



Nifty Snapshot:

	Current	Previous	Change
Nifty	5418.60	5449.10	30.5
Nifty Future (July)	5422.55	5443.80	21.25
Change in OI (July)	-14.93%	-4.21%	-
PCR	1.05	1.56	-0.51
Historical Volatility%	16.42	16.83	-0.41
Volatility Index	19.97	19.24	3.8%
100 DMA	5211	5208	3
50 DMA	5202	5195	7
20 DMA	5349	5340	9
Bank Nifty	10024	10093.90	-69.90
CNX IT	6131.35	6100.40	30.95

- Nifty July Futures closed down by 0.46% at 5422.55 levels.
- Nifty July Future closed at a premium of 3.90 point.
- Maximum Calls for July month stands at the levels of 5400 and Maximum Puts for July month stand at the levels of 5400.
- CNX IT Index was the top gainer index up by 0.5%.

Today's Outlook:

- Nifty will open 0.5% positive zone.
- Nifty fut resistance at 5475/5520. Support at 5400/5380 levels.
- Must put stop loss in fresh position.



Today's Strategy: (EXIT)

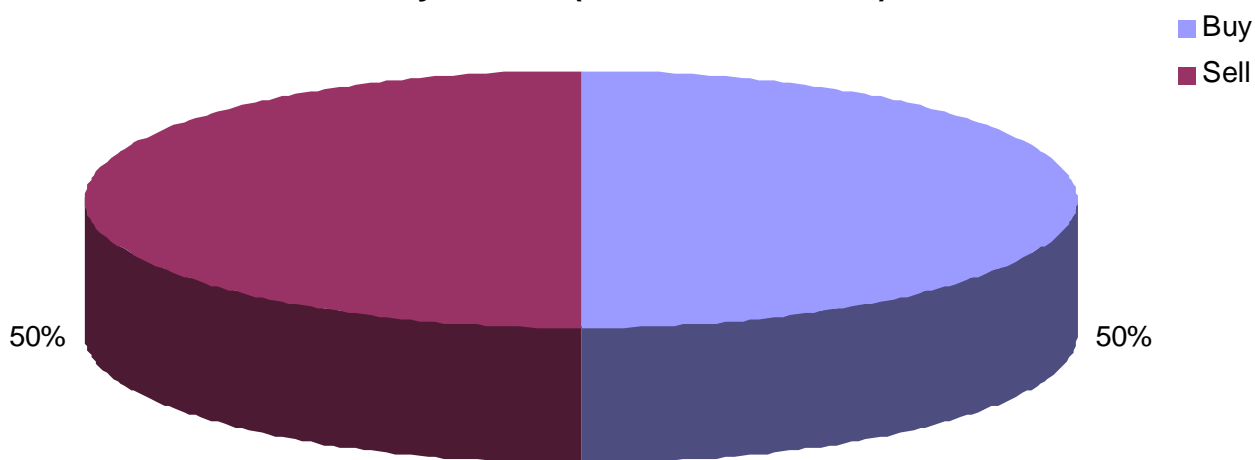
Index at Expiration	Sell nifty @ 5165	Buy 5100 call @ 110	Net Pay Off
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-

- Sell Nifty June fut At 5300
- Buy June 5100 call @ 110
- Maximum loss – 45
- Maximum profit – unlimited below 5055
- Lot size 50
- Exit

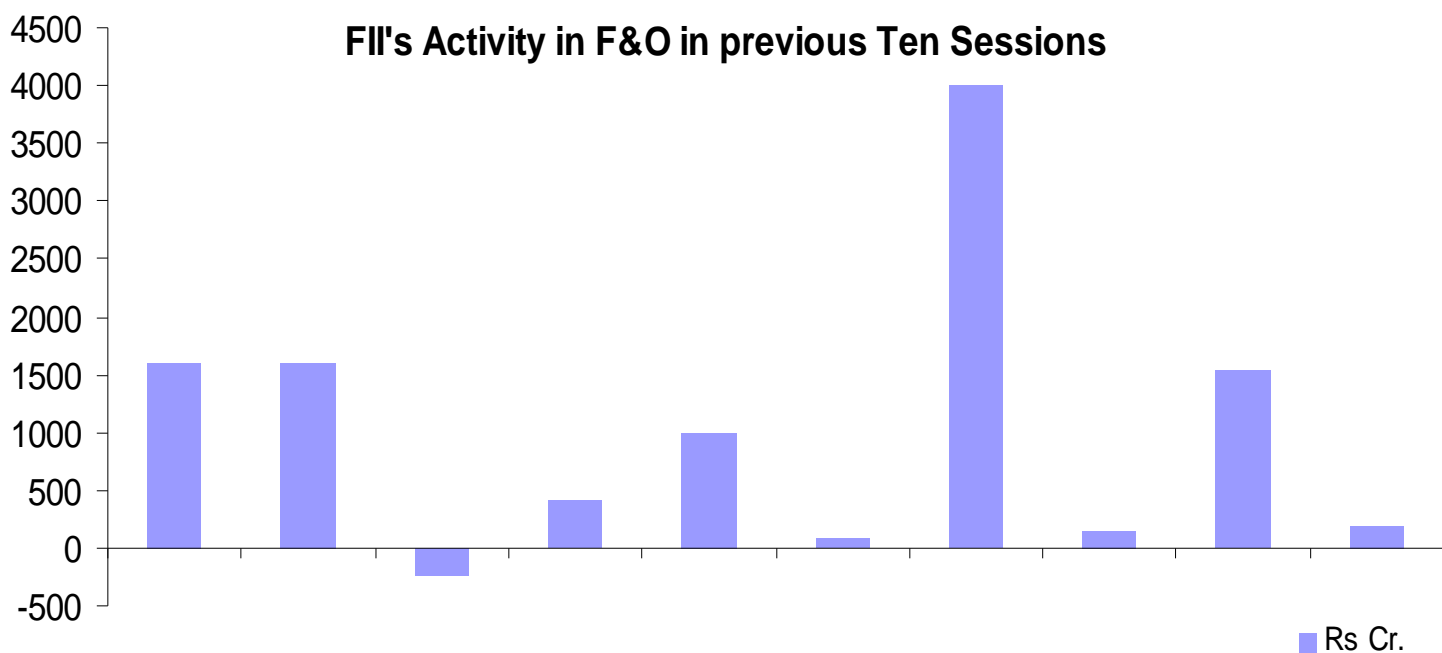
FII's Activity (Previous Session)

	BUY		SELL		OI	
	No. of contracts	Amt in Crores	No. of contracts	Amt in Crores	No. of contracts	Amt in Crores
INDEX FUTURES	163710	4429.93	163425	4415.98	608905	16425.96
INDEX OPTIONS	191874	5113.70	169621	4555.29	2260206	61203.24
STOCK FUTURES	209369	5682.12	219361	5959.31	1291585	35159.90
STOCK OPTIONS	6470	202.59	9672	286.65	58358	1657.71

FII's Activity in F&O (Previous Session)



FII's Activity in F&O in previous Ten Sessions



Market Statistic (Previous Session)

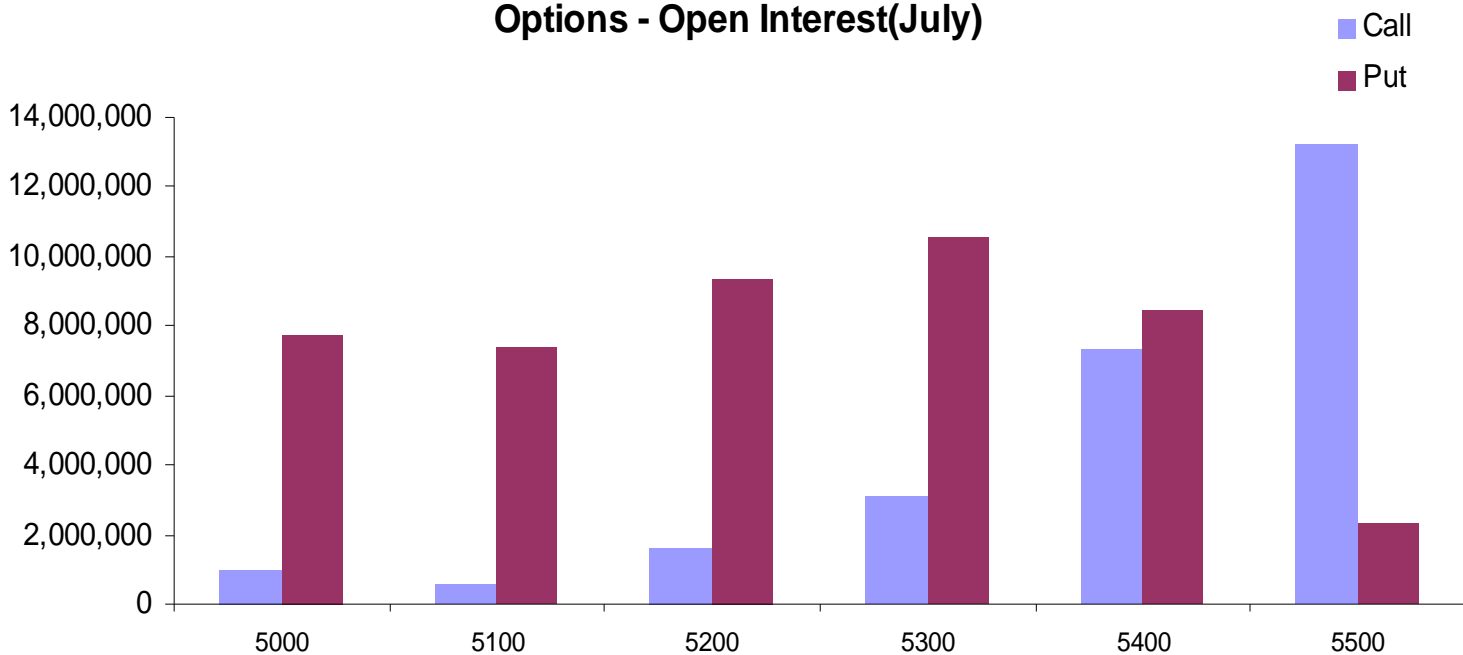
Trade Turnover

	Contracts	Turnover (Rs Cr)	PCR
Index Futures	539174	13932.88	-
Stock Futures	930536	26419.95	-
Index Options	1952539	52712.57	1.15
Stock Options	127404	3850.29	0.38
Total	3549653	96915.68	1.08

Nifty Option Statistic

Strike Price (June)	Call Price	Put Price	Current PCR
5200	219.30	1.60	-
5300	120.70	5.10	-
5400	44.50	26.45	-
5500	9.30	88.55	-
5600	1.70	178.85	-

Options - Open Interest(July)



Top OI Gainers

STOCK	AUG INCREASE IN OI	% Change
IFCI	220	3.7
SUZLON	59	-0.4
JPASSO	104	-6
STER	87	-0.5
NAGAFERT	118	-1

Top OI Losers

STOCK	% CHANGE IN OI	% Change

Most active Stock Future

Symbol	Exp Date	Traded Value (Rs. Cr)	No of Contracts
MARUTI	29-Jul-2010	8049686975	26353
ICICIBANK	29-Jul-2010	5314246113	23254
TATASTEEL	29-Jul-2010	5860849775	21946
RELIANCE	29-Jul-2010	5412890075	20408
STER	29-Jul-2010	3456067550	19790
SBIN	29-Jul-2010	5832514281	19132
JSWSTEEL	29-Jul-2010	5318623275	17953
IFCI	29-Jul-2010	4049797600	16552
TATAMOTORS	29-Jul-2010	6809919350	16458
SESAGOA	29-Jul-2010	2894981150	15931

Most active Stock Option

Symbol	Exp Date	Strike Price	Option Type	No. of Contract	Turnover (Rs. Cr)
UNITECH	29-Jul-2010	85	CA	5882	2026471000
TATASTEEL	29-Jul-2010	540	CA	4306	1175001600
INFOSYSTCH	29-Jul-2010	2800	CA	3643	1285878538
RELIANCE	29-Jul-2010	1100	CA	2965	817503900
RELIANCE	29-Jul-2010	1080	CA	2889	784655613
IFCI	29-Jul-2010	60	CA	2313	571957400
FORTIS	29-Jul-2010	160	CA	2291	748070200
SBIN	29-Jul-2010	2500	CA	2232	699617588
RELIANCE	29-Jul-2010	1060	CA	2231	598718188
BHARTIARTL	29-Jul-2010	320	CA	2147	694319750

Securities in Ban Period (Today):

ICSA
ESSAROIL.

For Further Details/Clarifications please contact:

RR Information & Investment Research Pvt. Ltd.
47, MM Road Jhandewalan New Delhi-110055 (INDIA)
Tel: 011-23636362/63
research@rrfcl.com
www.rfinance.com
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