



14th Dec 2011, derivativeresearch@bonanzaonline.com

F & O HEADLINES

Index Summary			
	13 /12/11	12 /12/11	Change
Nifty	4800.60	4764.60	36.00
Nifty Future	4811.35	4773.70	37.65
Prem(+)/Disc(-)	10.80	9.10	1.70
OI(Nifty Fut) in sh Lks.	225.18	231.28	-6.10
OI(Nifty Total) in sh Lks.	1800.84	1785.58	15.26
OI(Total Mkt in Rs Cr)	121791	119434	2357.00
Nifty PCR OI	1.05	1.06	-0.01
Nifty PCR (VOL)	0.91	0.86	0.05

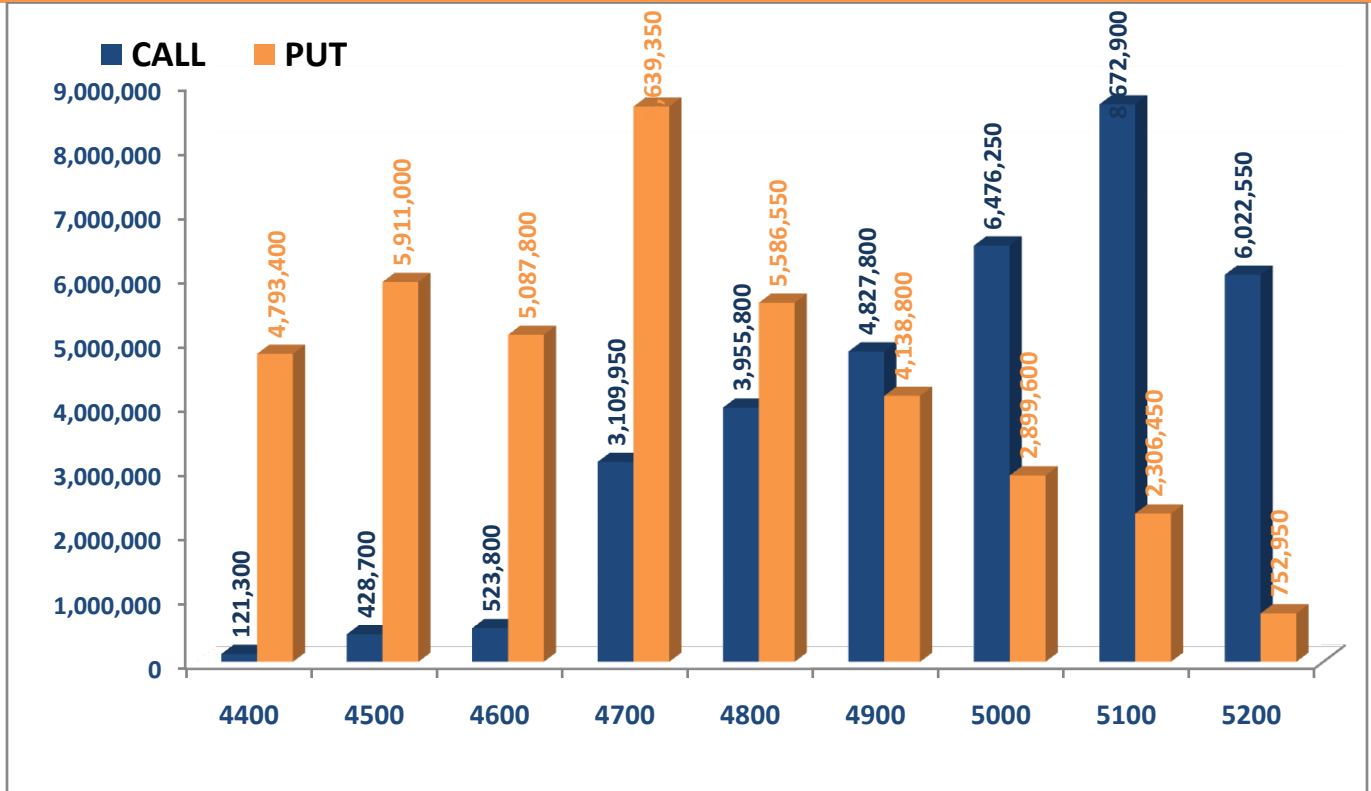
Volatility Index			
	13/12/2011	12/12/2011	%Change
India VIX	28.11	29.27	-3.96

F & O Turnover (in Rs Cr.)			
Products	13/12/2011	12/12/2011	%Change
Index Futures	16099.13	15391.64	4.60
Stock Futures	11537.19	10984.52	5.03
Index Option	99986.12	112124.7	-10.83
Stock Option	3737.18	3866.4	-3.34
Total	131359.6	142367.2	-7.73

	Advance	Decline
Nifty	38	12
NSE	602	850

- Nifty Dec fut opened at 4744 tested the low of 4731.20 then due to short covering touched the high of 4839.70 & closed at 4811.35.
- Short covering is seen in Nifty fut as price of Nifty fut is increased by 37.65 while OI is decreased by 6.10 lk shares. FII sold 507 cr. In index fut.
- Total OI of the market in value terms is increased to Rs 121791 Cr from 119434 Cr, increased by Rs 2357 Cr. OI of Nifty Fut. is decreased by 6.10 Lk & OI of all Nifty products is increased by 15.26 Lk shares.
- Long buildup is seen in WELCORP, SCI & GODREJIND.
- Short buildup is seen in JISLJALEQS, SINTEX & TRIVENI.
- Nifty PCR (OI) decreased to 1.05 from 1.06.

Nifty DEC Option OI Distribution Across the Different Strikes



FII Activity on 13th December 2011

	BUY		SELL		Net(Rs Cr)	OI	
	Contracts	Value(Rs Cr)	Contracts	Value(Rs Cr)		Contracts	Values (Rs Cr)
Index Futures	67760	1593.95	89958	2101.57	-507.62	485951	11456.83
Index Options	854329	20490.14	857147	20488.59	1.55	1998375	47961.44
Stock Futures	70589	1641.45	69201	1591.58	49.87	1138432	25166.34
Stock Options	24312	531.82	24133	524.29	7.53	39130	857.04
					-448.67		

FII OI (No of contracts)

13 th DEC 2011	485951	1998375	1138432	39130
12 th DEC 2011	488081	1990885	1119283	38323

Top Gainers & Losers Open Interest Wise

Top Gainers (OI wise)		
Company	Future OI (%)	Price (%)
AREVAT&D	70.78	4.15
IVRCLINFRA	39.57	2.25
DISHTV	30.59	2.44
GRASIM	16.97	4.00
IBREALEST	16.36	-2.79

Top Losers (OI wise)		
Company	Future OI (%)	Price (%)
PETRONET	-8.62	2.96
NHPC	-7.07	-2.78
3IINFOTECH	-6.89	7.67
GSPL	-6.21	2.96
ESSAROIL	-5.88	2.20

Top Gainers & Losers Price Wise

Top Gainers (price wise)		
Company	Price (%)	Future OI (%)
WELCORP	12.94	12.39
3IINFOTECH	7.67	-7.35
GMRINFRA	5.25	-3.12
SCI	4.78	2.20
HINDALCO	4.55	-0.50

Top Losers (price wise)		
Company	Price (%)	Future OI (%)
PANTALOONR	-7.01	-2.18
JISLJALEQS	-5.27	2.70
SINTEX	-4.96	9.45
TRIVENI	-4.79	2.45
TITAN	-4.12	9.70

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 4770-4790 with the SL of 4750 for the target of 4840.

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	1807	35730	78803.41	1797	1.55	8362625
ICICIBANK	29-Dec-11	709.3	31988	56237.3	713	0.44	11875500
LT	29-Dec-11	1174.4	18458	54190.84	1180	-1.5	4978000
INFY	29-Dec-11	2750	14156	48612.59	2760	0.57	2525875
RELIANCE	29-Dec-11	743.65	24352	44950.75	747	2.12	12671750
AXISBANK	29-Dec-11	972	17951	42966.62	975	0.13	6538000
TATAMOTORS	29-Dec-11	179.7	16267	36474.68	180.6	1.43	39710000
TATASTEEL	29-Dec-11	395	18618	35745.63	394	2.68	18069500
TITAN	29-Dec-11	172.6	7128	31145.8	173.9	-3.82	11285000
TCS	29-Dec-11	1180.6	9502	28136.85	1186	0.58	5937000

Ten Most Active Stock Options

Symbol	Option type	Strike Price	Value of Underlying	Expiry Date	No. of Contract Traded	(OI)
SBIN	CE	1800	1807	29-Dec-11	4434	239000
SBIN	CE	1900	1807	29-Dec-11	3399	348625
LT	CE	1200	1174.4	29-Dec-11	2598	361750
TATASTEEL	CE	400	395	29-Dec-11	3713	703000
SBIN	PE	1700	1807	29-Dec-11	2679	189000
SBIN	PE	1750	1807	29-Dec-11	2528	123250
SBIN	CE	1850	1807	29-Dec-11	2416	149875
RELIANCE	CE	760	743.65	29-Dec-11	2901	383000
TCS	CE	1200	1180.6	29-Dec-11	1680	214750
RELIANCE	CE	740	743.65	29-Dec-11	2681	157500

Ten Most Active NIFTY Options

Symbol	Option type	Strike Price	Value of Underlying	Expiry Date	No. of Contract Traded	(OI)
NIFTY	PE	4700	4800.6	29-Dec-11	601121	8639350
NIFTY	CE	4900	4800.6	29-Dec-11	488990	4827800
NIFTY	CE	4800	4800.6	29-Dec-11	433100	3955800
NIFTY	CE	5000	4800.6	29-Dec-11	329201	6476250
NIFTY	PE	4800	4800.6	29-Dec-11	294437	5586550
NIFTY	PE	4600	4800.6	29-Dec-11	300019	5087800
NIFTY	CE	5100	4800.6	29-Dec-11	215100	8672900
NIFTY	CE	5200	4800.6	29-Dec-11	161738	6022550
NIFTY	PE	4500	4800.6	29-Dec-11	175115	5911000
NIFTY	PE	4400	4800.6	29-Dec-11	137996	4793400

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