

November 16, 2012

Nifty Statistics

Particulars	Today	Previous Day	Change
Spot	5631	5684	-0.9%
Nov Fut.	5650	5711	-1.1%
Basis	19	27	-8
Volumes Mn.	10	7.1	40.8%
NSEOI (RsBn.)	105.7	115.2	-8.2%
SGXOI (RsBn.)	176.2	180.9	-2.6%
OIPCR	1.01	1.07	-0.06
India Vix	15.53	14.86	0.67

Open Interest (RsBn.)

Particulars	Open Interest (RsBn.)			FII Data** (RsBn.)	
	Today	Previous Day	Change	Net	Action
Index fut.	130.4	141.6	-7.9%	-12.6	Long Unwinding
Index Opt.	891	883.8	0.8%	-0.5	Short
Stock Fut.	343.1	345.6	-0.7%	-3.2	Short
Stock Opt.	128.1	122.4	4.7%	0.2	Long
Total	1492.6	1493.4	-0.1%	-16.1	

Nifty Technicals

10 DMA	50 DMA	200 DMA	RSI	Lower Band.	Upper Band.
5694	5617	5319	45.55	5617	5770

Nifty futures saw a large dent on the open interest losing nearly 1.5mn shares. This clearly indicates unwinding of longs created in anticipation of up move beyond the upper band of 5750-5800.

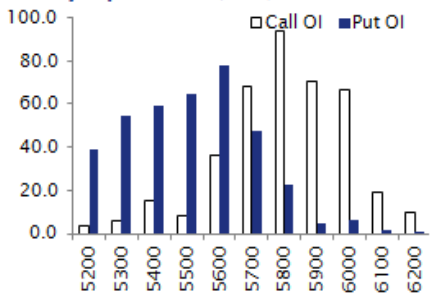
Stock futures open interest got augmented by almost 20mn shares. While Realty stocks saw positive open interest action, Metal stocks saw negative open interest action.

A notable blow on rather slowly moving Nifty brought the index near the lower end of recent trading band during last session. As a result we saw attempts at trading long in options.

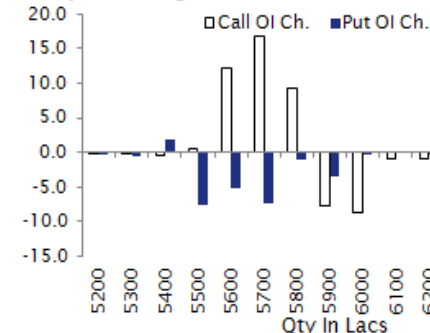
November series Nifty options saw Longs in near at the money strike calls, Long unwinding in Puts and short covering in out of the money calls.

Weakness in Nifty seems to have set the index once again into the range with bounds at 5550 & 5750.

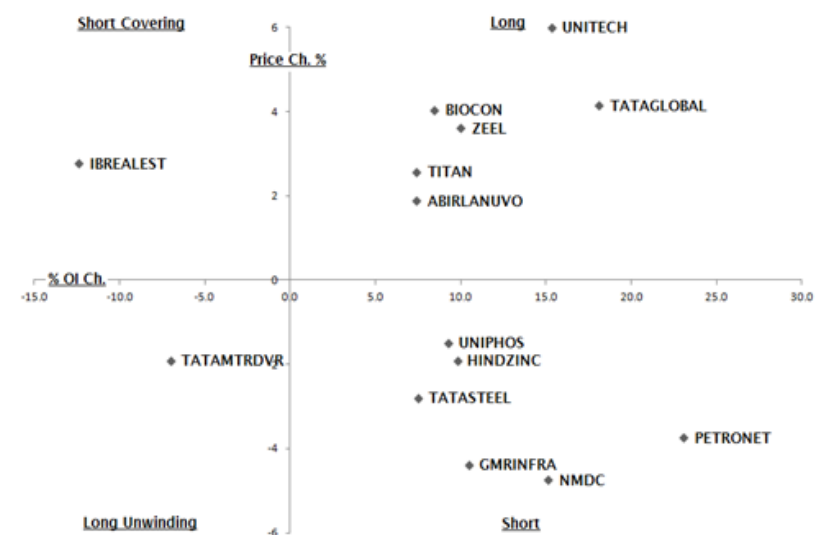
Nifty Options OI (Nov)



Nifty OI Change (Nov.)



Stock Futures*



Security in Ban : HDIL, IBREALEST, SUZLON

Open Positions

Date	Instrument	RCO	Price	SL	TGT	Strategy
12-Nov-12	ICICI Bank 1080 CE	Buy	18.0		1100-	
12-Nov-12	ICICI Bank 1100 CE	Sell	12.0	1160	1140	Bull Spread
12-Nov-12	ICICI Bank 1140 CE	Sell	4.0		(Expiry)	
12-Nov-12	IDFC 170 CE	Buy	2.1	190	180	Bull Spread
12-Nov-12	IDFC 180 CE	Sell	0.7		(Expiry)	
15-Nov-12	INFY 2250 PE	Buy	16.5	NA	NA	Bear Spread
15-Nov-12	INFY 2200 PE	Sell	7.5			

* Longs: Stocks with Rise in Open Interest in excess of 7-10% with Rise in Price; Shorts: Stocks with Rise in Open Interest in excess of 7-10% with Fall in Price; Long Unwinding: Stocks with Fall in Open Interest in excess of 7-10% with Fall in Price; Short Covering: Stocks with Fall in Open Interest with Rise in Price.

** Institutional Action: Longs: Net Buying with Rise in Open Interest; Shorts: Net Selling with Rise in Open Interest; Long Unwinding: Net Selling with Fall in Open Interest; Short Covering: Net Buying with Fall in Open Interest.

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Fort

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Vile Parle

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 M. G. Road, Next to Bank of Baroda
 Vile Parle East,
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Andheri

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 Opp. Oshiwara Police Station,
 Oshiwara, Andheri (W),
 Mumbai - 400 053
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Malad

Palm Court, 4th Floor,
 M wing, Link Road,
 Malad (West),
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Borivali

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 2nd and 3rd Floor,
 Jambli Galli, (Factory Lane),
 Opp Chintamani Jewellers
 Borivali (West),
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Ghatkopar

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Ahmedabad

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 30013722

Himalaya Emerald

201, 2 nd Floor,
 Himalaya Emerald
 132 Ft Ring Road
 Nr IOC petrol pump
 Shivranjani char Rasta
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 26924710

Bengaluru

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 7711

Malleswaram

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 Bengaluru - 560 003.
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 41282444, 41228380

M.G Road

14th floor, Premises
 No. 15-16/58-59
 Vayudooth chambers,
 No. 15 - 16, M. G. Road,
 Bengaluru- 560 001
 Tel: +91 80 3092 6900

Chennai

Gee Gee Crystal
 5th Floor, 91-92,
 Dr. Radha Krishnan Salai, Mylapore,
 Chennai - 600 004
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Indore

D.M.Tower, UG 7 & 8,
 Ground Floor, 21/1 Race Course
 Road, Indore - 452 004,
 Tel: +91 731 3072 111

Secunderabad

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 Opp Paradise Hotel, M.G. Road,
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Hyderabad

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 Road No 1, Banjara Hills,
 (NagarjunaHills),
 Hyderabad - 500 034
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Kolkatta

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 6 Little Russell Street,
 Ground & 8th Floor,
 Kolkatta - 700 071
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 6690-95

Pune

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 Opp Krishna Dining Hall,
 Law College Road, Erandwane,
 Pune - 411 004
 Tel: +91 20 39871600 (020) 6603
 3730, 66207735/6

Jaipur

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 Plot no. K- 13, Ashok Marg,
 C-scheme, Jaipur - 302 001
 Tel: +91 141 3984400

Rajkot

202, Solitaire, 2nd Floor, Swami
 Vivekananda Marg, Near Municipal
 Commissioner's Bungalow,
 Ramakrishna Nagar,
 Rajkot - 360 002
 Tel: +91 20 39871600 (0281)
 3984000 / 3984101 - 3984110

Surat

407, 4th Floor, 21-Century
 Business Center, Near Udhana Char
 Rasta, (0261) 3984000
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Vadodara

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 49 Alkapuri Society,
 Opp. HDFC Bank,
 Alkapuri, Vadodara - 390 007.
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Vizag

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JM Financial Services Pvt. Ltd.

Regd: JM Financial Services Pvt. Ltd., 141, Maker Chambers III, Nariman Point, Mumbai - 400021, Tel. 022-66303030.
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 BSE - Cash Market INB 011054831 | F&O Segment INF 011054831 | MCX-SX- Currency Derivatives Segment INE261054835.
 Depository Participant - NSDL DP: IN-DP-NSDL-241-2004 (IN302927) | CDSL DP: IN-DP-CDSL-236-2004 (12033300).