



Cues-

Futures Open Int up Rs 2581 crore, Options Open Int up Rs 3834 crore
 Nifty futures add 23 lakh shares in Open Int, at 7-point discount
 Nifty Open Int PCR at 1.27 versus 1.24
 Nifty Puts add 41 lakh, Calls add 22.5 lakh shares in Open Int
 Nifty 5000 Put adds 18 lakh shares in Open Int
 Nifty 5100 Put adds 11 lakh shares in Open Int
 Nifty 5300 Call adds 10 lakh shares in Open Int
 Stock futures add 1.7 cr shares in Open Int

FII's in F&O on March 3

Net buy Rs 814 crore in Nifty futures
 Nifty Futures Open Int up 19,342 contracts
 Net buy Rs 1487 crore in Nifty options
 Nifty Options Open Int up 30,678 contracts
 Net buy Rs 638 crore in Stock futures
 Stock Futures Open Int up 8,666 contracts

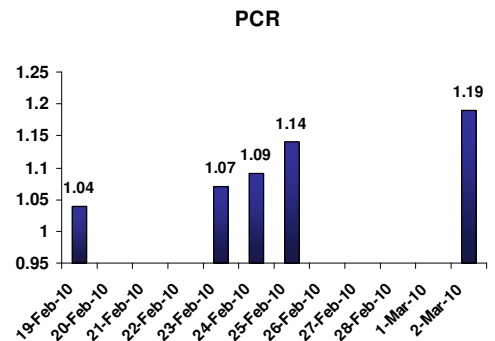
Trade Turnover

Product	Contracts	Turnover	PCR
Index Futures	486203	11877.37	-
Stock Futures	497574	11719.28	-
Index Options	1427637	35841.07	1.26
Stock Options	61245	2182.58	0.30
F&O Total	2472659	67620	1.19

Support & Resistance

	Support	Resistance
Nifty Fut.	5035	5120
	Current	Change
SGX Nifty	5083	-

Nifty OI PCR



Daily Derivatives Recommendations

- Bull Spread March'10**

Nifty CMP – 5088(real time)

Lot Size – 50

Buy - 5100 call at 82

Sell - 5200 call 42

Net pay in hand-- 60.On a payout of 40

- Bull Spread – March 10**

ICICI Bank CMP – 908(real time)

Lot Size - 350

Buy –920 call at 20

Sell –940 call at 13

Net pay in hand – Rs 13.On a payout of 7.

- Bull Spread – March 10**

JP Associate CMP-145(real time)

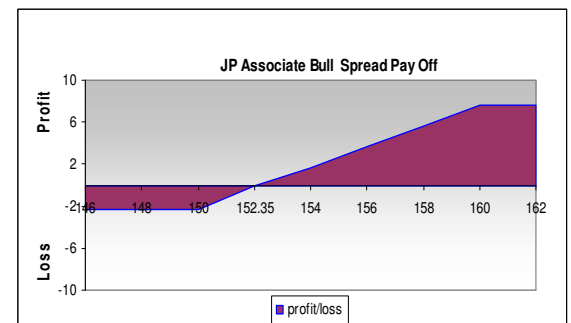
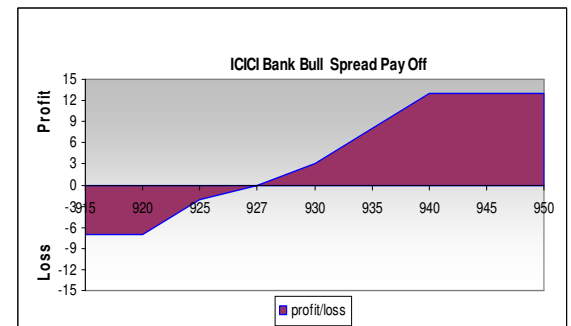
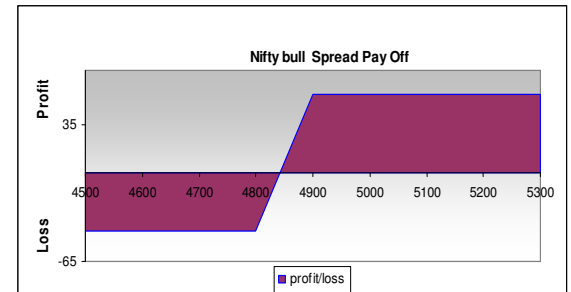
Lot Size – 376

Buy – 150 call at 3.75

Sell – 160 call at 1.40

Net pay in hand – Rs 7.65 .On a payout of 2.35.

Pay Off Charts



The securities in ban period for trade date March 3 2010 – F&O segment–NIL



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