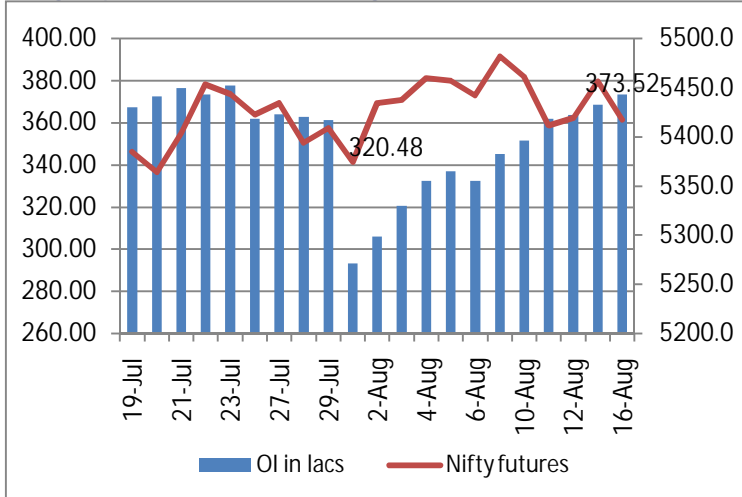
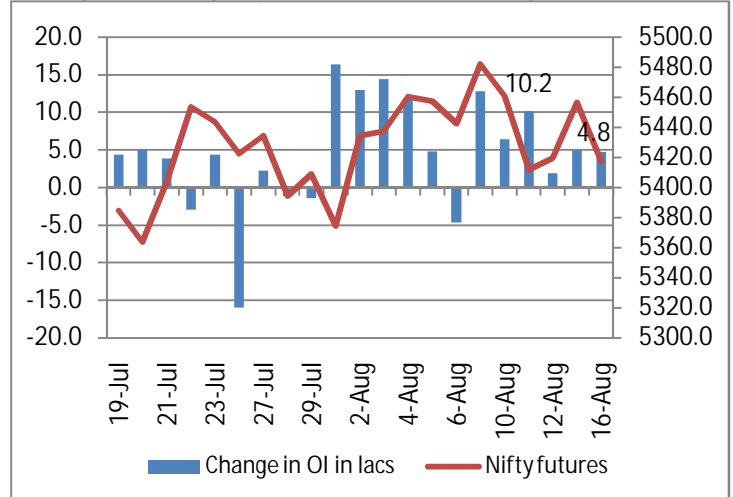


NIFTY FUTURE & OPEN INTEREST MOVEMENT ANALYSIS

Nifty Open Interest & Nifty future

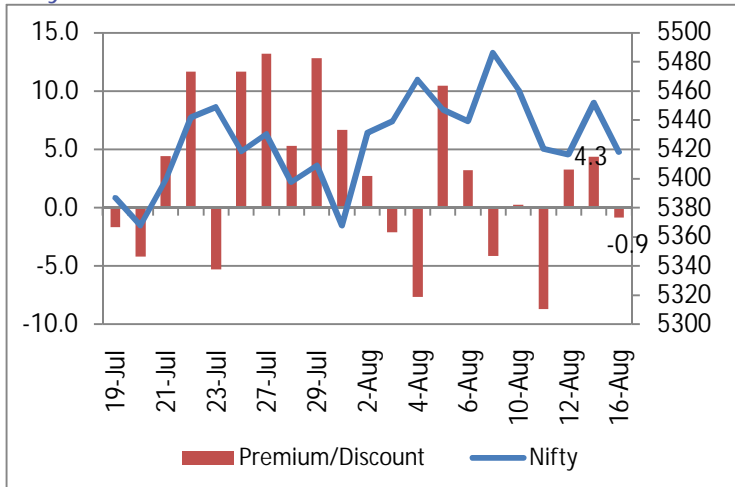


Change in Nifty Open Interest & Nifty future

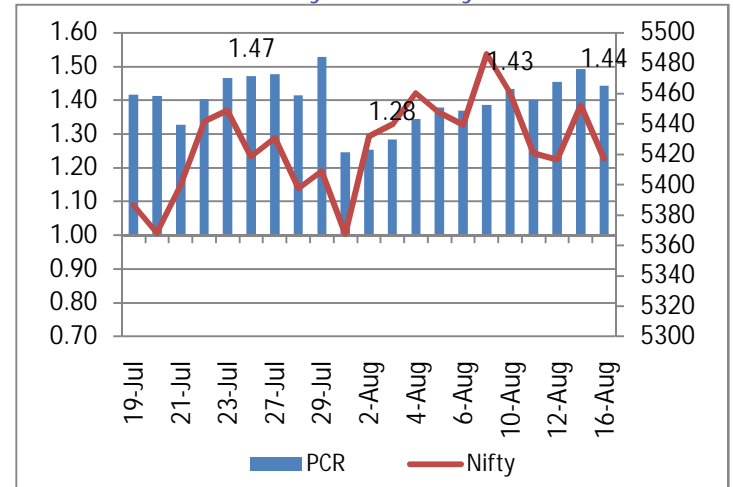


- On Monday Nifty initially traded flat. Post 1PM nifty took steep decline on back of global cues and closed 33.80 points down at 5418.30
- Nifty open interest saw an addition of 4.8 lakhs in OI compared to an addition of 5.0 lakhs on the previous day & stands at 373.52 lakhs.

Nifty Future Premium / Discount



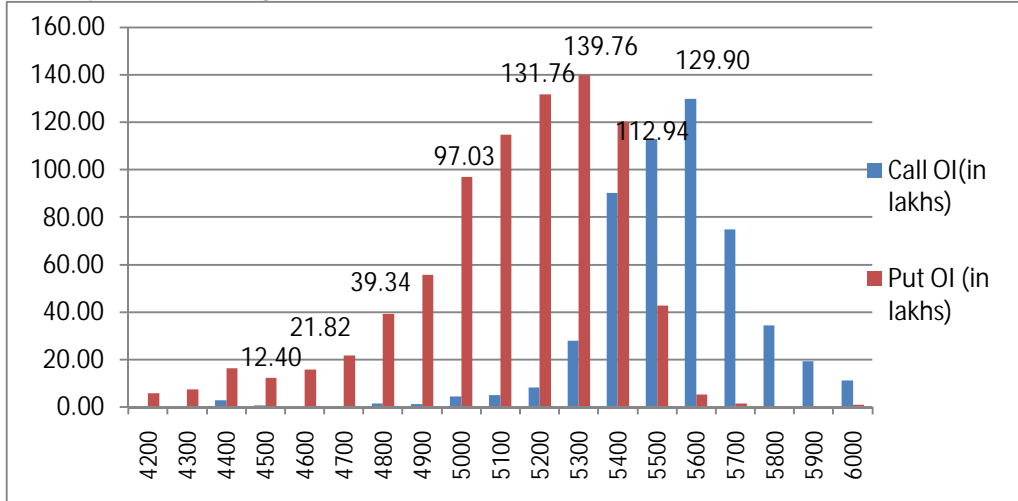
Put Call Ratio of Nifty OI & Nifty Future



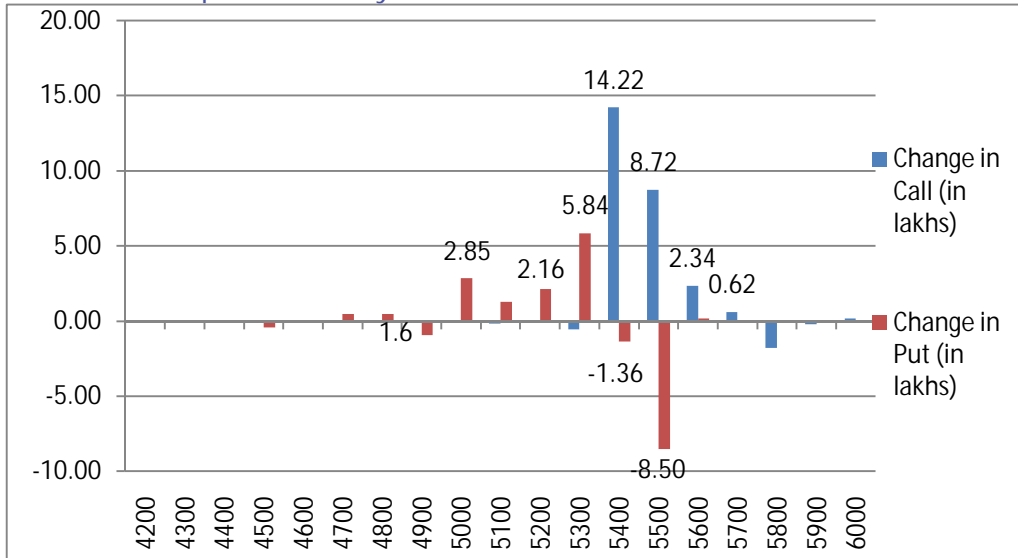
- Nifty futures closed at a 0.9 point discount at 5417.45
- Put Call Ratio of OI for nifty decreased to 1.44 from 1.45.

NIFTY PUT CALL ANALYSIS

OI in various strike price of Nifty

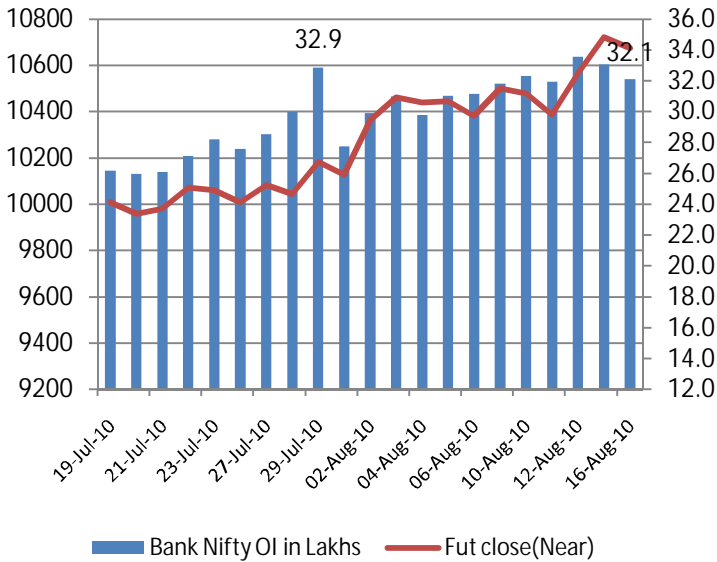


Change OI in various strike price of Nifty

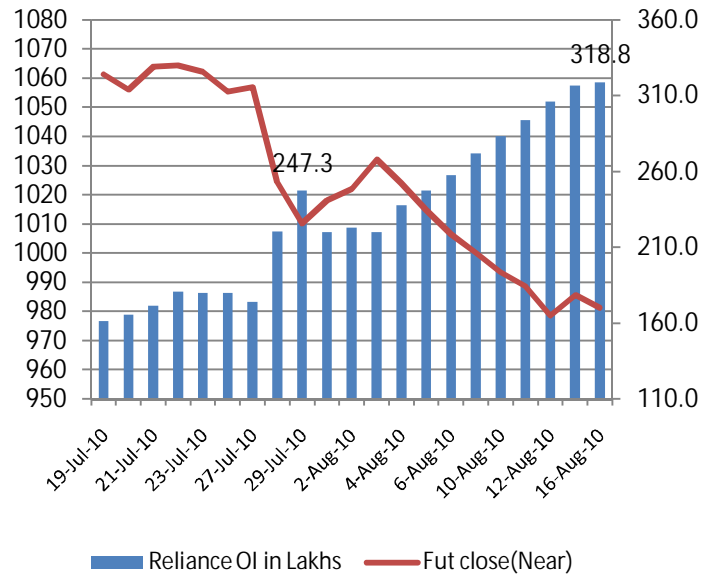


- On Monday, we saw an addition of 23.22 lakhs on the call side with highest addition seen at 5400 call by 14.22 lakhs. We also saw addition at 5500 & 5600 call by 8.72 & 2.34 lakhs in OI.
- On the put side we saw a net addition of 1.75 lakhs with addition seen on the 5300 put by 5.84 lakhs in OI. While unwinding was seen at 5500 put by 8.50 lakhs in OI.
- We expect nifty to trade in a range bound and take further directions from global cues.

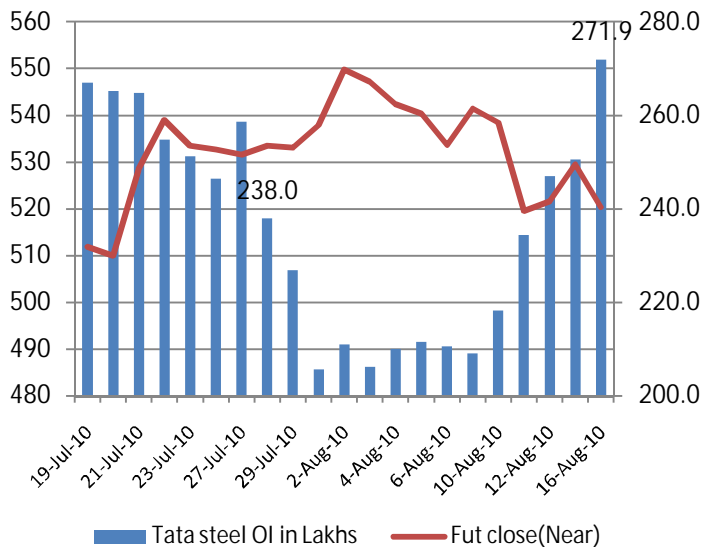
Bank Nifty Open Interest & Bank Nifty future



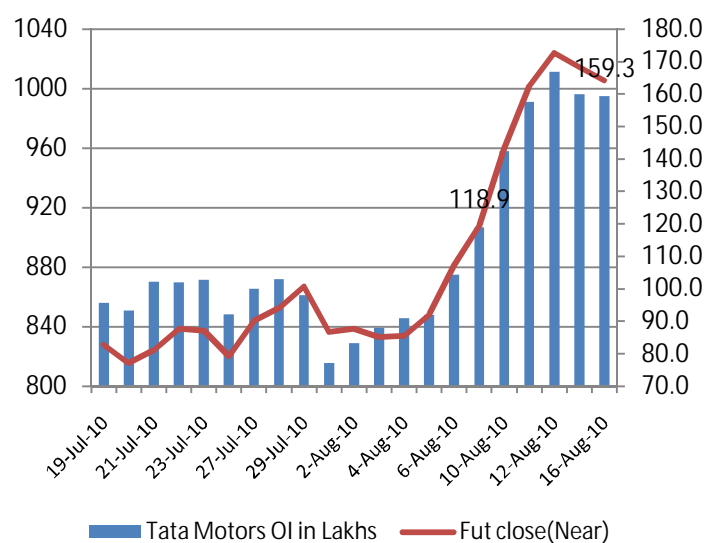
Reliance Open Interest & Reliance future



Tata Steel Open Interest & Tata Steel future



Tata Motors Open Interest & Tata Motors future



(Rs. in Cr) Date	FII Derivative				FII Cash
	Index Future	Index Option	Stock Future	Stock Option	
14-Aug-10	114	636	-556	-43	400
13-Aug-10	486	833	-76	-28	50
12-Aug-10	-698	1903	-370	-23	218
11-Aug-10	-837	1738	-280	-100	-86
10-Aug-10	-330	489	47	-56	599



Top 10 FUTURE OPEN INTEREST UP AND PRICE UP

SYMBOL	FUTURE OI	PREVIOUS OI	% CHANGE	CLOSE	PREVIOUS CLOSE	PRICE INCREASE
ALBK	4360000	3600000	21.1%	218.80	210.80	3.8%
CUMMINSIND	353500	318000	11.2%	714.60	671.95	6.3%
INDIANB	1102000	1000000	10.2%	243.55	242.05	0.6%
POWERGRID	20014000	18182000	10.1%	105.60	101.85	3.7%
INDHOTEL	14456000	13144000	10.0%	104.60	103.20	1.4%
BHUSANSTL	325375	296125	9.9%	1681.55	1618.95	3.9%
UCOBANK	12580000	11556000	8.9%	108.05	102.85	5.1%
TITAN	332875	307625	8.2%	3016.20	3002.40	0.5%
TATACHEM	3420000	3204000	6.7%	383.85	364.50	5.3%
IDBI	20832000	19664000	5.9%	124.70	121.35	2.8%

Top 10 FUTURE OPEN INTEREST UP AND PRICE DOWN

SYMBOL	FUTURE OI	PREVIOUS OI	% CHANGE	CLOSE	PREVIOUS CLOSE	PRICE DECREASE
CAIRN	19207000	14630000	31.3%	334.60	356.40	-6.1%
SESAGOA	17731500	14626000	21.2%	322.00	351.60	-8.4%
CIPLA	6399000	5326000	20.1%	305.00	316.60	-3.7%
CONCOR	36500	30500	19.7%	1368.35	1377.30	-0.6%
SRTRANSFIN	175500	156000	12.5%	697.25	720.45	-3.2%
OPTOCIRCUI	898000	812000	10.6%	273.95	274.15	-0.1%
TATASTEEL	27188500	25058000	8.5%	520.35	529.55	-1.7%
ZEEL	2350000	2168000	8.4%	296.05	304.45	-2.8%
UNITECH	64504000	59824000	7.8%	86.70	88.40	-1.9%
AMBUJACEM	26456000	24650000	7.3%	112.95	116.05	-2.7%



This Document has been prepared by Nirmal Bang Research (Nirmal Bang Securities Pvt Ltd). The information, analysis and estimates contained herein are based on Nirmal Bang Research assessment and have been obtained from sources believed to be reliable. This document is meant for the use of the intended recipient only. This document, at best, represents Nirmal Bang Research opinion and is meant for general information only. Nirmal Bang Research, its directors, officers or employees shall not in anyway be responsible for the contents stated herein. Nirmal Bang Research expressly disclaims any and all liabilities that may arise from information, errors or omissions in this connection. This document is not to be considered as an offer to sell, or a solicitation to buy any securities. Nirmal Bang Research, its affiliates and their employees may from time to time hold positions in securities referred to herein. Nirmal Bang Research or its affiliates may from time to time solicit from or perform investment banking or other services for any company mentioned in this document