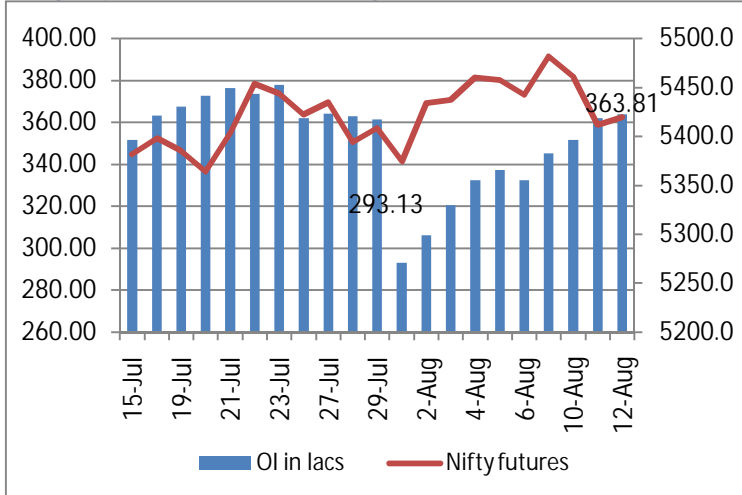
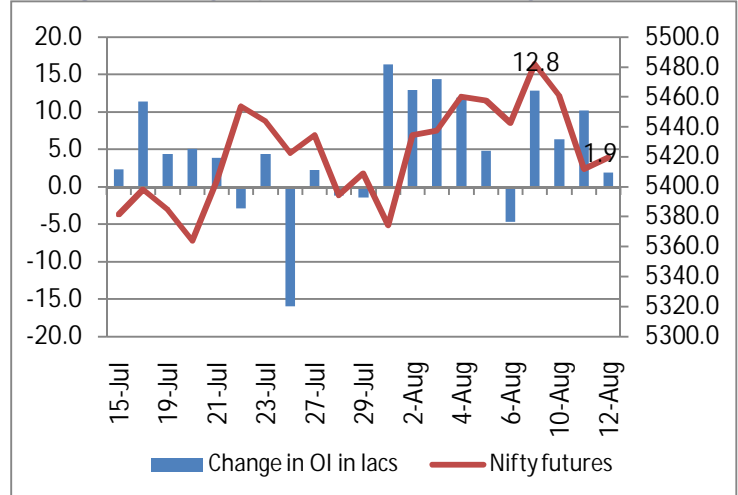


**NIFTY FUTURE & OPEN INTEREST MOVEMENT ANALYSIS**

**Nifty Open Interest & Nifty future**

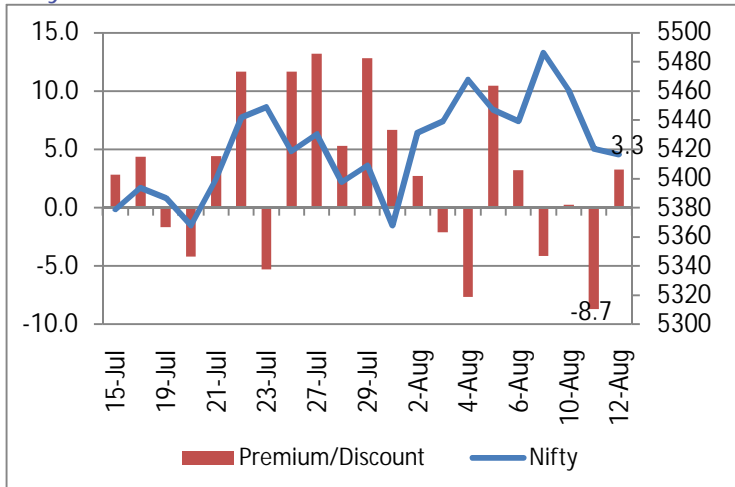


**Change in Nifty Open Interest & Nifty future**

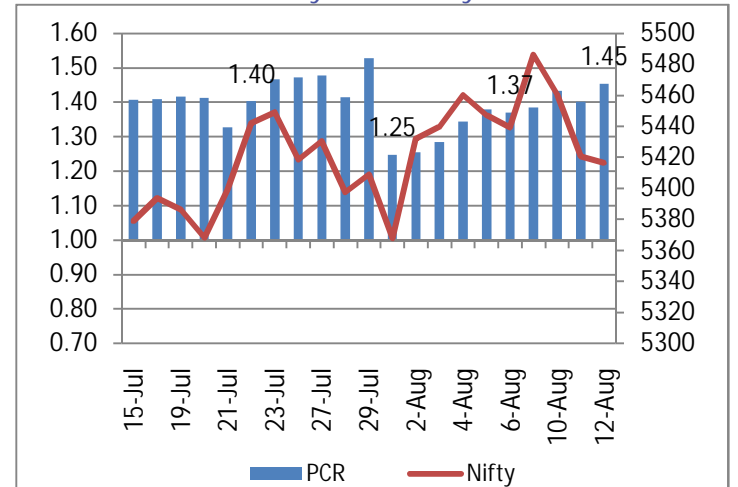


- On Thursday, we saw the Nifty trade lower below the 5400 levels. However, it managed to recover most of its losses closing 4.15 points at 5416.45.
- Nifty open interest saw an addition of 1.9 lakhs in OI compared to an addition of 10.2 lakhs on the previous day & stands at 363.81 lakhs.

**Nifty Future Premium / Discount**



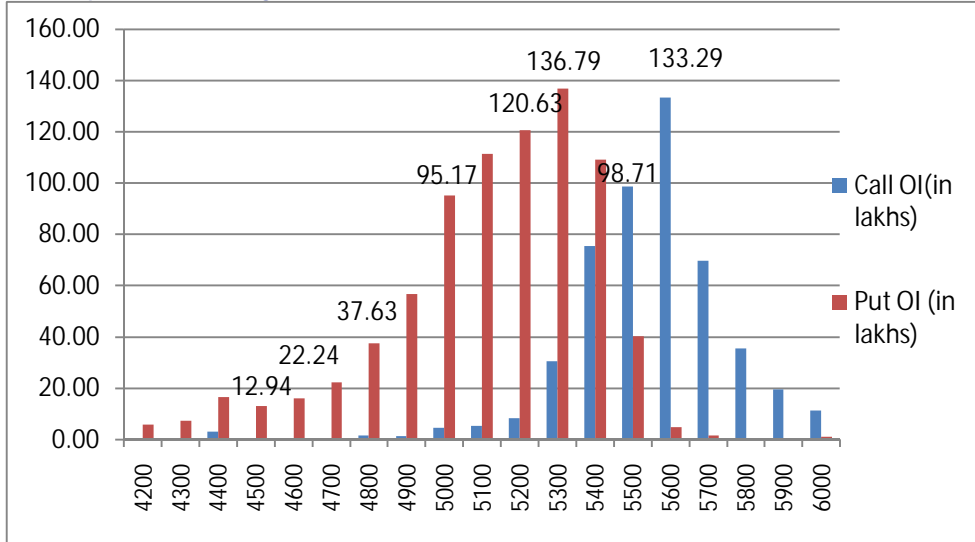
**Put Call Ratio of Nifty OI & Nifty Future**



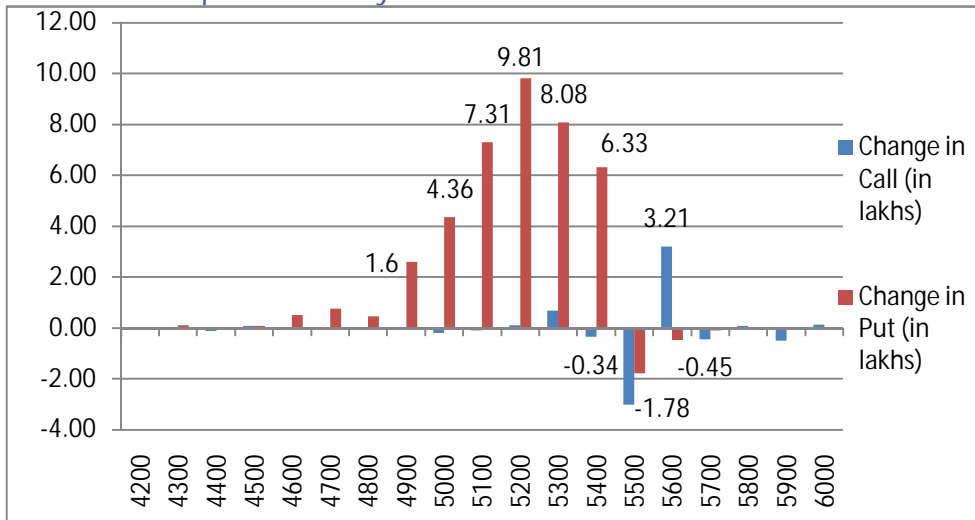
- Nifty futures closed at a 3.3 point premium compared to a 8.7 point discount on the previous day at 5419.7
- Put Call Ratio of OI for nifty increased from 1.4 to 1.45.

## NIFTY PUT CALL ANALYSIS

### Ol in various strike price of Nifty

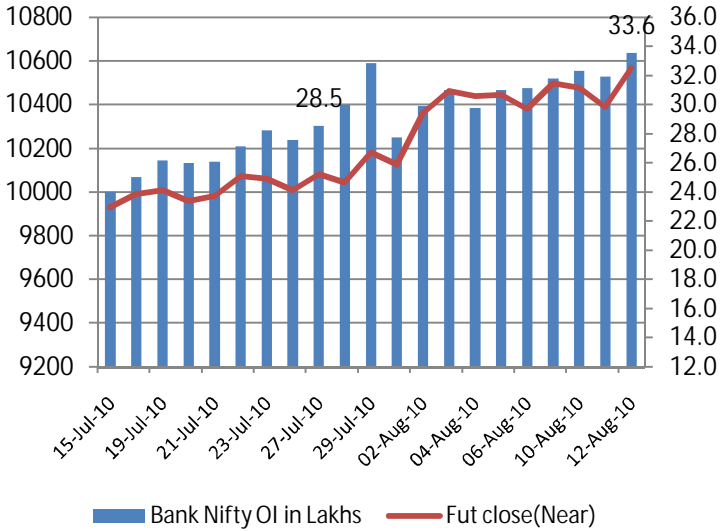


### Change Ol in various strike price of Nifty

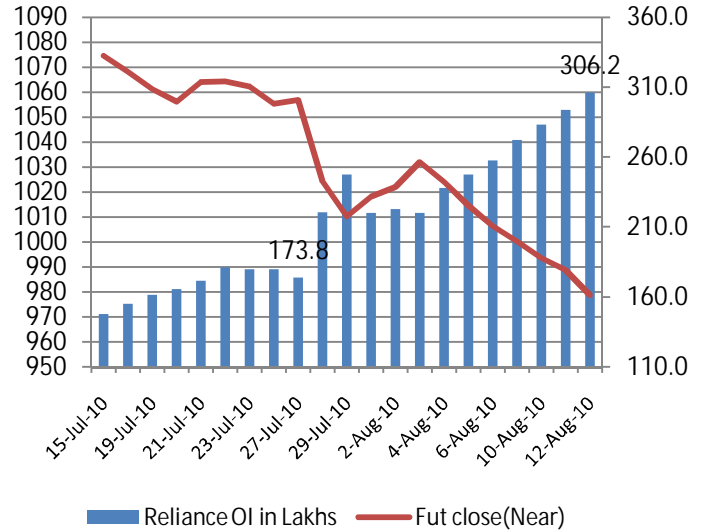


- On Thursday we saw a marginal reduction of 0.43 lakhs on the call side with addition seen on 5600 call at 3.21 lakhs while unwinding was seen on the 5500 call at 1.78 lakhs.
- On the put side we saw an addition of 38.01 lakhs with the highest addition seen on the 5200 put at 9.81 lakhs. The 5100; 5300 & 5400 put added 7.31; 8.08 & 6.33 lakhs respectively.
- We continue to see huge additions seen on the put side coupled with short positions in Index and Stock Futures by FII which indicates that market may remain weak in near term.
- We continue to see Short position being added on Reliance Industries for the 8<sup>th</sup> straight day in a row & expect it to remain under pressure in the near term.
- Tata Motors continue to see increase in open position with increase in stock price.

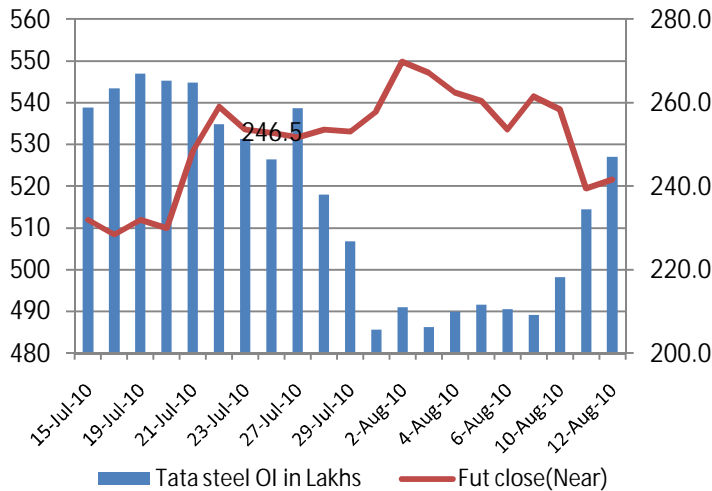
### Bank Nifty Open Interest & Bank Nifty future



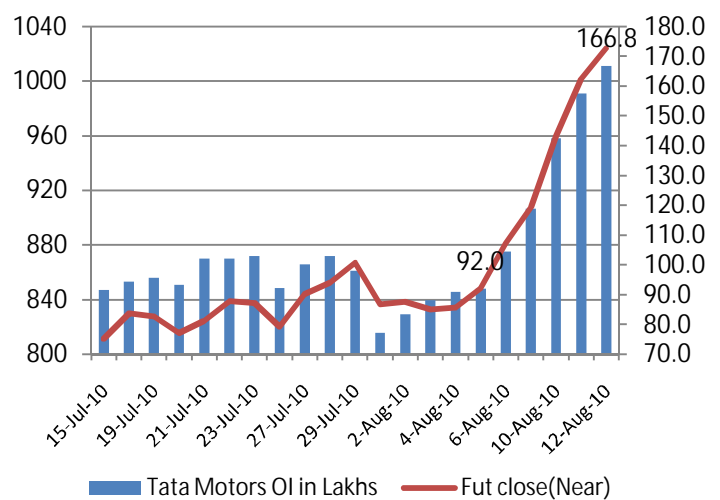
### Reliance Open Interest & Reliance future



### 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
	12-Aug-10	-698	1903	-370	-23	218
	11-Aug-10	-837	1738	-280	-100	-86
	10-Aug-10	-330	489	47	-56	599
	09-Aug-10	210	434	107	-78	522
	06-Aug-10	526	-218	-599	-22	665



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