

**DAILY DERIVATIVE  
REPORT**

**9<sup>TH</sup> DECEMBER 2014**

**Calls**

**F&O**

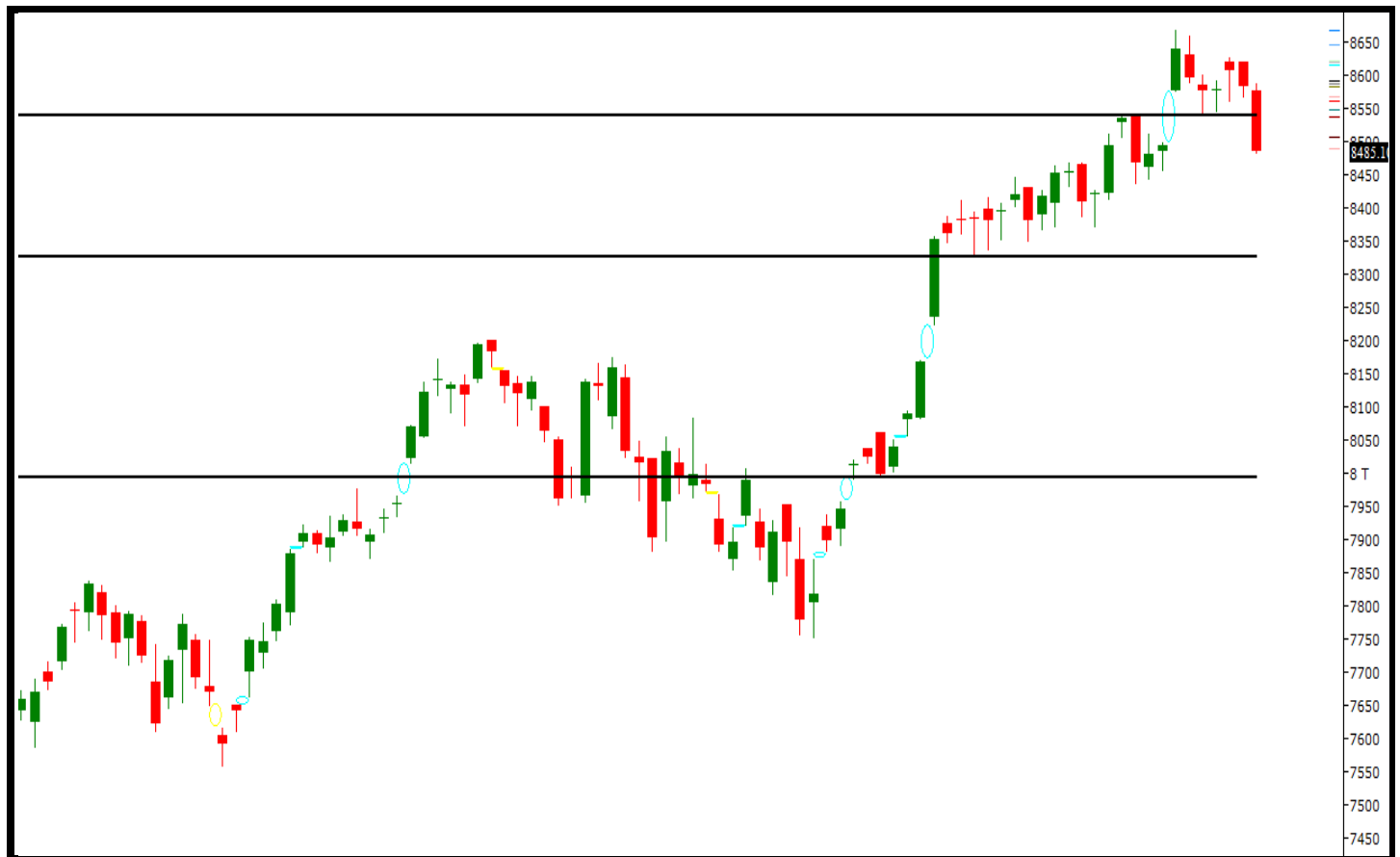
**PUTS**



# NIFTY FUTURE WRAP

24<sup>TH</sup> DEC 2014

SYMBOL	SUPPORT	RESISTANCE	PARTICULARS	CMP	PRE CLOSE	%CHANGE
NIFTY	<b>S1-8475</b>	<b>R1- 8628</b>	NIFTY SPOT	8438.25	<b>8538.30</b>	<b>1.17</b>
	<b>S2-8415</b>	<b>R2-8735</b>	NIFTY FUTURES	8485.10	<b>8582.55</b>	<b>1.14</b>
<b>TREND</b>			<b>STRATEGY</b>			
<b>BULLISH</b>			<b>BUY ON DIPS</b>			
<b>PIVOT POINTS</b>						
<b>S3</b>	<b>S2</b>	<b>S1</b>	<b>P</b>	<b>R1</b>	<b>R2</b>	<b>R3</b>
8307	8413	8449	<b>8519</b>	8554	8624	8730

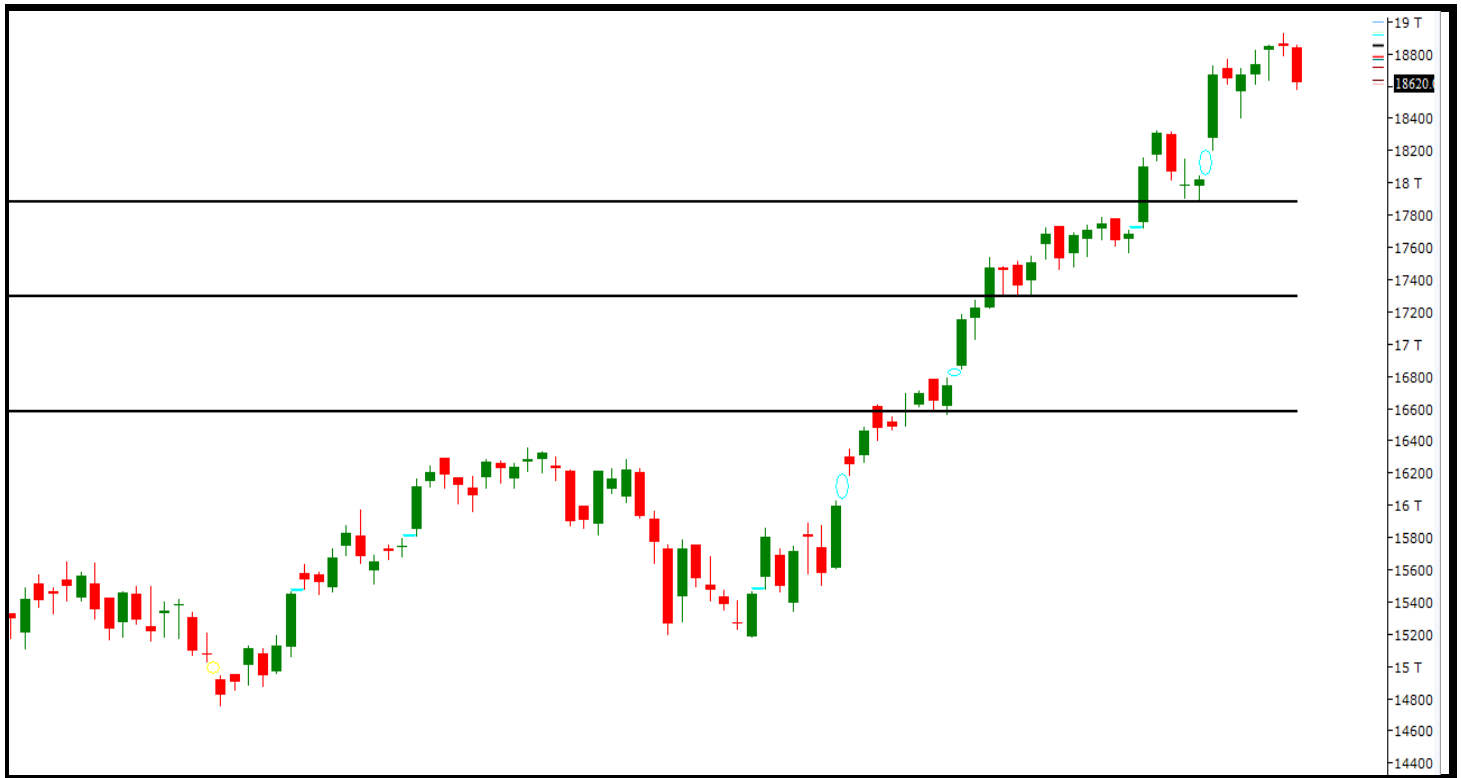




# BANK NIFTY FUTURE WRAP

24<sup>TH</sup> DEC 2014

SYMBOL	SUPPORT	RESISTANCE	PARTICULARS	CMP	PRE CLOSE	%CHANGE
BANK NIFTY	<b>S1-18580</b>	<b>R1-18865</b>	BANK NIFTY SPOT	18510.05	18756.75	<b>1.32</b>
	<b>S2-18405</b>	<b>R2-19120</b>	BANK NIFTY FUTURES	18620.00	18843.15	<b>1.18</b>
TREND			STRATEGY			
<b>BULLISH</b>			<b>BUY ON DIPS</b>			
PIVOT POINTS						
S3	S2	S1	P	R1	R2	R3
8125	18407	18513	<b>18688</b>	18794	18969	19251





## FUTURE'S FRONT

Long Build Up (Fresh Longs) ↑ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
ORIENTBANK	3776.00	4140.00	9.6	317.85	0.80
ITC	24668.00	26435.00	7.2	399.75	1.80
RELCAPITAL	25907.00	26648.00	2.9	530.20	1.40
ZEEL	10228.00	10515.00	2.8	376.05	0.60
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
CIPLA	15315.00	14997.00	[2.1]	654.50	0.6
L&TFH	12779.00	12650.00	[1]	73.55	2.2
RANBAXY	24059.00	23921.00	[0.6]	627.00	0.8
HAVELLS	3790.00	3777.00	[0.3]	325.00	0.8
Short –Build Up ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
INFY	35443.00	47515.00	34.1	1986.00	[4.6]
CESC	2519.00	2913.00	15.6	670.20	[4.8]
BPCL	8260.00	9115.00	10.4	694.10	[2.9]
DRREDDY	8272.00	9020.00	9	3346.00	[2.2]
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
EXIDEIND	4025.00	3894.00	[3.3]	169.75	[0.9]
MINDTREE	1507.00	1465.00	[2.8]	1188.00	[2.6]
IRB	9488.00	9244.00	[2.6]	258.30	[0.3]
ASHOKLEY	7386.00	7254.00	[1.8]	51.40	[4.2]







### Top Gainers: Future Contract ↑

Type	Underlying	Exp. Date	Last Price	Chg (%)	OI ('000s)
FUTSTK	AUROPHARMA	24-12-2014	1,164.35	3.08	6,923.75
FUTSTK	COALINDIA	24-12-2014	364.70	2.52	14,011
FUTSTK	SUNTV	24-12-2014	383	2.19	1,971
FUTSTK	L&TFH	24-12-2014	73.55	2.15	50,600

### Top Losers: Future Contract ↓

Type	Underlying	Exp. Date	Last Price	Chg (%)	OI ('000s)
FUTSTK	ARVIND	24-12-2014	277	[5.2]	12,143
FUTSTK	CESC	24-12-2014	670.20	[4.81]	1,456.50
FUTSTK	INFY	24-12-2014	1,986	[4.57]	11,878.75
FUTSTK	RECLTD	24-12-2014	321.35	[4.2]	11,952

### FII Trends In Future

Script	BUY [RS.CR]	SELL [RS.CR]	NET POSITIONS [RS.CR]	CONTRACTS ['000S]	VALUE [RS.CR]
INDEX FUTURES	33,680	54,057	33,680	258.78	10,518.55
STOCK FUTURES	42,846	62,474	42,846	1,293.08	48,186.3





## OPTION'S FRONT

### Top Gainers: Options ↑

Inst Type	Underlying	Expiry Date	OPT Type	Strike Price[Rs.]	Last Price[Rs.]
OPTSTK	WIPRO	24-Dec-2014	PE	530.00	3.05
OPTSTK	INFY	24-Dec-2014	PE	1,925.00	18.65
OPTSTK	BHEL	29-Jan-2015	CE	300.00	4.00
OPTSTK	INFY	24-Dec-2014	PE	1,900.00	13.25

### Top Loser: Options ↓

Inst Type	Underlying	Expiry Date	OPT Type	Strike Price[Rs.]	Last Price[Rs.]
OPTSTK	NHPC	24-Dec-2014	CE	37.50	0.05
OPTSTK	GRASIM	24-Dec-2014	CE	3,750.00	2.15
OPTSTK	MINDTREE	24-Dec-2014	CE	1,320.00	1.50
OPTSTK	RELIANCE	24-Dec-2014	CE	1,200.00	0.05

### FII Trends In Options

Script	BUY [RS.CR]	SELL [RS.CR]	NET POSITIONS [RS.CR]	CONTRACTS ['000S]	VALUE [RS.CR]
INDEX OPTIONS	2,60,609	2,38,707	2,60,609	1,493.47	60,433.08
STOCK OPTIONS	42,766	42,526	42,766	60.64	2,238.82





## PUT CALL RATIO: STOCK OPTION (OI WISE)

PUT CALL RATIO: STOCK OPTION (OPEN INTEREST WISE)			
SCRIPT	PUT	CALL	RATIO
EICHERMOT	8,250.00	5,250.00	1.57
ITC	49,62,000.00	31,77,000.00	1.56
DLF	1,09,08,000.00	83,18,000.00	1.31
SUNTV	4,31,000.00	3,90,000.00	1.11
PUT CALL RATIO: STOCK OPTION (VOLUME WISE)			
SCRIPT	PUT	CALL	RATIO
DIVISLAB	6,750.00	2,250.00	3.00
MINDTREE	3,250.00	1,500.00	2.17
ABIRLANUVO	20,500.00	17,250.00	1.19
HEROMOTOCO	60,000.00	53,750.00	1.12
PUT CALL RATIO: INDEX FUTURES (OPEN INTEREST WISE)			
SCRIPT	PUT	CALL	RATIO
BANKNIFTY	28,57,675.00	27,76,225.00	1.03
NIFTY	4,16,92,100.00	4,65,80,375.00	0.90
-	-	-	-
PUT CALL RATIO: INDEX FUTURES (VOLUME WISE)			
SCRIPT	PUT	CALL	RATIO
BANKNIFTY	7,47,08,200.00	8,32,67,800.00	0.90
NIFTY	35,10,975.00	39,24,725.00	0.89
-	-	-	-





## DISCLAIMER

The information and views in this report, our website & all the service we provide are believed to be reliable, but we do not accept any responsibility (or liability) for errors of fact or opinion. Users have the right to choose the product/s that suits them the most.

Use of this report in no way constitutes a client/advisor relationship, all information we communicate to you (the subscriber) either through our Web site or other forms of communications, are purely for informational purposes only.

We recommend seeking individual investment advice before making any investment, for you are assuming sole liability for your investments. Capital Stars will in no way have discretionary authority over your trading or investment accounts.

All rights reserved.

## CONTACT US

PHONE: +91 731 6790000

+917316669900

Email: [info@capitalstars.com](mailto:info@capitalstars.com)

CAPITAL STARS FINANCIAL

RESEARCH PRIVATE LIMITED

PLOT NO. 12, SCHEME NO. 78, PART II

VIJAYNAGAR INDORE 452001 (MP)

