

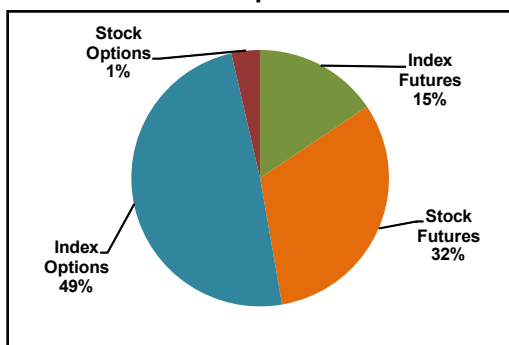


Nifty Tracker

Particulars	Current	Previous
Spot	5471.85	5402.40
Sep Close	5477.95	5403.70
Oct Close	5482.50	5408.90
Sep OI (Shrs.Cr)	3.28	3.23
Oct OI (Shrs.Cr)	0.16	0.15
Sep CoC (%)	1.40	0.29
Oct CoC (%)	1.25	0.76
PCR Vol	1.22	1.16
PCR OI	1.55	1.65
Market OI (Rs.Cr)	142757	136228
Market CoC (%)	4.88	3.92

(Source: Karvy F&O Research)

OI Composition



(Source: Karvy F&O Research)

FII Activity

Particulars	Buy (Rs.Cr)	Sell (Rs.Cr)
Index F&O	6138.59	5710.27
Stock F&O	1548.77	1294.37

(Source NSE)

Nifty

Support	Resistance
5480	5520
5450	5550

Globetrotter

Indices	Level	Change	%
Dow Jones	10269.47	254.75	2.54
Nasdaq	2176.84	62.81	2.97
FTSE100	5366.41	141.19	2.70
Hang Seng	20911.53	287.70	1.39
Nikkei	9035.72	108.70	1.22

September 02, 2010; 8.15 AM IST

(Source: Bloomberg)

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Nifty Snapshot

- Nifty September futures premium increased to 6.10 points from 1.30 points. Futures added 5 lakh shares in open interest.
- Nifty October futures premium increased to 10.65 points from 6.50 points. Futures added 1 lakh shares in open interest.
- Nifty historical volatility has increased to 14.24% from 13.34%.
- Nifty put options have added 14 lakh shares in open interest while, Nifty call options have added 38 lakh shares in open interest.
- Nifty put options implied volatility has decreased to 17.28% from 19.53% while, Nifty call options implied volatility decreased to 12.80% from 13.65%.
- Nifty VIX decreased to 16.70% from 18.47%.



(Source: Bloomberg)

Nifty View

The US indices have ended on a strong note; while the Asian indices are also trading in the green. Hence, Nifty is expected to open on a positive note. Traders are advised to trade long if Nifty holds above 5500 levels else from 5480 levels, with a stop loss at 5450 levels, targeting 5520 and 5650.

Bank Nifty View

The index ended on a positive note, with a surge of 1.24% in yesterday's session. On the F&O front, Bank Nifty has shed 1.53% in open interest on the back of increasing cost-of-carry indicating addition of long positions. The index has its support around 10,840 and 10,780 levels, and will face stiff resistance around 10,940 and 11,000 levels.

CNXIT View

The index ended on a positive note as it surged by 1.87% in yesterday's session. On the F&O front, it has added 8.33% in open interest on the back of recovering cost-of-carry indicating addition of speculative long positions. The index has support around 6,050 and 6,000 levels while resistance is at 6,120 and 6,150 levels.

Nifty Directional: Buy Nifty Sept. Fut above 5500* Average: 5480* Stop Loss: 5450* Targets: 5520-5550* (*Spot levels) TF: Intraday

Nifty Options: Buy Nifty Sept 5400 PE @ 58-60 Stop Loss: 5450* Targets: 30-32 TF: Intraday

CE: Call; PE: Put; SL: Stop Loss; Tgt: Target; TF: Time Frame

Most Active Calls

Symbol	Expiry Date	Strike Price	Contracts Traded	OI (Shares)
NIFTY	30-Sep-10	5500	281836	7380700
NIFTY	30-Sep-10	5400	189910	5468500
NIFTY	30-Sep-10	5600	176513	8528900
NIFTY	30-Sep-10	5700	95134	7794400
NIFTY	30-Sep-10	5800	34335	3973950
NIFTY	28-Oct-10	5800	19034	1706650
NIFTY	28-Oct-10	5700	17603	1923850
NIFTY	28-Oct-10	5500	16351	1266900
NIFTY	30-Sep-10	5300	16200	2406100
NIFTY	28-Oct-10	5600	15994	1478650

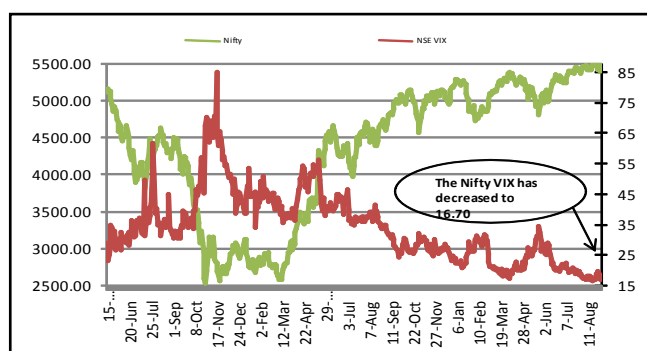
(Source: NSE India)

Most Active Puts

Symbol	Expiry Date	Strike Price	Contracts Traded	OI (Shares)
NIFTY	30-Sep-10	5400	257750	11002650
NIFTY	30-Sep-10	5300	187658	7854600
NIFTY	30-Sep-10	5500	143555	5216450
NIFTY	30-Sep-10	5200	142889	9018250
NIFTY	30-Sep-10	5100	103996	6999150
NIFTY	30-Sep-10	5000	68775	6087950
NIFTY	30-Sep-10	4900	58286	6280450
NIFTY	30-Sep-10	4800	22880	3482150
NIFTY	30-Sep-10	4700	16536	1049300
NIFTY	28-Oct-10	5400	14819	1072300

(Source: NSE India)

Nifty VIX



(Source: Karvy F&O Research)

SGX Nifty Watch

Symbol	Expiry Date	LTP	Contracts Traded	OI (Shares)
SGX CNX Nifty	30-Sep-10	5514	365	1,86,183

(Source: SGX)

Index Open Interest Watch

Symbol	OI -Near (Rs.Cr.)	COC (%)	OI-Mid (Rs.Cr.)	COC (%)
NIFTY	17976.17	1.40	891.32	1.25
BANKNIFTY	2543.66	1.48	56.26	0.79
MINIFTY	579.57	1.28	117.31	1.21
CNXIT	14.60	-0.84	0.03	6.99
NFTYMCAP50	0.00	6.31	0.00	6.99

(Source: Karvy F&O Research)

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