



Cues-

Futures Open Int up Rs 173 crore, Options Open Int up Rs 2092 crore

Nifty futures add 1 lakh shares in Open Int, at 4-point discount

Nifty Open Int PCR unchanged at 1.35

Nifty Puts add 20 lakh shares, Calls add 13 lakh shares in Open Int

Nifty 5000 Put adds 9 lakh shares in Open Int

Nifty 5300 Call adds 2.5 lakh shares in Open Int

Stock futures add 1.5 cr shares in Open Int

FII in F&O on March 9

Net sell Rs 24 crore in Nifty futures, volumes extremely low

Net buy Rs 254 crore in Nifty options

Net sell Rs 538 crore in Stock futures, Open Int up 12,044 contracts

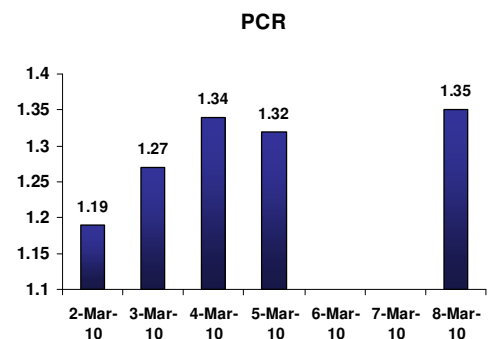
Support & Resistance

	Support	Resistance
Nifty Fut.	5040	5120
	Current	Change
SGX Nifty	5105	12 pts

Trade Turnover

Product	Contracts	Turnover	PCR
Index Futures	345551	8768.88	-
Stock Futures	424697	16251.48	-
Index Options	974273	24876.03	1.18
Stock Options	64956	2537.77	0.34
F&O Total	1809477	52434.16	1.10

Nifty OI PCR



Daily Derivatives Recommendations

- Bull Spread March'10**

Nifty CMP – 5121(real time)

Lot Size – 50

Buy - 5200 call at 33

Sell - 5300 call 12

Net pay in hand-- 89.On a payout of 11

- Bear Spread – March 10**

DLF CMP –310(real time)

Lot Size - 800

Buy –310 put at 6

Sell –290 put at 3

Net pay in hand – Rs 17.On a payout of 3

- Bull Spread – March 10**

ICICI Bank CMP-925(real time)

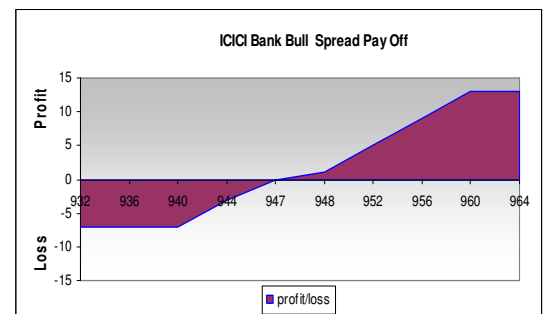
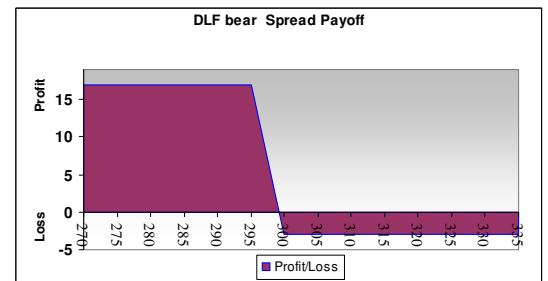
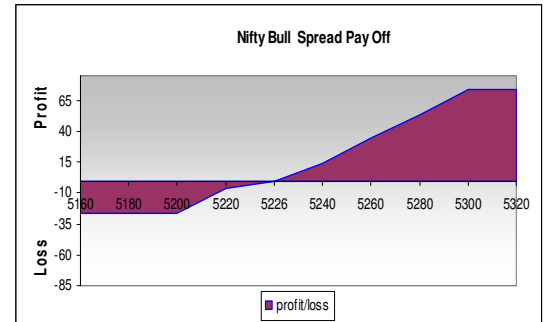
Lot Size – 350

Buy – 940 call at 14

Sell – 960 call at 9

Net pay in hand – Rs 15 .On a payout of 5

Pay Off Charts



The securities in ban period for trade date March 10 2010 – F&O segment–NIL



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