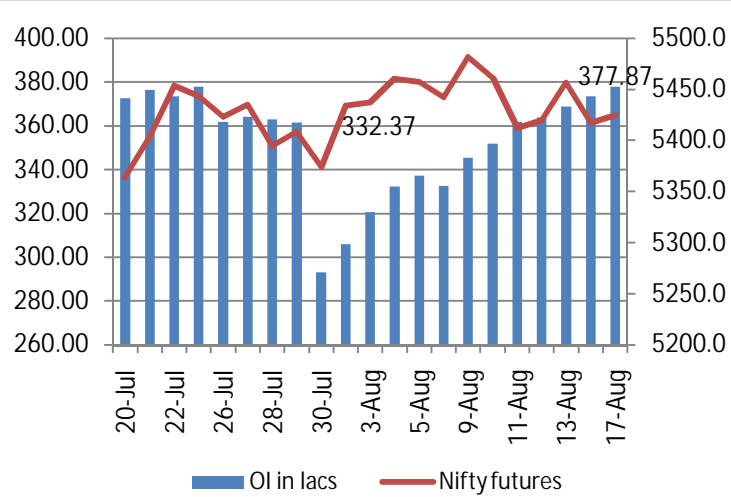
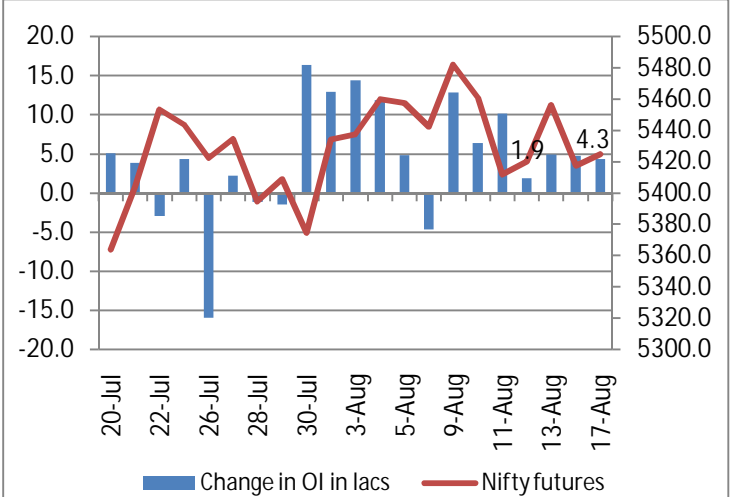


NIFTY FUTURE & OPEN INTEREST MOVEMENT ANALYSIS

Nifty Open Interest & Nifty future

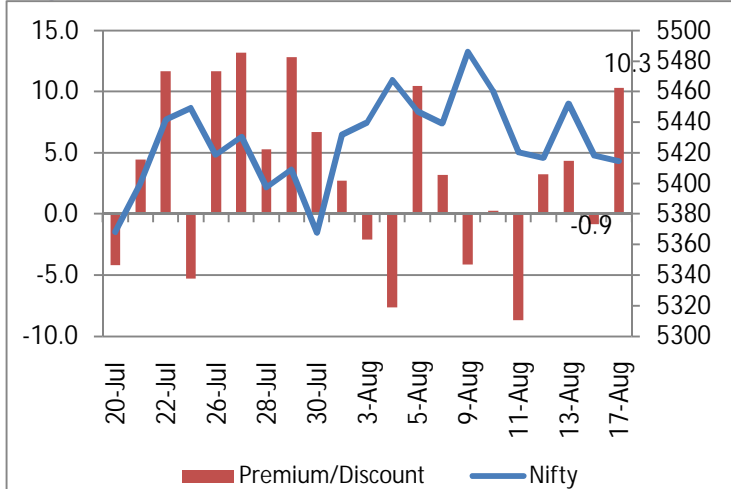


Change in Nifty Open Interest & Nifty future

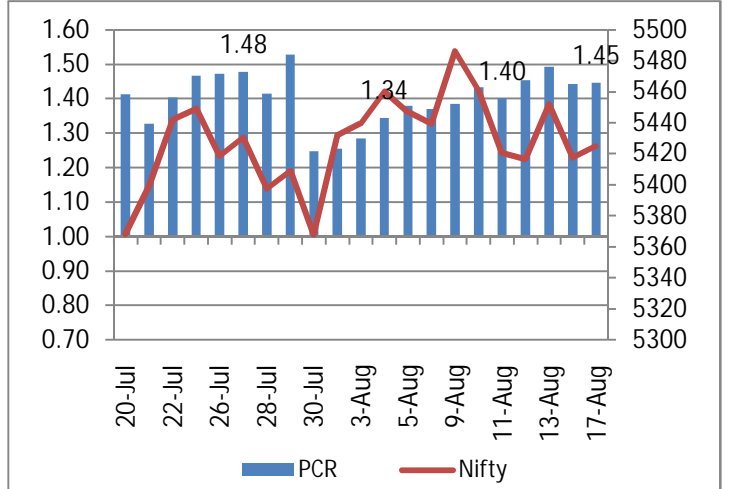


- On Tuesday Nifty traded in a range and ended flat at 5414 points with a marginal decline of 4 points
- Nifty open interest saw an addition of 4.35 lakhs and stand at 377.87 lakhs

Nifty Future Premium / Discount



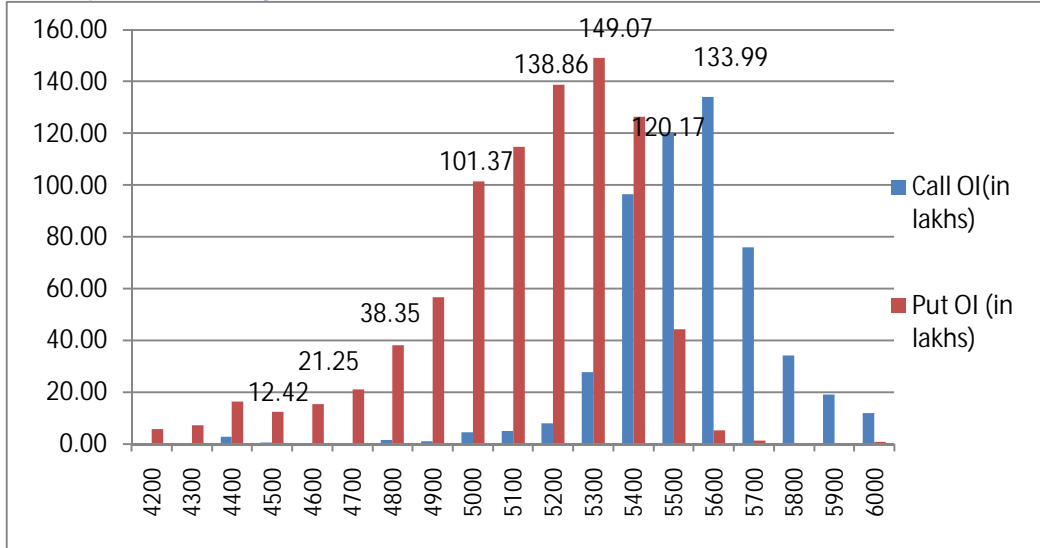
Put Call Ratio of Nifty OI & Nifty Future



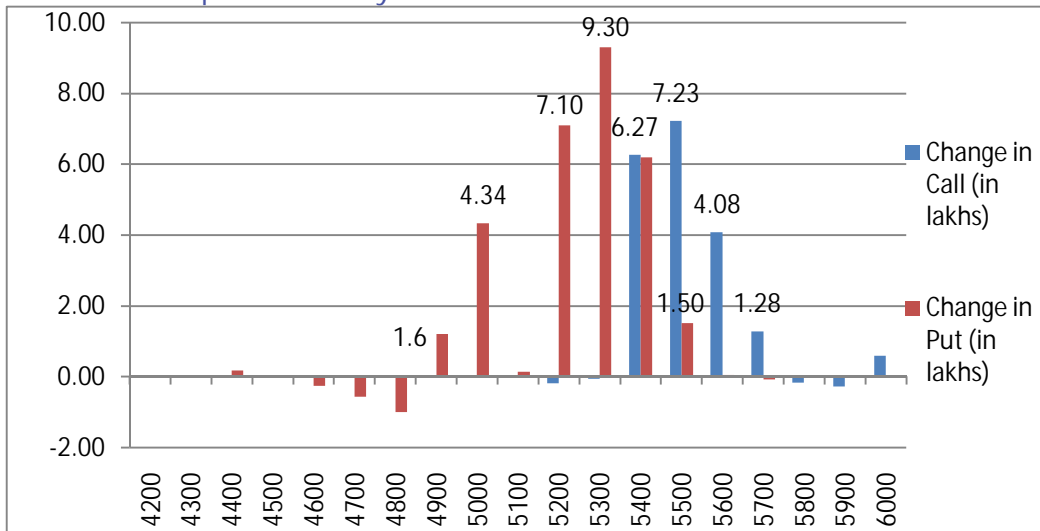
- Nifty futures closed at a premium of 10.3 points as compared to a small discount on previous day
- Put call ratio remained almost flat at 1.45

NIFTY PUT CALL ANALYSIS

OI in various strike price of Nifty

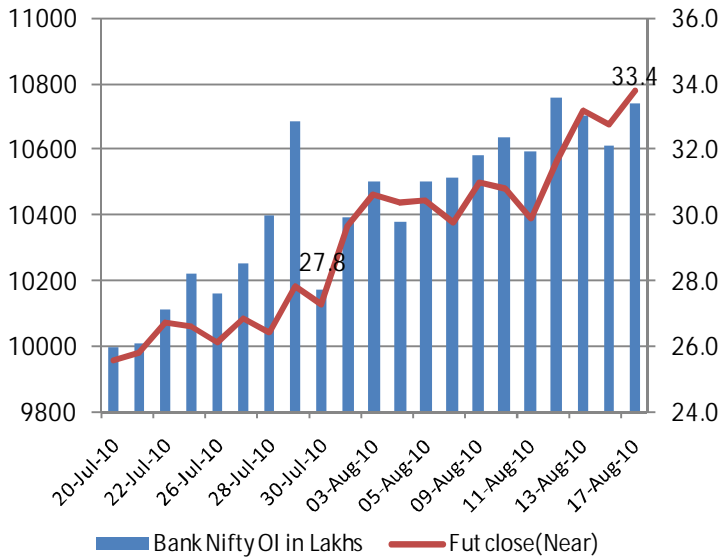


Change OI in various strike price of Nifty

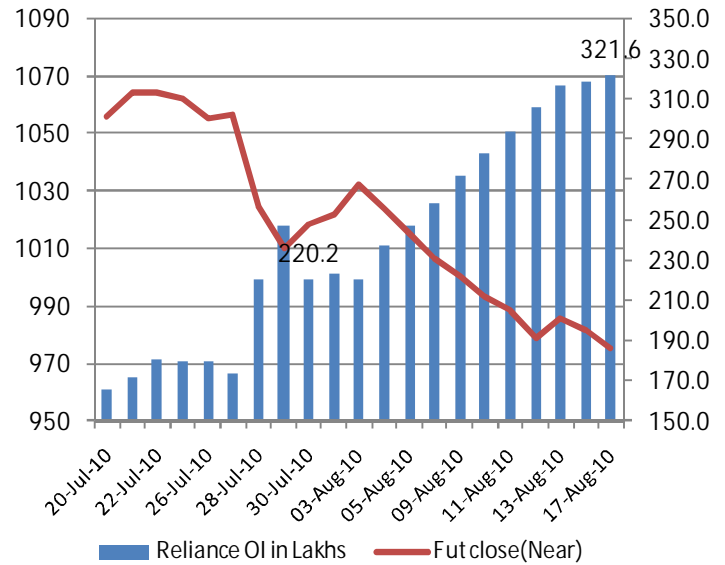


- On Tuesday, we saw an addition of 18.74 lakhs on the call side with 5400, 5500 and 5600 call adding up 6.27, 7.23 & 4.08 lakhs respectively in the OI.
- On the put side we saw an addition of 28.13 lakhs in OI. Highest addition in the put was seen at 5200 (7.10 lakhs), 5300 (9.30 lakhs) and 5400 (6.27 lakhs). We also saw addition at 5000 put by 4.34 lakhs
- We expect nifty to open firm on the back of positive global cues.

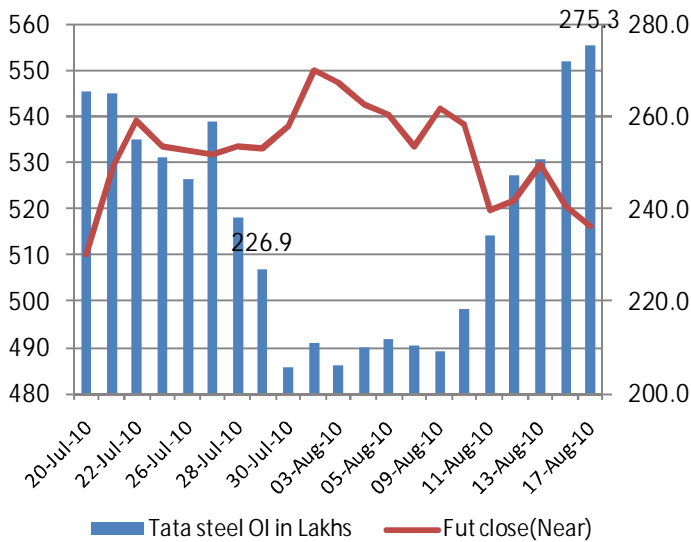
Bank Nifty Open Interest & Bank Nifty future



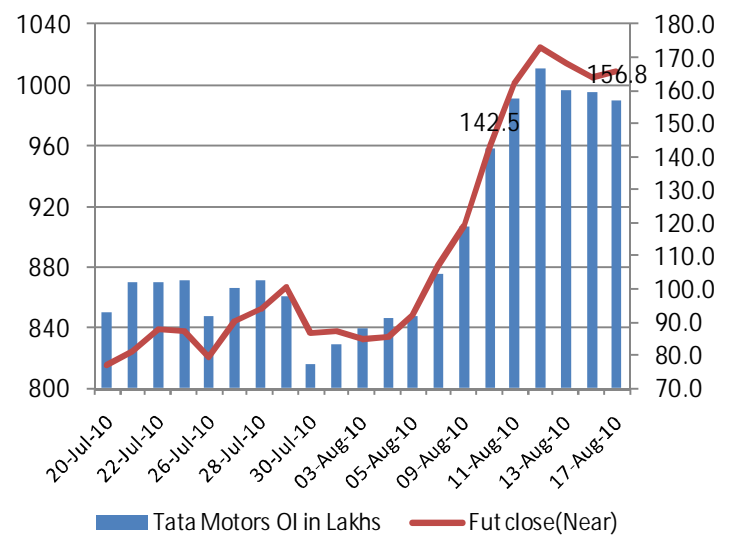
Reliance Open Interest & Reliance future



Tata Steel Open Interest & Tata Steel future



Tata Motors Open Interest & Tata Motors future



(Rs. in Cr)	FII Derivative				FII Cash	
	Date	Index Future	Index Option	Stock Future		Stock Option
	17-Aug-10	161	1051	-126	-33	404
	16-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



Top 10 FUTURE OPEN INTEREST UP AND PRICE UP

SYMBOL	FUTURE OI	PREVIOUS OI	% CHANGE	CLOSE	PREVIOUS CLOSE	PRICE INCREASE
DENABANK	11568000	9540000	21.3%	107.90	104.25	3.5%
UCOBANK	14908000	12580000	18.5%	114.05	108.05	5.6%
TATACOMM	2062000	1761000	17.1%	340.15	324.10	5.0%
BANKBARODA	2965500	2546000	16.5%	830.50	785.00	5.8%
CROMPGREAV	909000	781000	16.4%	291.05	289.95	0.4%
SYNDIBANK	5296000	4560000	16.1%	121.40	112.10	8.3%
ITC	40478000	35148000	15.2%	159.80	157.95	1.2%
SRTRANSFIN	200500	175500	14.2%	707.95	697.25	1.5%
ORBITCORP	6286000	5538000	13.5%	142.45	136.60	4.3%
CANBK	2504000	2216000	13.0%	520.75	506.25	2.9%

Top 10 FUTURE OPEN INTEREST UP AND PRICE DOWN

SYMBOL	FUTURE OI	PREVIOUS OI	% CHANGE	CLOSE	PREVIOUS CLOSE	PRICE DECREASE
PETRONET	7492000	6340000	18.2%	101.70	102.60	-0.9%
STER	42051000	37109000	13.3%	158.80	160.70	-1.2%
EDUCOMP	5536000	4915000	12.6%	557.90	576.85	-3.3%
EXIDEIND	1686000	1500000	12.4%	139.70	142.05	-1.7%
OPTOCIRCUI	1004000	898000	11.8%	269.40	273.95	-1.7%
TULIP	1128750	1012500	11.5%	180.65	183.10	-1.3%
MPHASIS	2061000	1861500	10.7%	573.70	589.60	-2.7%
GESHIP	895000	810000	10.5%	302.60	303.90	-0.4%
SINTEX	737000	668000	10.3%	370.75	377.45	-1.8%
ASIANPAINT	49500	45125	9.7%	2647.95	2653.20	-0.2%

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