



16<sup>th</sup> Dec 2011, derivativeresearch@bonanzaonline.com

## F & O HEADLINES

Index Summary			
	15 /12/11	14 /12/11	Change
Nifty	4746.35	4763.25	-16.90
Nifty Future	4757.40	4764.20	-6.80
Prem(+)/Disc(-)	11.05	0.95	10.10
OI(Nifty Fut) in sh Lks.	241.06	235.46	5.60
OI(Nifty Total) in sh Lks.	1851.55	1836.35	15.20
OI(Total Mkt in Rs Cr)	123800	122564	1236.00
Nifty PCR OI	1.02	1.04	-0.02
Nifty PCR (VOL)	0.96	0.98	-0.02

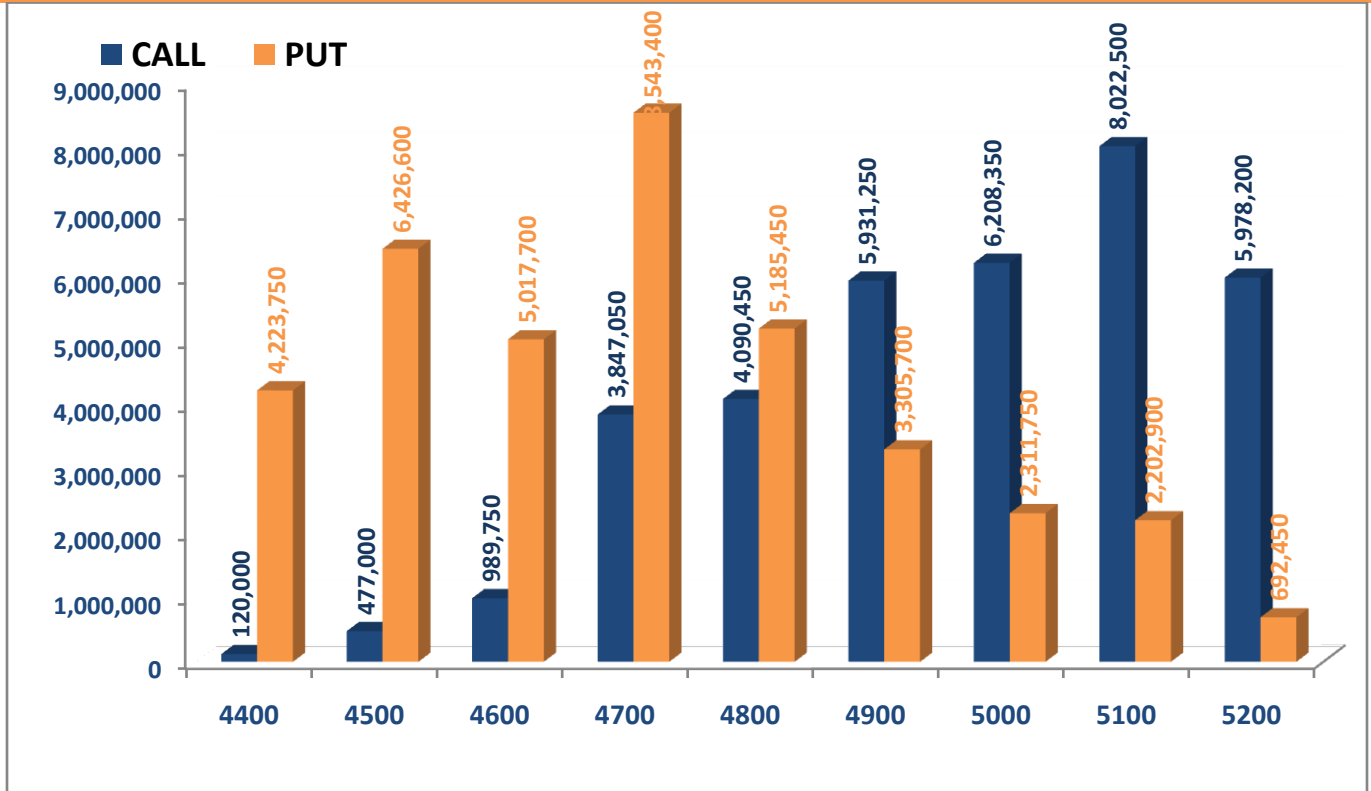
Volatility Index			
	15/12/2011	14/12/2011	%Change
India VIX	28.81	28.79	0.07

F & O Turnover (in Rs Cr.)			
Products	15/12/2011	14/12/2011	%Change
Index Futures	15620.9	16469.43	-5.15
Stock Futures	11934.36	11269.79	5.90
Index Option	106818.9	99600.06	7.25
Stock Option	3932.78	3408.81	15.37
Total	138307	130748.1	5.78

	Advance	Decline
Nifty	24	26
NSE	427	1051

- Nifty Dec fut opened at 4729 tested the low of 4671.10 then due to some buying from lower levels touched the high of 4784 & closed at 4757.40.
- Short buildup is seen in Nifty fut as price of Nifty fut is decreased by 6.80 while OI is increased by 5.60 lk shares. FII sold 697 cr. In index fut.
- Total OI of the market in value terms is increased to Rs 123800 Cr from 122564 Cr, increased by Rs 1236 Cr. OI of Nifty Fut. is increased by 5.60 Lk & OI of all Nifty products is increased by 15.20 Lk shares.
- Long buildup is seen in DELTACORP, TATAPOWER & CROMPGREAV.
- Short buildup is seen in HDFCBANK, TATACHEM & HEROMOTOCO.
- Nifty PCR (OI) decreased to 1.02 from 1.04.

### Nifty DEC Option OI Distribution Across the Different Strikes



### FII Activity on 15<sup>th</sup> December 2011

	BUY		SELL		Net( Rs Cr)	OI	
	Contracts	Value( Rs Cr)	Contracts	Value(Rs Cr)		Contracts	Values (Rs Cr)
Index Futures	65656	1532.48	95566	2230.45	-697.97	549992	12829.16
Index Options	963372	22741.94	945240	22364.27	377.67	2066372	49004.97
Stock Futures	80926	1855.77	83687	1862.25	-6.48	1158442	25228.50
Stock Options	23921	535.44	23223	515.17	20.27	43492	942.62
					-306.51		

### FII OI (No of contracts)

15 <sup>th</sup> DEC 2011	549992	2066372	1158442	43492
14 <sup>th</sup> DEC 2011	518478	2038596	1136185	41454

## Top Gainers & Losers Open Interest Wise

Top Gainers (OI wise)		
Company	Future OI (%)	Price (%)
AREVAT&D	35.42	0.07
PUNJLLOYD	16.04	-2.86
CIPLA	15.16	1.21
IBREALEST	13.87	-2.44
TITAN	12.56	-2.59

Top Losers (OI wise)		
Company	Future OI (%)	Price (%)
GAIL	-16.60	-0.09
MPHASIS	-13.67	0.87
LUPIN	-12.67	4.90
CESC	-12.11	-0.18
POWERGRID	-11.23	3.06

## Top Gainers & Losers Price Wise

Top Gainers (price wise)		
Company	Price (%)	Future OI (%)
LUPIN	4.90	-12.88
WELCORP	4.88	0.13
TATAPOWER	4.66	4.77
JUBLFOOD	4.65	-1.02
CHAMBLFERT	4.33	-5.84

Top Losers (price wise)		
Company	Price (%)	Future OI (%)
3IINFOTECH	-9.76	2.28
BALRAMCHIN	-8.88	-1.62
GUJFLUORO	-8.39	4.50
SINTEX	-8.11	4.17
FORTIS	-7.72	1.57

## 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 4830-4850 with the SL of 4880 for the target of 4740.

### 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	1738.8	44269	96563.42	1739.5	-1.72	8810375
RELIANCE	29-Dec-11	750.85	27969	51919.55	752.3	1.16	12338000
TITAN	29-Dec-11	164	12080	48519.32	164.45	-2.14	14937500
TATAMOTORS	29-Dec-11	172.8	21713	46862.08	173.6	-2.06	41873750
LT	29-Dec-11	1132.6	16100	45563.81	1138	-1.88	5329000
AXISBANK	29-Dec-11	951.4	18758	44017.52	944	-1.39	7246000
INFY	29-Dec-11	2720.65	12753	43204.77	2733	-0.46	2553625
ICICIBANK	29-Dec-11	698.05	24422	42644.48	700.15	-0.56	11886500
TATASTEEL	29-Dec-11	375.9	18656	34793.44	376.25	0.29	19712500
BHARTIARTL	29-Dec-11	338.65	8215	27708.37	340.1	-2.79	13189000

### Ten Most Active Stock Options

Symbol	Option type	Strike Price	Value of Underlying	Expiry Date	No. of Contract Traded	(OI)
SBIN	CE	1800	1738.8	29-Dec-11	6201	369500
SBIN	CE	1900	1738.8	29-Dec-11	4899	520750
TATAMOTORS	CE	180	172.8	29-Dec-11	3942	2392500
SBIN	PE	1700	1738.8	29-Dec-11	3974	223125
SBIN	CE	1750	1738.8	29-Dec-11	3289	152500
SBIN	CE	1950	1738.8	29-Dec-11	2955	339750
SBIN	CE	1850	1738.8	29-Dec-11	2844	256000
TATAMOTORS	PE	170	172.8	29-Dec-11	2898	1371250
SBIN	PE	1750	1738.8	29-Dec-11	2530	123875
TATASTEEL	CE	400	375.9	29-Dec-11	2552	1242500

### Ten Most Active NIFTY Options

Symbol	Option type	Strike Price	Value of Underlying	Expiry Date	No. of Contract Traded	(OI)
NIFTY	PE	4700	4746.35	29-Dec-11	619362	9232300
NIFTY	CE	4800	4746.35	29-Dec-11	583173	4361800
NIFTY	PE	4600	4746.35	29-Dec-11	479398	5074200
NIFTY	CE	4900	4746.35	29-Dec-11	397367	6009250
NIFTY	CE	5000	4746.35	29-Dec-11	283277	6347750
NIFTY	CE	4700	4746.35	29-Dec-11	284652	3898300
NIFTY	PE	4500	4746.35	29-Dec-11	255089	6488500
NIFTY	CE	5100	4746.35	29-Dec-11	197067	8100500
NIFTY	PE	4800	4746.35	29-Dec-11	182295	5198900
NIFTY	PE	4400	4746.35	29-Dec-11	171214	5233600

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