



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

## F & O HEADLINES

Index Summary			
	12 /12/11	9 /12/11	Change
Nifty	4764.60	4866.70	-102.10
Nifty Future	4773.70	4885.90	-112.20
Prem(+)/Disc(-)	9.10	19.20	-10.10
OI(Nifty Fut) in sh Lks.	231.28	220	11.28
OI(Nifty Total) in sh Lks.	1785.58	1775.91	9.67
OI(Total Mkt in Rs Cr)	119434	119070	364.00
Nifty PCR OI	1.06	1.08	-0.02
Nifty PCR (VOL)	0.86	0.98	-0.12

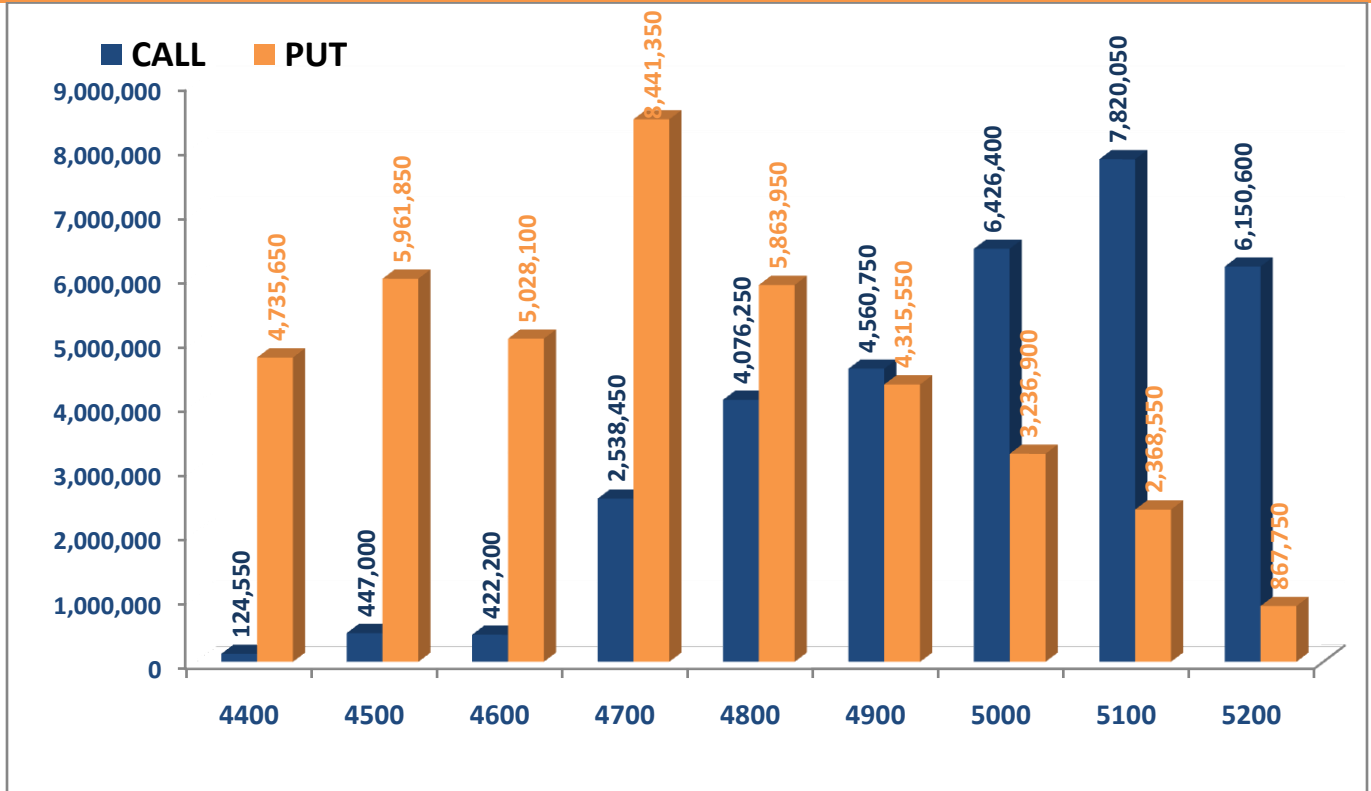
Volatility Index			
	12/12/2011	9/12/2011	%Change
India VIX	29.27	29.53	-0.88

F & O Turnover (in Rs Cr.)			
Products	12/12/2011	9/12/2011	%Change
Index Futures	15391.64	17520.04	-12.15
Stock Futures	10984.52	11975.29	-8.27
Index Option	112124.7	106442.6	5.34
Stock Option	3866.4	3809.95	1.48
Total	142367.2	139747.9	1.87

	Advance	Decline
Nifty	4	46
NSE	381	821

- Nifty Dec fut opened at 4912 then due to short buildup tested the low of 4762 & closed at 4773.70.
- Short buildup is seen in Nifty fut as price of Nifty fut is decreased by 112.20 while OI is increased by 11.28 lk shares. FII sold 235 cr. In index fut.
- Total OI of the market in value terms is increased to Rs 119434 Cr from 119070 Cr, increased by Rs 364 Cr. OI of Nifty Fut. is increased by 11.28 Lk & OI of all Nifty products is increased by 9.67 Lk shares.
- Long buildup is seen in WELCORP, WIPRO & INFY.
- Short buildup is seen in ESSAROIL RECLTD & MCLEADRUS.
- Nifty PCR (OI) decreased to 1.06 from 1.08.

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



### FII Activity on 13<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	68057	1628.72	78835	1864.03	-235.31	488081	11451.28
Index Options	892916	21571.47	948740	23038.00	-1466.53	1990885	47424.53
Stock Futures	62790	1468.69	58890	1346.12	122.57	1119283	24512.36
Stock Options	22760	506.37	22831	507.15	-0.78	38323	833.38
					-1580.05		

### FII OI (No of contracts)

12 <sup>th</sup> DEC 2011	488081	1990885	1119283	38323
9 <sup>th</sup> DEC 2011	459607	1957337	1115549	37010

## Top Gainers & Losers Open Interest Wise

Top Gainers (OI wise)		
Company	Future OI (%)	Price (%)
BHUSANSTL	18.65	-4.33
IBREALEST	17.61	0.19
ABAN	10.12	-4.85
EDUCOMP	7.66	-3.06
PUNJLLOYD	6.92	-5.81

Top Losers (OI wise)		
Company	Future OI (%)	Price (%)
AREVAT&D	-38.88	-6.01
ONMOBILE	-15.87	-5.18
DABUR	-11.40	0.47
CIPLA	-11.05	-0.96
ITC	-8.97	-0.86

## Top Gainers & Losers Price Wise

Top Gainers (price wise)		
Company	Price (%)	Future OI (%)
WELCORP	4.07	1.64
WIPRO	2.42	5.73
AUROPHARMA	1.72	-1.77
KSOILS	1.49	-3.80
HCLTECH	1.36	-5.39

Top Losers (price wise)		
Company	Price (%)	Future OI (%)
ESSAROIL	-12.26	4.08
PATELENG	-8.78	-3.94
PFC	-8.43	-0.98
SINTEX	-8.09	-0.98
IFCI	-7.60	-4.34

## Trading Strategy for Nifty

- Intraday support for Nifty Dec Fut around 4735-4700 on upside resistance zone 4880-4930.
- Long position may be taken in the range of 4750-4770 with the SL of 4730 for the target of 4825.

### 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	1772	44461	100820.3	1766	-5	8231500
LT	29-Dec-11	1193.2	14843	44881.15	1197	-3.16	4669500
ICICIBANK	29-Dec-11	706.55	23941	43241.64	709.45	-3.38	11871000
INFY	29-Dec-11	2738	12473	42609.48	2741	0.94	2533000
RELIANCE	29-Dec-11	726.8	21276	39672.83	730.05	-4.12	12636500
TATAMOTORS	29-Dec-11	177.9	15548	35225.94	178.5	-2.8	38536250
AXISBANK	29-Dec-11	967.3	12959	31909.27	970.3	-2.61	6220750
BHARTIARTL	29-Dec-11	343.05	9017	31666.8	344.1	-4.81	12714000
TCS	29-Dec-11	1186.5	9434	27682.66	1181.1	0.81	6056000
TATASTEEL	29-Dec-11	384	13474	26371.31	383.25	-3.67	17878500

### Ten Most Active Stock Options

Symbol	Option type	Strike Price	Value of Underlying	Expiry Date	No. of Contract Traded	(OI)
SBIN	CE	1900	1772	29-Dec-11	5799	369250
SBIN	PE	1800	1772	29-Dec-11	4119	167000
SBIN	CE	1950	1772	29-Dec-11	2850	213875
SBIN	CE	2000	1772	29-Dec-11	2229	269125
RELIANCE	CE	760	726.8	29-Dec-11	2853	338000
LT	PE	1200	1193.2	29-Dec-11	1745	253000
RELIANCE	CE	800	726.8	29-Dec-11	2650	696250
SBIN	CE	1850	1772	29-Dec-11	2213	143000
RELIANCE	CE	780	726.8	29-Dec-11	2521	398000
SBIN	PE	1750	1772	29-Dec-11	2217	108125

### Ten Most Active NIFTY Options

Symbol	Option type	Strike Price	Value of Underlying	Expiry Date	No. of Contract Traded	(OI)
NIFTY	CE	4900	4764.6	29-Dec-11	525440	4560750
NIFTY	PE	4700	4764.6	29-Dec-11	486853	8441350
NIFTY	PE	4800	4764.6	29-Dec-11	462274	5863950
NIFTY	CE	5000	4764.6	29-Dec-11	444222	6426400
NIFTY	CE	5100	4764.6	29-Dec-11	313835	7820050
NIFTY	CE	5200	4764.6	29-Dec-11	258406	6150600
NIFTY	PE	4900	4764.6	29-Dec-11	227241	4315550
NIFTY	PE	4600	4764.6	29-Dec-11	225122	5028100
NIFTY	CE	4800	4764.6	29-Dec-11	212116	4076250
NIFTY	CE	5300	4764.6	29-Dec-11	193254	5027200

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