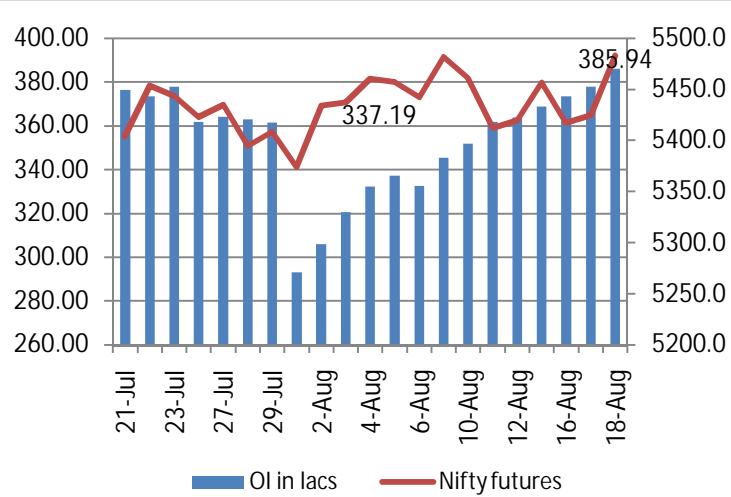
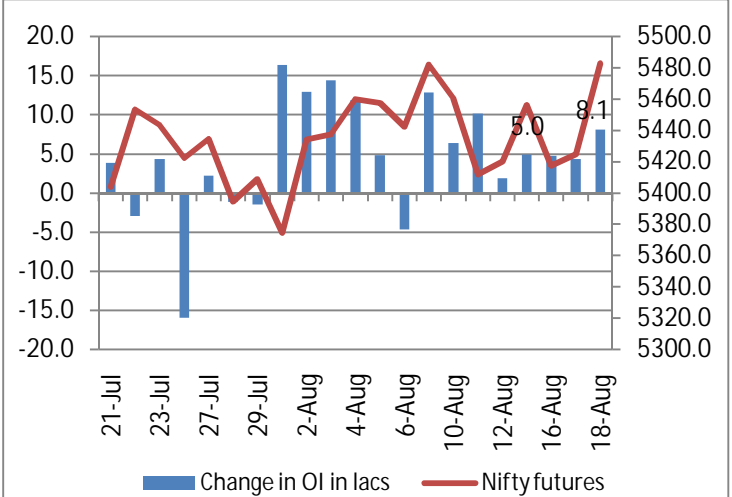


**NIFTY FUTURE & OPEN INTEREST MOVEMENT ANALYSIS**

**Nifty Open Interest & Nifty future**

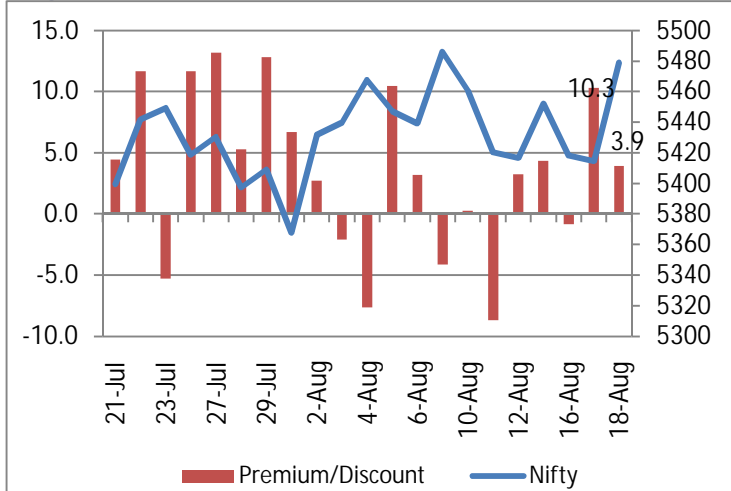


**Change in Nifty Open Interest & Nifty future**

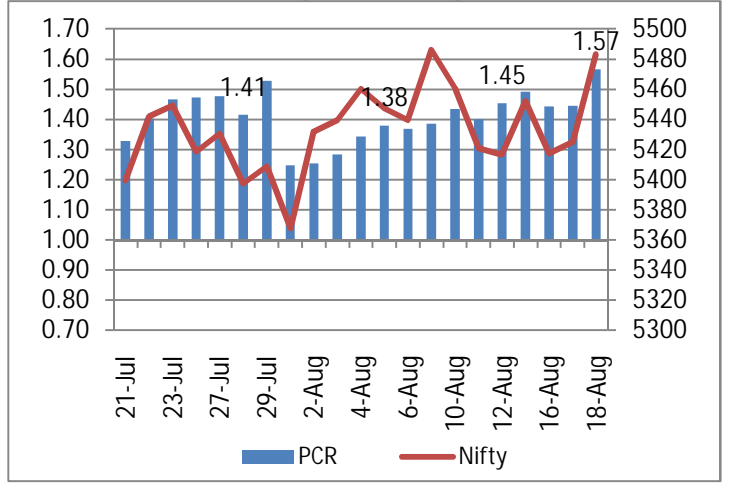


- On Wednesday, Nifty initially traded in a range, post 2PM it took steep incline and closed 65 points up at 5479.15.
- Nifty open interest saw an addition of 8.1 lakhs and stand at 389.94 lakhs

**Nifty Future Premium / Discount**



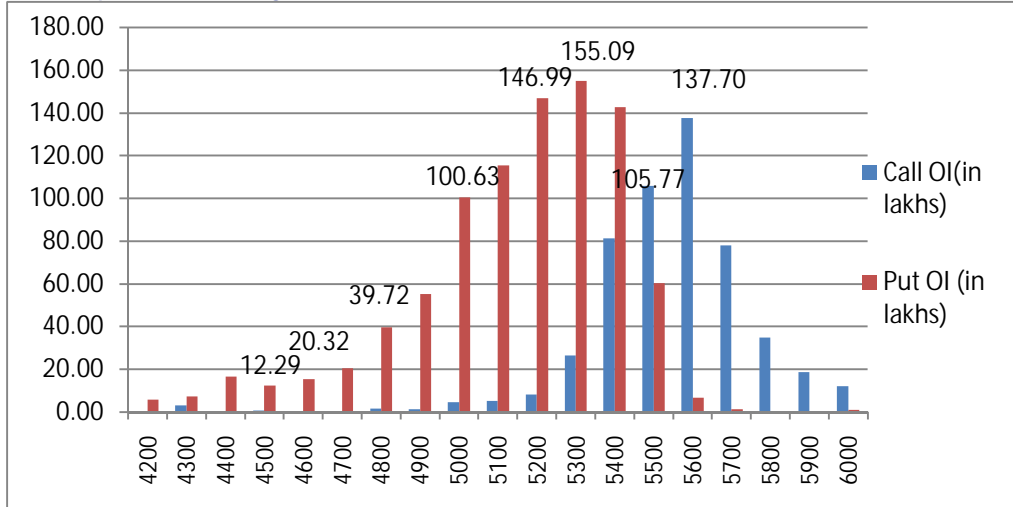
**Put Call Ratio of Nifty Ol & Nifty Future**



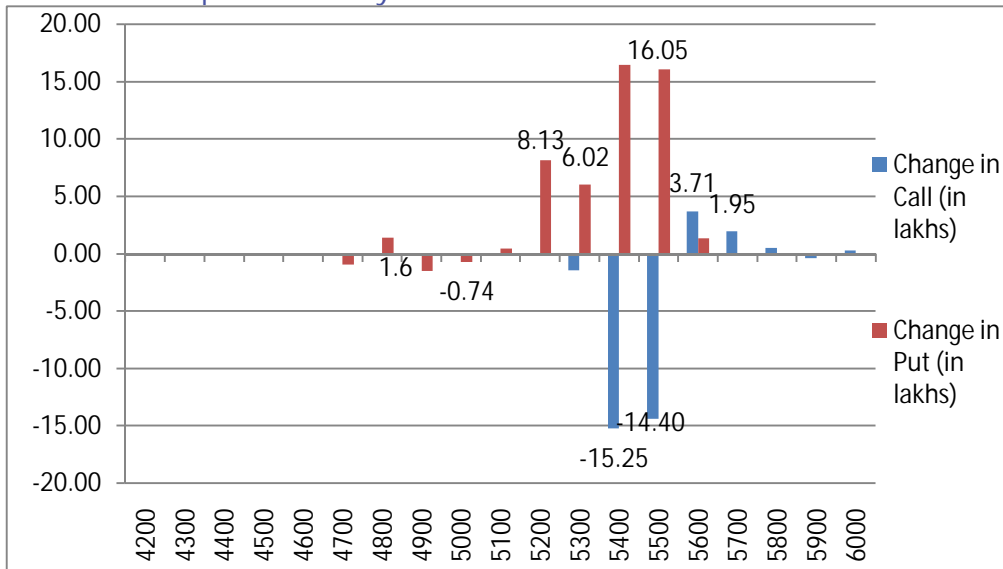
- Nifty futures closed at a premium of 3.9 points as compared 10.3 on previous day.
- Put call ratio increased to 1.57

## NIFTY PUT CALL ANALYSIS

### OI in various strike price of Nifty

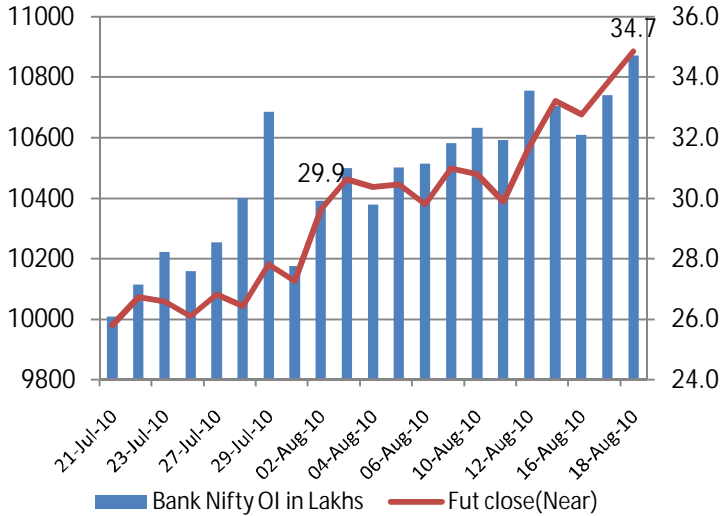


### Change OI in various strike price of Nifty

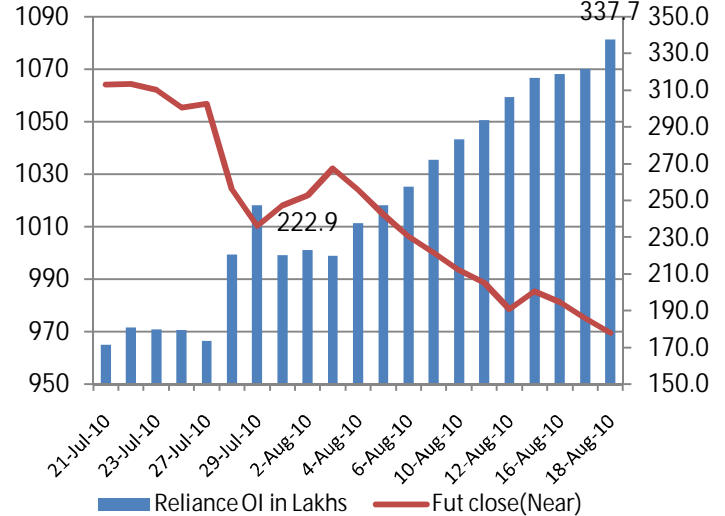


- On Wednesday, we saw a net unwinding of 24.96 lakhs on the call side with 5400 and 5500 reduced by 15.25 lakhs & 14.40 lakhs respectively in OI. While we saw addition at 5600 call by 3.71 lakhs in OI.
- On the put side we saw an addition of 46.50 lakhs in OI with 5400 & 5500 call adding by 16.43 lakhs & 16.05 lakhs in OI (Maximum addition in near term). Addition has also seen at 5200 & 5300 call by 8.13 lakhs & 6.02 lakhs in OI.
- The FII's continue to buy Index and Stock future and add put at 5400 & 5500 levels suggesting hedge against long positions which indicates that market sentiments remain positive. However, we may see profit booking at higher levels.

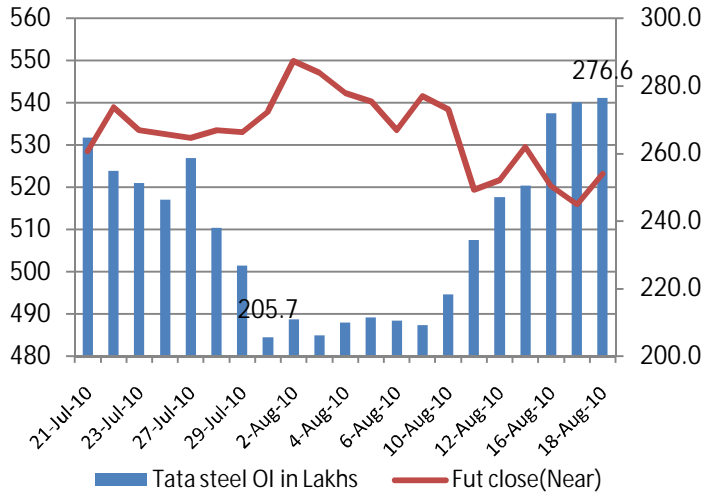
**Bank Nifty Open Interest & Bank Nifty future**



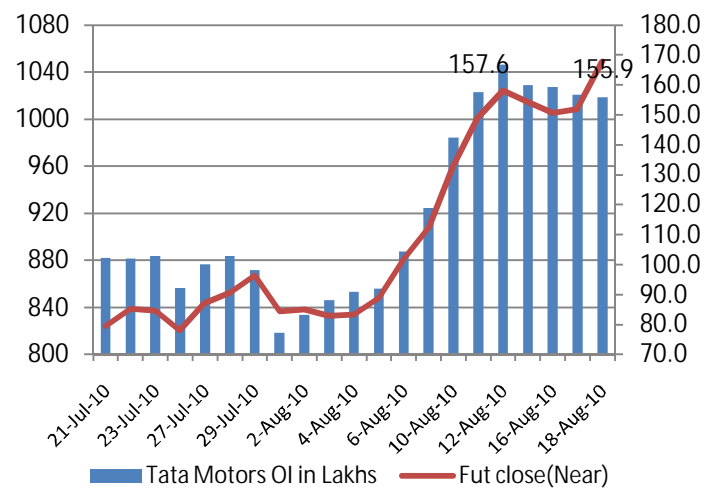
**Reliance Open Interest & Reliance future**



**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	
	18-Aug-10	517	135	194	-32	675
	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

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

SYMBOL	FUTURE OI	PREVIOUS OI	% CHANGE	CLOSE	PREVIOUS CLOSE	PRICE INCREASE
GESHIP	1255000	895000	<b>40.2%</b>	308.75	302.60	<b>2.0%</b>
CHAMBLFERT	12456000	9416000	<b>32.3%</b>	72.85	68.15	<b>6.9%</b>
JINDALSAW	9823000	8219000	<b>19.5%</b>	206.75	203.50	<b>1.6%</b>
ITC	45192000	40478000	<b>11.6%</b>	162.55	159.80	<b>1.7%</b>
SOBHA	455000	409000	<b>11.2%</b>	375.90	372.20	<b>1.0%</b>
ONGC	2482250	2244250	<b>10.6%</b>	1287.30	1264.60	<b>1.8%</b>
RANBAXY	4555000	4127500	<b>10.4%</b>	475.30	457.40	<b>3.9%</b>
INDHOTEL	16528000	15004000	<b>10.2%</b>	109.30	104.75	<b>4.3%</b>
SRTRANSFIN	219000	200500	<b>9.2%</b>	714.25	707.95	<b>0.9%</b>
GSPL	7696000	7180000	<b>7.2%</b>	115.25	111.40	<b>3.5%</b>

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

SYMBOL	FUTURE OI	PREVIOUS OI	% CHANGE	CLOSE	PREVIOUS CLOSE	PRICE DECREASE
TULIP	1743750	1128750	<b>54.5%</b>	178.05	180.65	<b>-1.4%</b>
PNB	3078250	2874000	<b>7.1%</b>	1182.55	1187.50	<b>-0.4%</b>
LICHSGFIN	2953000	2770500	<b>6.6%</b>	1246.35	1269.95	<b>-1.9%</b>
ULTRACEMCO	1194500	1126500	<b>6.0%</b>	892.85	894.85	<b>-0.2%</b>
SUZLON	99592000	94176000	<b>5.8%</b>	49.50	51.25	<b>-3.4%</b>
GMDCLTD	3076000	2910000	<b>5.7%</b>	121.80	121.85	<b>0.0%</b>
ASHOKLEY	14568000	13788000	<b>5.7%</b>	69.90	70.05	<b>-0.2%</b>
TITAN	363375	345500	<b>5.2%</b>	2907.70	2960.75	<b>-1.8%</b>
ORIENTBANK	2771000	2636000	<b>5.1%</b>	428.95	438.80	<b>-2.2%</b>
RELIANCE	33769250	32160750	<b>5.0%</b>	969.55	975.25	<b>-0.6%</b>

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