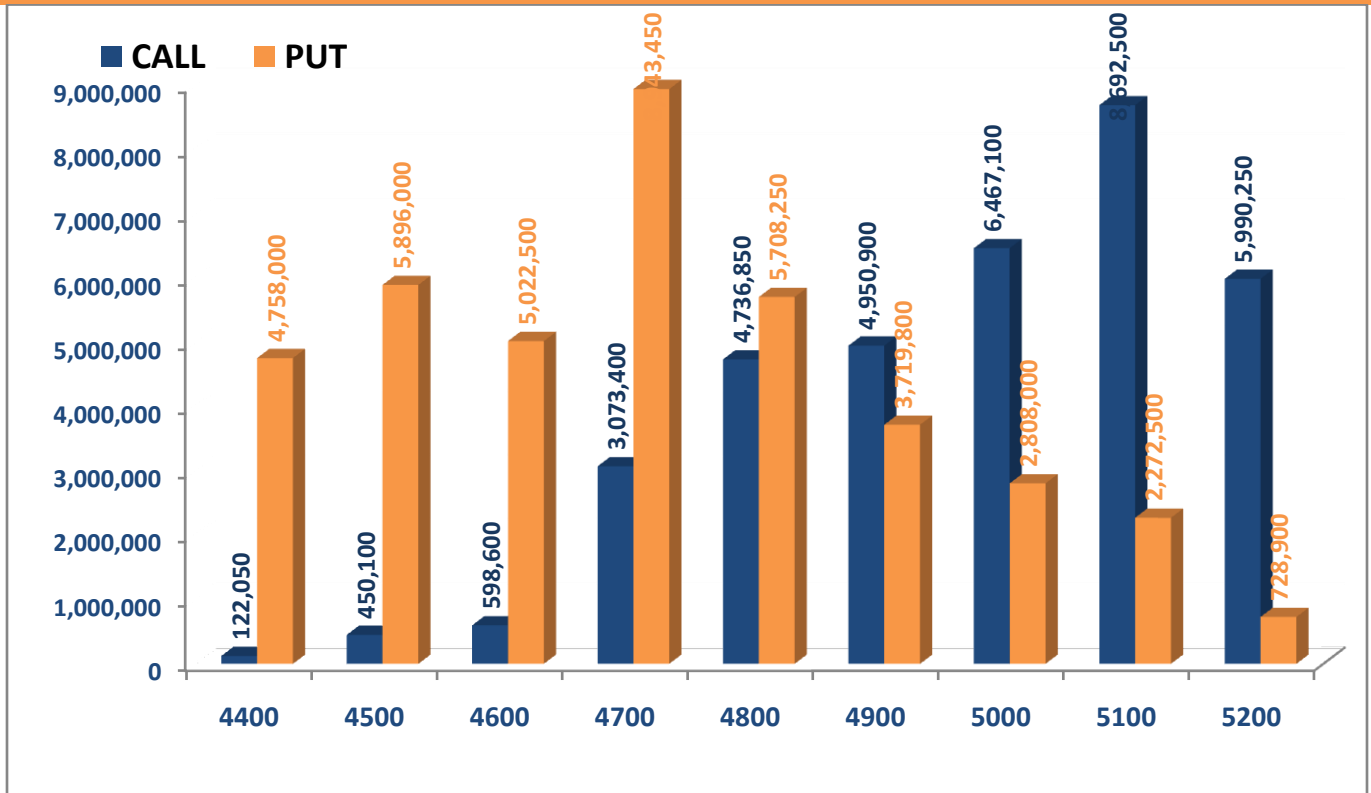
Volatility Index			
	14/12/2011	13/12/2011	%Change
India VIX	28.79	28.11	2.42

F & O Turnover (in Rs Cr.)			
Products	14/12/2011	13/12/2011	%Change
Index Futures	16469.43	16099.13	2.30
Stock Futures	11269.79	11537.19	-2.32
Index Option	99600.06	99986.12	-0.39
Stock Option	3408.81	3737.18	-8.79
Total	130748.1	131359.6	-0.47

	Advance	Decline
Nifty	7	43
NSE	478	987

- Nifty Dec fut opened at 4800 touched the high of 4848 then due to short buildup tested the low of 4751.05 & closed at 4764.20.
- Short buildup is seen in Nifty fut as price of Nifty fut is decreased by 47.15 while OI is increased by 10.28 lk shares. FII sold 310 cr. In index fut.
- Total OI of the market in value terms is increased to Rs 122564 Cr from 121791 Cr, increased by Rs 773 Cr. OI of Nifty Fut. is increased by 10.28 Lk & OI of all Nifty products is increased by 35.51 Lk shares.
- Long buildup is seen in WELCORP, BRFL & KOTAKBANK.
- Short buildup is seen in BHARATFORG & ASHOKLEY.
- Nifty PCR (OI) decreased to 1.04 from 1.05.

Nifty DEC Option OI Distribution Across the Different Strikes



FII Activity on 14th December 2011

	BUY		SELL		Net(Rs Cr)	OI	
	Contracts	Value(Rs Cr)	Contracts	Value(Rs Cr)		Contracts	Values (Rs Cr)
Index Futures	66968	1583.25	80377	1894.00	-310.75	518478	12118.21
Index Options	803090	19188.52	794249	19061.38	127.14	2038596	48546.31
Stock Futures	64908	1499.53	67049	1522.64	-23.11	1136185	24783.98
Stock Options	24465	551.77	24015	535.14	16.63	41454	920.23
					-190.09		

FII OI (No of contracts)

14 th DEC 2011	518478	2038596	1136185	41454
13 th DEC 2011	485951	1998375	1138432	39130

Top Gainers & Losers Open Interest Wise

Top Gainers (OI wise)		
Company	Future OI (%)	Price (%)
BIOCON	22.46	-4.21
JISLJALEQS	21.68	-7.54
ASIANPAINT	18.47	-1.21
CHAMBLFERT	13.74	-6.52
PUNJLLOYD	11.75	-8.10

Top Losers (OI wise)		
Company	Future OI (%)	Price (%)
AREVAT&D	-68.82	-24.67
MPHASIS	-18.10	1.39
BOMDYEING	-15.66	-4.34
PANTALONR	-11.65	-9.97
ACC	-8.23	0.22

Top Gainers & Losers Price Wise

Top Gainers (price wise)		
Company	Price (%)	Future OI (%)
TRIVENI	7.91	-5.73
SUNTV	4.81	-3.62
TATACOMM	3.36	0.92
DISHTV	3.21	-7.26
TTML	2.91	-0.48

Top Losers (price wise)		
Company	Price (%)	Future OI (%)
AREVAT&D	-24.67	-71.59
3IINFOTECH	-10.82	6.09
PANTALONR	-9.97	-12.23
PUNJLLOYD	-8.10	11.02
BALRAMCHIN	-7.70	-0.68

Trading Strategy for Nifty

- Intraday support for Nifty Dec Fut around 4720-4660 on upside resistance zone 4850-4885.
- Short position may be taken in the range of 4770-4790 with the SL of 4810 for the target of 4720.

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	1782	48108	107703	1770.25	-0.67	8671375
ICICIBANK	29-Dec-11	706	31685	55924.82	706	-0.4	11977250
LT	29-Dec-11	1161.05	15449	45468.34	1162	-1.06	5160750
RELIANCE	29-Dec-11	739.7	21122	39428.97	741.6	-0.56	12256250
INFY	29-Dec-11	2746.9	11451	39366.1	2748.5	-0.35	2638125
TATAMOTORS	29-Dec-11	177	15523	34779.28	177	-1.42	40275000
TATASTEEL	29-Dec-11	375.1	17598	33652.66	374	-4.45	19064000
AXISBANK	29-Dec-11	962.45	13608	32834.06	960	-0.45	6685750
TITAN	29-Dec-11	167	7173	30460.14	167.6	-3.32	13230000
DLF	29-Dec-11	201.05	13534	27777.18	201.45	-3.66	21743000

Ten Most Active Stock Options

Symbol	Option type	Strike Price	Value of Underlying	Expiry Date	No. of Contract Traded	(OI)
SBIN	CE	1800	1782	29-Dec-11	6540	278250
SBIN	CE	1900	1782	29-Dec-11	5221	387500
SBIN	CE	1850	1782	29-Dec-11	4487	226875
TATASTEEL	CE	400	375.1	29-Dec-11	3586	1179000
SBIN	PE	1800	1782	29-Dec-11	2688	152625
LT	CE	1200	1161.05	29-Dec-11	2031	421750
SBIN	PE	1700	1782	29-Dec-11	2849	200250
RELIANCE	CE	760	739.7	29-Dec-11	3173	379750
SBIN	PE	1750	1782	29-Dec-11	2587	151500
SBIN	CE	1950	1782	29-Dec-11	2313	254875

Ten Most Active NIFTY Options

Symbol	Option type	Strike Price	Value of Underlying	Expiry Date	No. of Contract Traded	(OI)
NIFTY	PE	4700	4763.25	29-Dec-11	581323	9074900
NIFTY	CE	4900	4763.25	29-Dec-11	544465	5465800
NIFTY	PE	4800	4763.25	29-Dec-11	435313	6019500
NIFTY	CE	4800	4763.25	29-Dec-11	388775	4854800
NIFTY	CE	5000	4763.25	29-Dec-11	321400	6826850
NIFTY	CE	5100	4763.25	29-Dec-11	222313	8977600
NIFTY	PE	4600	4763.25	29-Dec-11	240042	5056450
NIFTY	CE	5200	4763.25	29-Dec-11	165457	6017800
NIFTY	PE	4500	4763.25	29-Dec-11	176313	6009450
NIFTY	CE	5300	4763.25	29-Dec-11	97379	4468400

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