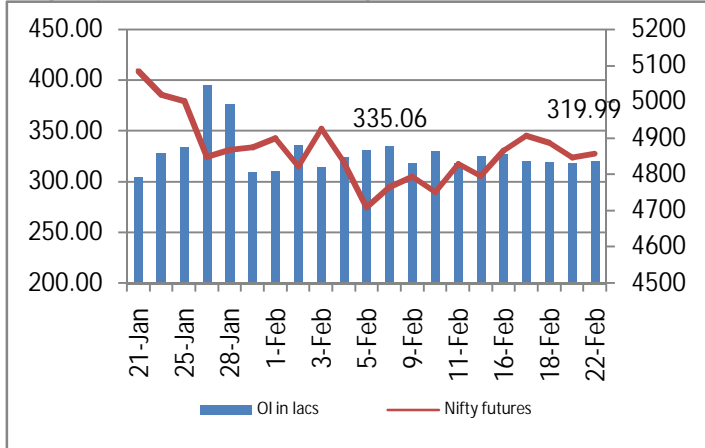
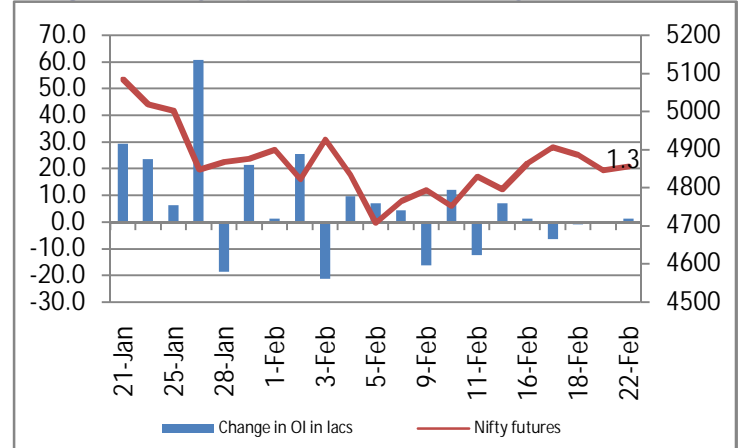


NIFTY FUTURE & OPEN INTEREST MOVEMENT ANALYSIS

Nifty Open Interest & Nifty future

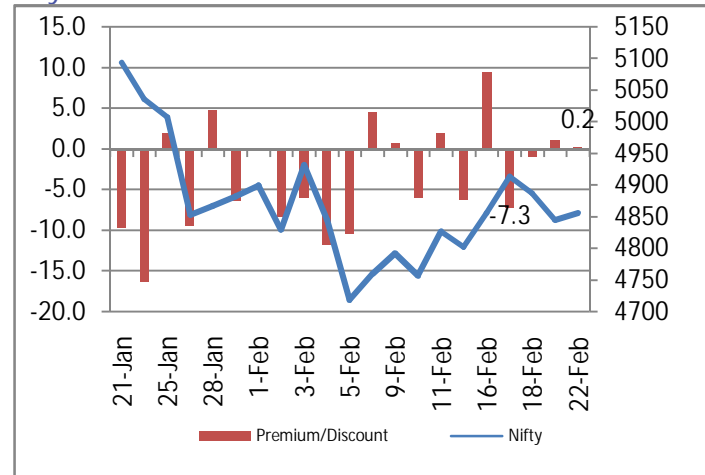


Change in Nifty Open Interest & Nifty future

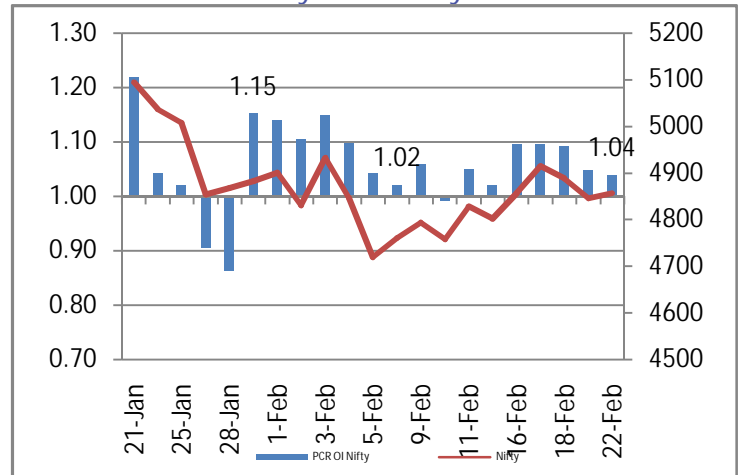


- On Monday Nifty opened positive, however due to selling pressure the nifty slipped below the 4900 levels and finally closed 11.5 points up at 4856.40.
- Nifty open interest saw an addition of 1.3 lakhs & stands at 319.99 lakhs

Nifty Future Premium / Discount



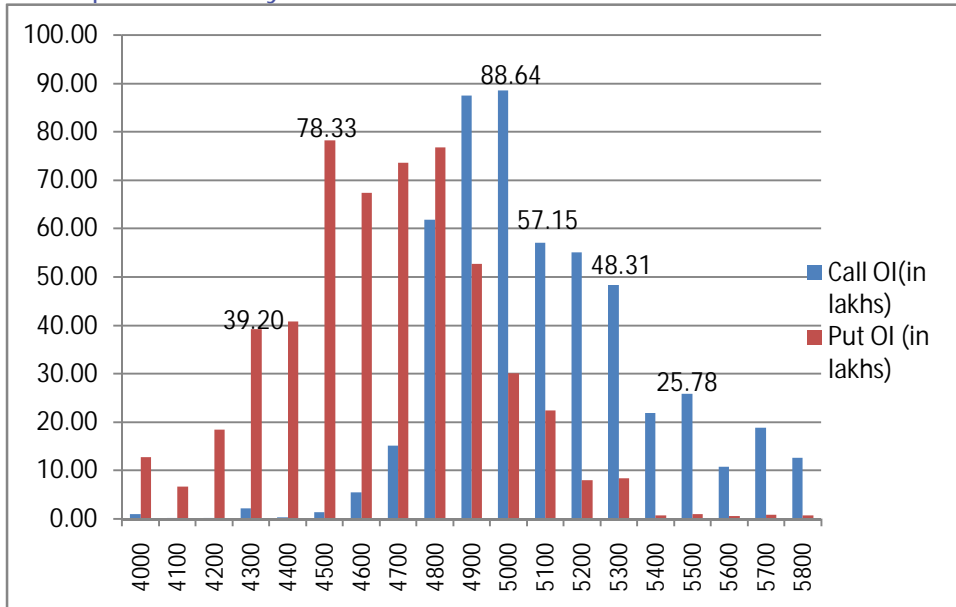
Put Call Ratio of Nifty OI & Nifty Future



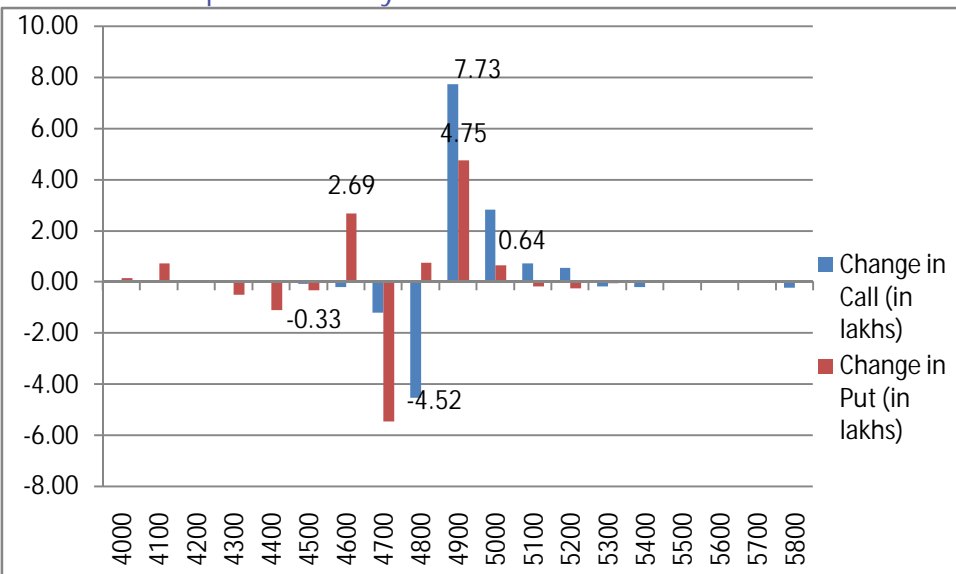
- The Nifty futures closed at a 0.2 point premium compared to a 1.1 point premium on the previous trading day
- Put Call Ratio of OI for nifty marginally reduced from 1.05 to 1.04.

NIFTY PUT CALL ANALYSIS

OI in various strike price of Nifty



Change OI in various strike price of Nifty

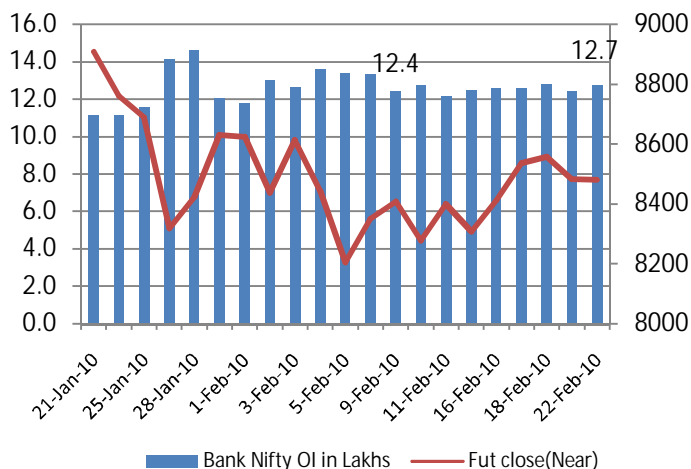


- On Monday we saw an addition of 5.25 lakhs with additions seen at the 4900 & 5000 call at 7.73 & 2.84 lakhs respectively. We also saw unwinding of 1.20 lakhs & 4.52 lakhs at 4700 & 4800 call in OI.
- On the put side we saw an addition of 1.92 lakhs, with addition seen on 4600 & 4900 at 2.69 lakhs & 4.75 lakhs respectively. We also saw an unwinding at 4700 put of 5.46 lakhs.
- On Monday Nifty closed marginally higher by 0.24%. We expect the market to remain volatile in near term and may see some buying at lower levels.

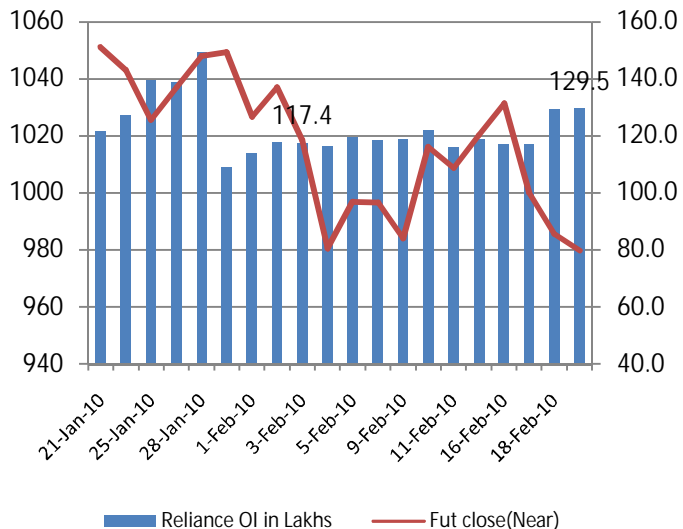


STOCK FUTURE & OPEN INTEREST MOVEMENT ANALYSIS

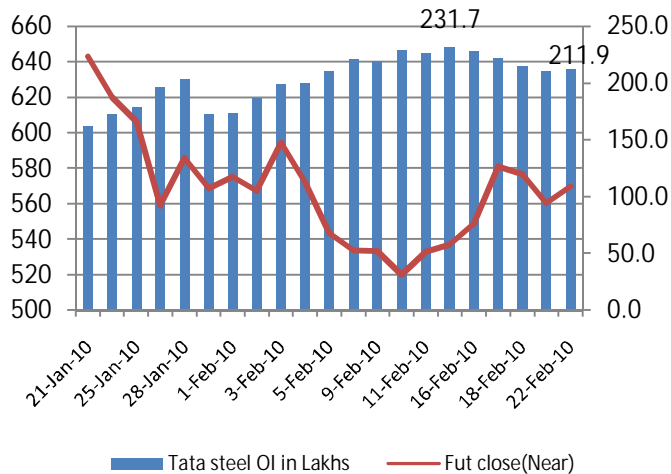
Bank Nifty Open Interest & Bank Nifty future



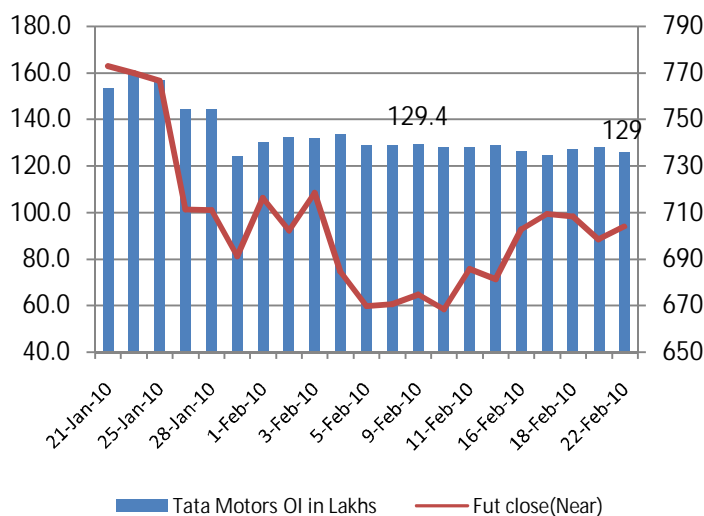
Reliance Open Interest & Reliance future



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	
22-Feb-10	354	186	381	-9	-102
19-Feb-10	-603	-178	-229	-1	18
18-Feb-10	-350	167	134	2	-351
17-Feb-10	806	-284	263	-7	520
16-Feb-10	226	344	7	-6	386

Top 10 FUTURE OPEN INTEREST UP AND PRICE UP

SYMBOL	FUTURE OI	PREVIOUS OI	% CHANGE	CLOSE	PREVIOUS CLOSE	PRICE INCREASE
HINDZINC	541500	474500	14.1%	1088.55	1077.30	1.0%
ULTRACEMCO	720000	663600	8.5%	1031.05	1028.20	0.3%
GMRINFRA	46612500	43605000	6.9%	54.90	54.80	0.2%
IOC	2828400	2665200	6.1%	327.45	321.90	1.7%
HINDUNILVR	18114000	17115000	5.8%	244.75	239.30	2.3%
RENUKA	19237500	18205000	5.7%	186.30	179.75	3.6%
GTOFFSHORE	1484000	1411000	5.2%	418.20	417.40	0.2%
UNIONBANK	2522100	2438100	3.4%	243.00	242.55	0.2%
TATATEA	454850	446050	2.0%	929.50	929.05	0.0%
TRIVENI	5490100	5393850	1.8%	120.10	119.80	0.3%

Top 10 FUTURE OPEN INTEREST UP AND PRICE DOWN

SYMBOL	FUTURE OI	PREVIOUS OI	% CHANGE	CLOSE	PREVIOUS CLOSE	PRICE DECREASE
APOLLOTYRE	809200	387600	108.8%	57.95	58.60	-1.1%
AREVAT&D	131250	82500	59.1%	270.15	277.55	-2.7%
ADANIENT	130000	92000	41.3%	493.65	496.55	-0.6%
VIDEOIND	541450	384200	40.9%	226.70	229.80	-1.3%
RECLTD	11150100	8100300	37.7%	212.55	213.25	-0.3%
CUMMINSIND	149150	128250	16.3%	453.90	472.30	-3.9%
POWERGRID	13825350	11960025	15.6%	106.85	106.95	-0.1%
CHENNPETRO	1143000	1024200	11.6%	247.05	247.40	-0.1%
IDFC	18410950	16776650	9.7%	150.40	151.30	-0.6%
NAGARCONST	1530000	1412000	8.4%	152.00	153.10	-0.7%

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