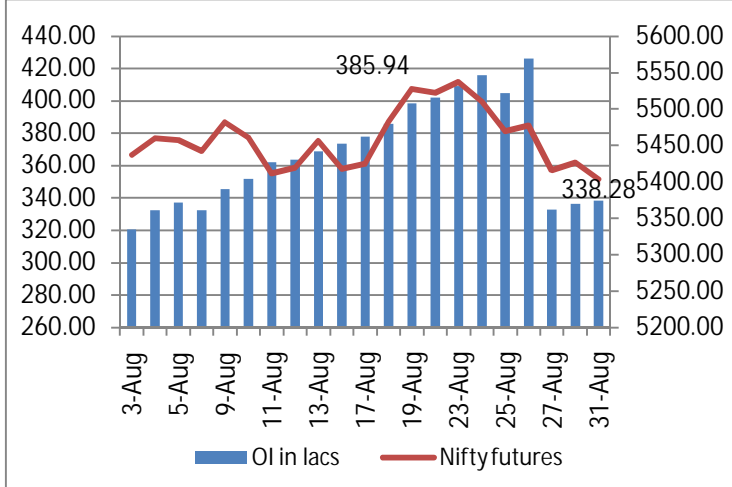
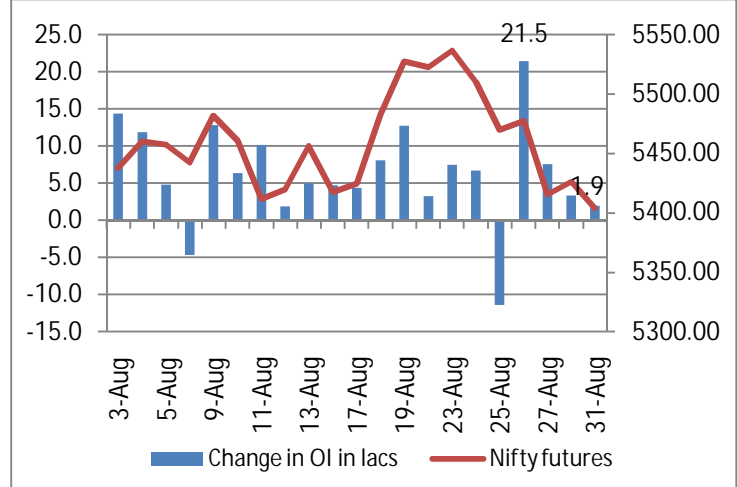


**NIFTY FUTURE & OPEN INTEREST MOVEMENT ANALYSIS**

**Nifty Open Interest & Nifty future**

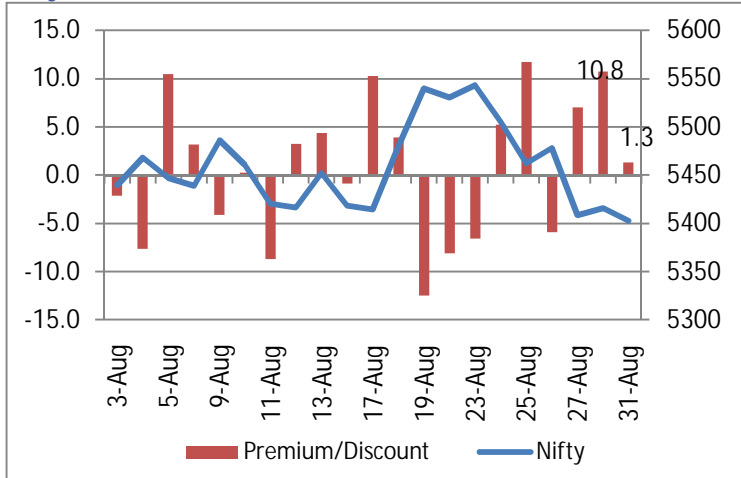


**Change in Nifty Open Interest & Nifty future**

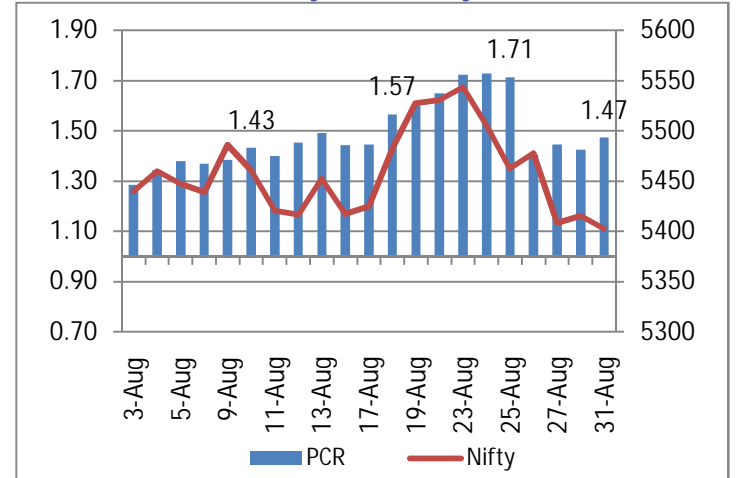


- On Tuesday, we saw Nifty trade lower closer to the 5350 levels for major part of trade. In the last hour of trade we saw a sharp recovery which helped Nifty to close at 5402.4
- Nifty open interest saw an addition of 1.9 lakhs in OI compared to an addition of 3.3 lakhs & stands at 338.28 lakhs.

**Nifty Future Premium / Discount**



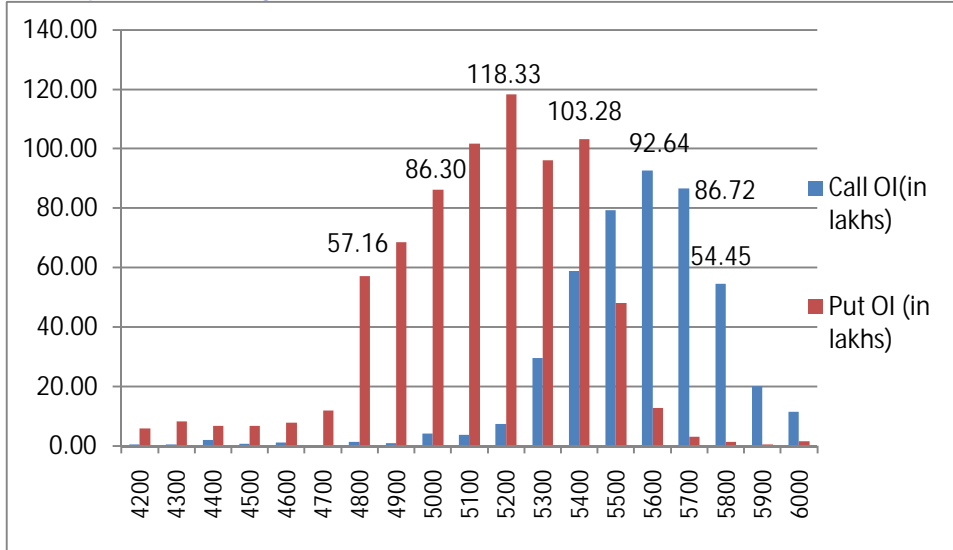
**Put Call Ratio of Nifty OI & Nifty Future**



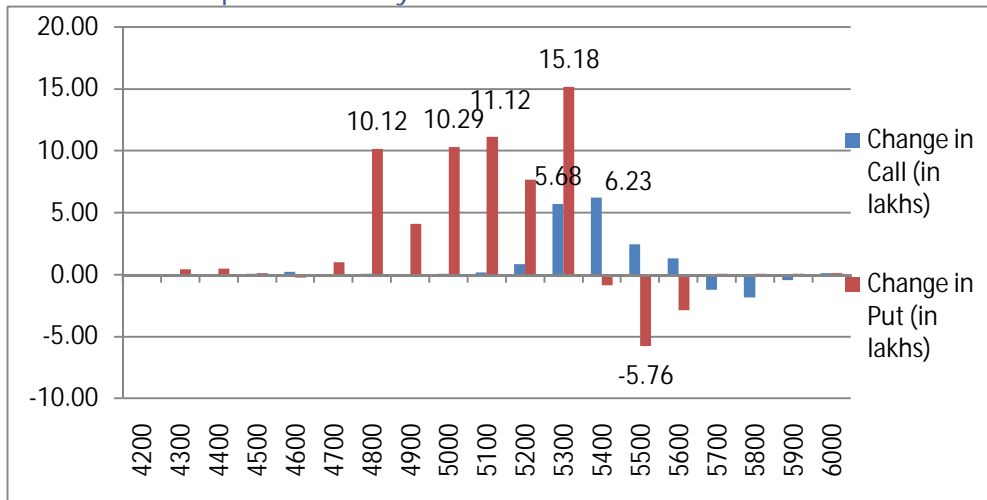
- Nifty September futures closed at 1.3 point premium as compared to 10.8 point premium on previous day.
- Put call ratio for Nifty increased from 1.43 to 1.47.

## NIFTY PUT CALL ANALYSIS

### OI in various strike price of Nifty



### Change OI in various strike price of Nifty

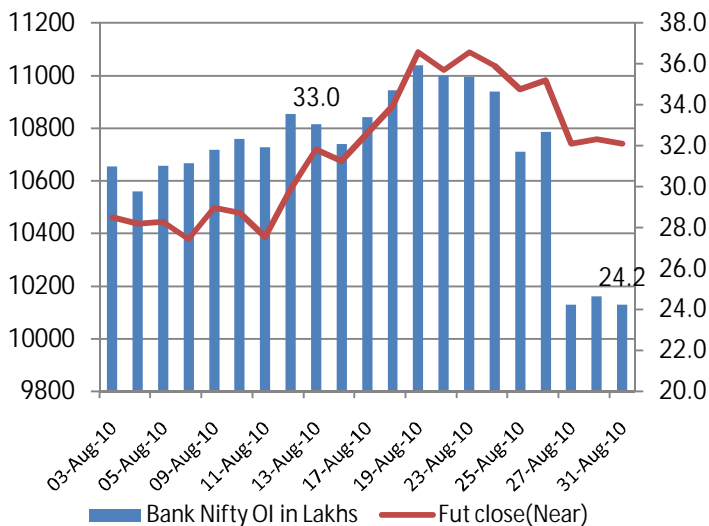


- On Tuesday, we saw a net addition of 13.46 lakhs on the call side with additions seen on the 5300 & 5400 at 5.68 & 6.23 lakhs respectively.
- On the Put side we saw an addition of 50.9 lakhs with the highest addition seen on the 5300 put at 15.18 lakhs. The 4800; 5000 & 5100 put added 10.12; 10.29 & 11.12 lakhs respectively.
- On Tuesday we saw the Nifty recover most of its losses closing almost flat down 0.24%. The Nifty has managed to hold the 5350 levels despite weak global cues. If it breaks the 5350 levels we may see a correction. However, we do not expect Nifty to break 5200 level.

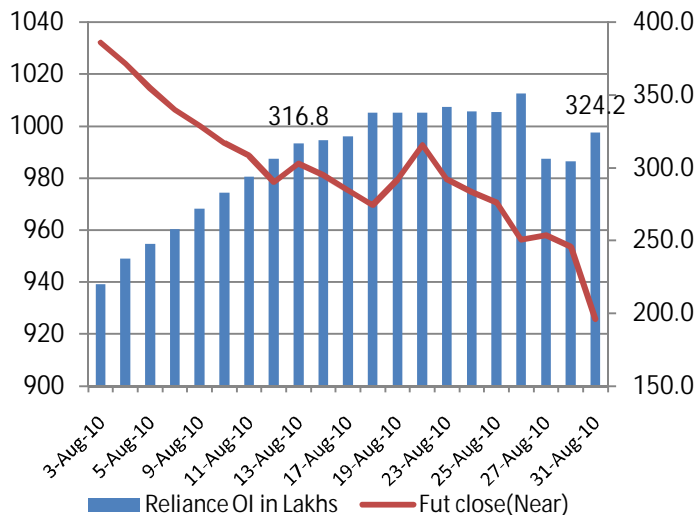


Open Interest and Future Prices

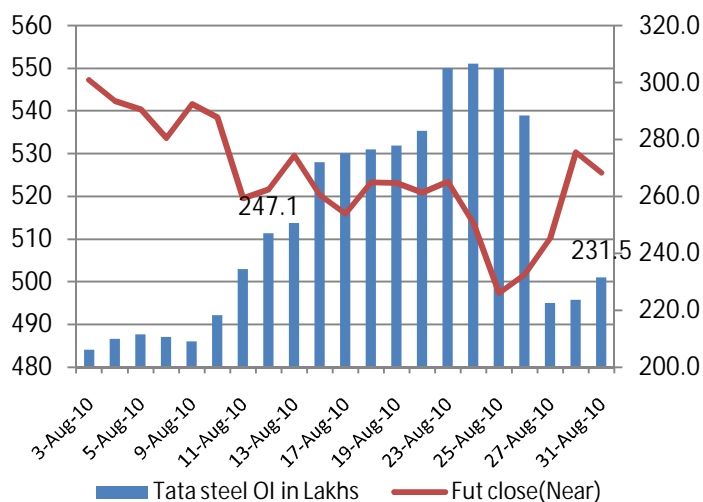
Bank Nifty Open Interest & Bank Nifty future



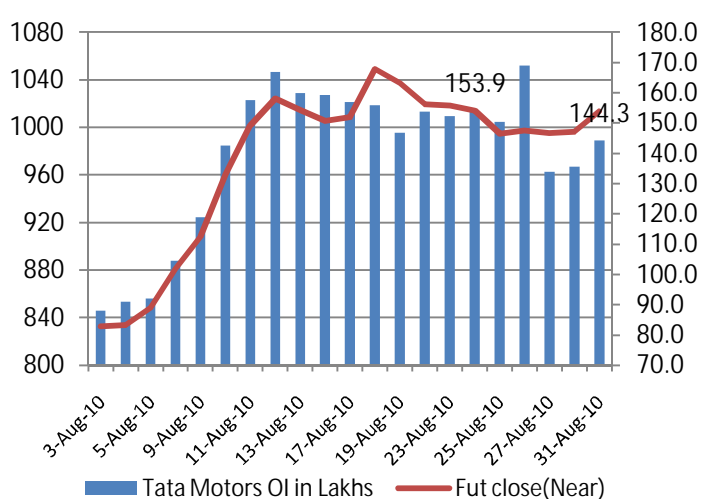
Reliance Open Interest & Reliance future



Tata Steel Open Interest & Tata Steel future



Tata Motors Open Interest & Tata Motors future



(Rs. in Cr)	FII Derivative				FII Cash	
	Date	Index Future	Index Option	Stock Future		Stock Option
	31-Aug-10	-706	2274	-242	23	288
	30-Aug-10	420	900	306	-9	185
	27-Aug-10	-221	2806	-87	-13	-108
	26-Aug-10	-238	901	-217	-93	-277
	25-Aug-10	-888	2554	-288	-2	-365

**Top 10 FUTURE OPEN INTEREST UP AND PRICE UP**

SYMBOL	FUTURE OI	PREVIOUS OI	% CHANGE	CLOSE	PREVIOUS CLOSE	PRICE INCREASE
ASHOKLEY	12388000	10420000	<b>18.9%</b>	74.25	72.60	<b>2.3%</b>
TATAMOTORS	14426500	13560000	<b>6.4%</b>	1013.20	996.40	<b>1.7%</b>
RANBAXY	2480000	2348500	<b>5.6%</b>	494.00	484.50	<b>2.0%</b>
OPTOCIRCUI	916000	872000	<b>5.0%</b>	278.95	278.60	<b>0.1%</b>
PTC	3004000	2884000	<b>4.2%</b>	119.55	118.00	<b>1.3%</b>
FINANTECH	880250	845500	<b>4.1%</b>	1367.30	1360.45	<b>0.5%</b>
GAIL	3851000	3734500	<b>3.1%</b>	459.55	457.85	<b>0.4%</b>
INFOSYSTCH	3860250	3747375	<b>3.0%</b>	2706.80	2696.20	<b>0.4%</b>
CHAMBLFERT	10448000	10188000	<b>2.6%</b>	67.00	66.70	<b>0.4%</b>
COLPAL	271500	265500	<b>2.3%</b>	830.70	801.10	<b>3.7%</b>

**Top 10 FUTURE OPEN INTEREST UP AND PRICE DOWN**

SYMBOL	FUTURE OI	PREVIOUS OI	% CHANGE	CLOSE	PREVIOUS CLOSE	PRICE DECREASE
VOLTAS	1618000	1372000	<b>17.9%</b>	198.15	205.05	<b>-3.4%</b>
UNIONBANK	2279000	1961000	<b>16.2%</b>	330.55	338.80	<b>-2.4%</b>
HEROHONDA	2978000	2588500	<b>15.0%</b>	1770.30	1774.20	<b>-0.2%</b>
ACC	2223000	1980750	<b>12.2%</b>	866.90	872.00	<b>-0.6%</b>
CHENNPETRO	964000	860000	<b>12.1%</b>	239.10	245.90	<b>-2.8%</b>
NOIDATOLL	11880000	10736000	<b>10.7%</b>	35.55	35.70	<b>-0.4%</b>
HCLTECH	2328000	2123000	<b>9.7%</b>	385.95	396.80	<b>-2.7%</b>
ZEEL	2245000	2050000	<b>9.5%</b>	289.05	293.80	<b>-1.6%</b>
EXIDEIND	1508000	1380000	<b>9.3%</b>	148.85	151.10	<b>-1.5%</b>
LITL	18536000	17000000	<b>9.0%</b>	66.65	69.35	<b>-3.9%</b>

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