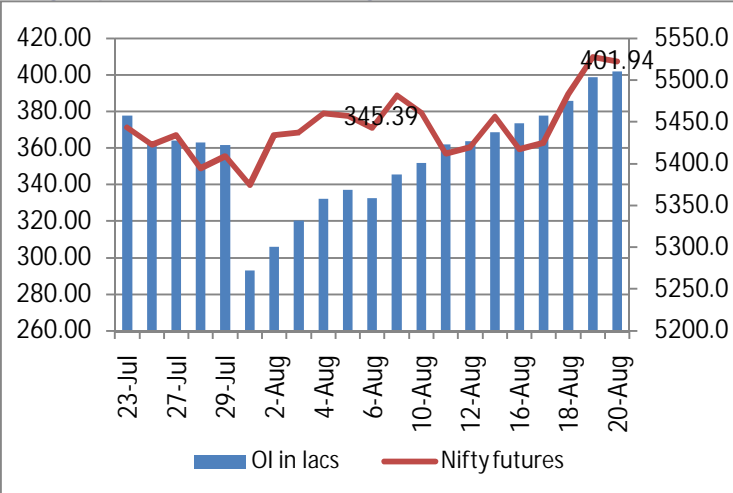
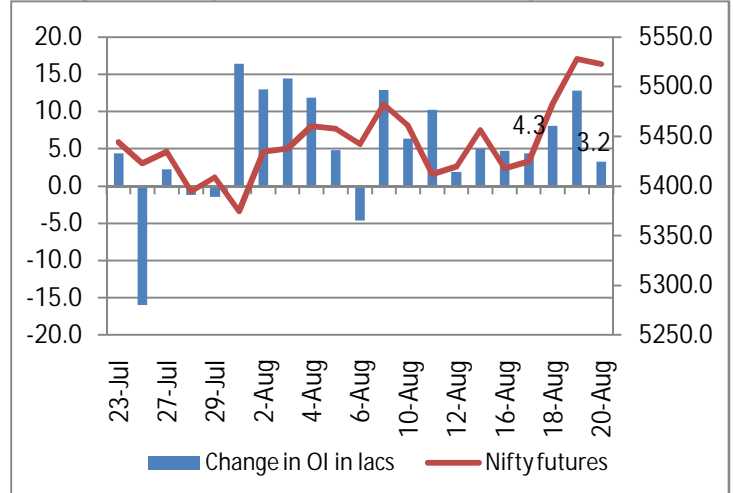


NIFTY FUTURE & OPEN INTEREST MOVEMENT ANALYSIS

Nifty Open Interest & Nifty future

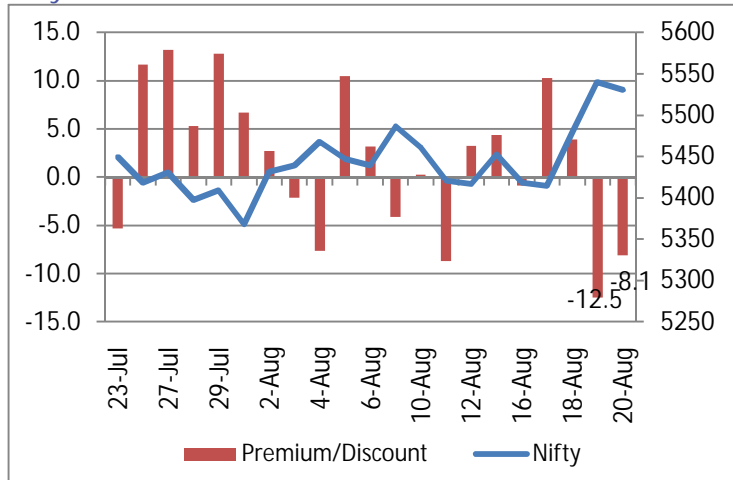


Change in Nifty Open Interest & Nifty future

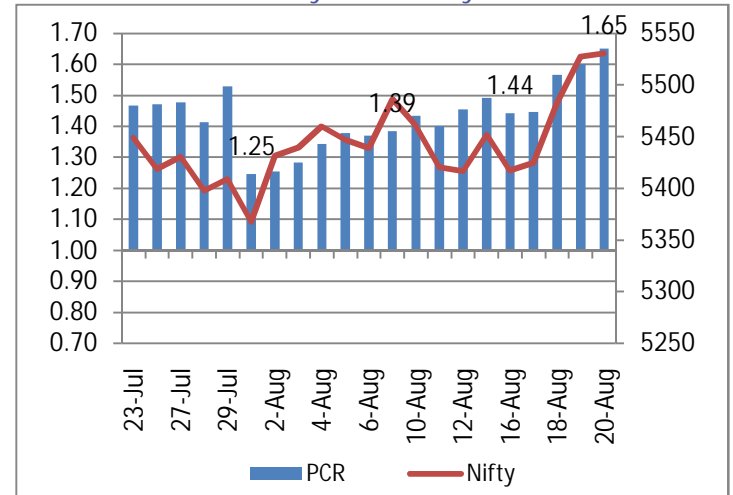


- On Friday, we saw the Nifty trade lower on back of weaker global cues, however it outperform its peers closing down just 9.55 points at 5530.65.
- Nifty open interest saw an addition of 3.2 lakhs compared to an addition of 12.8 lakhs on the previous day & stands at 401.94 lakhs.

Nifty Future Premium / Discount



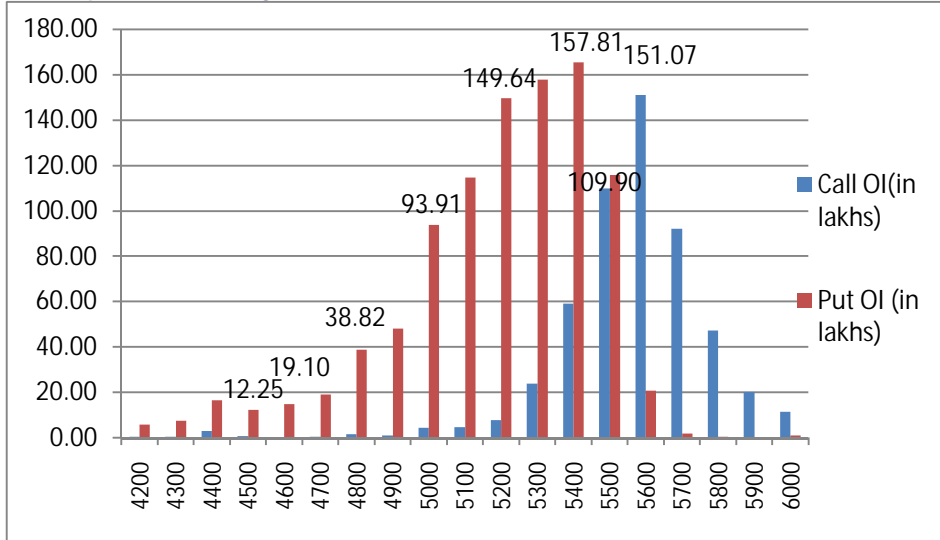
Put Call Ratio of Nifty OI & Nifty Future



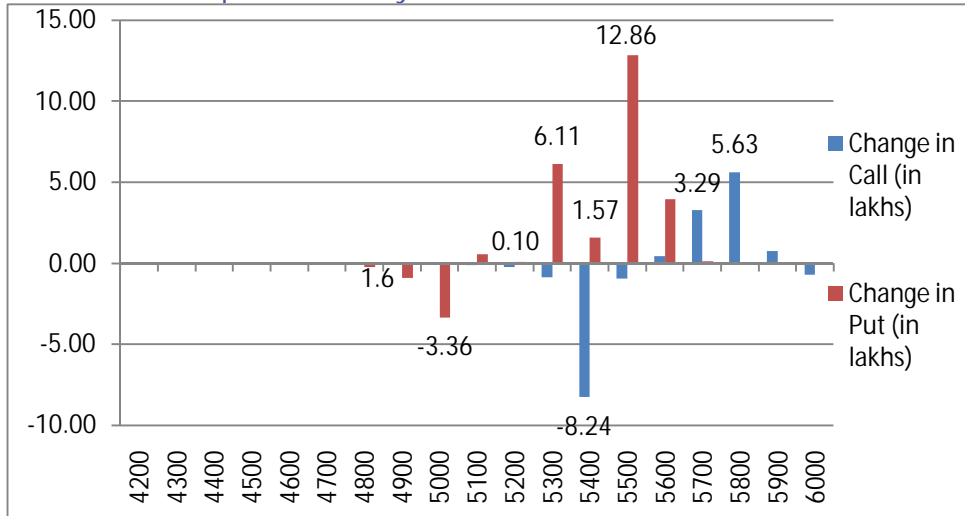
- Nifty futures closed at a 8.1 point discount at 5522.6
- Put call ratio increased further from 1.6 to 1.65.

NIFTY PUT CALL ANALYSIS

Ol in various strike price of Nifty

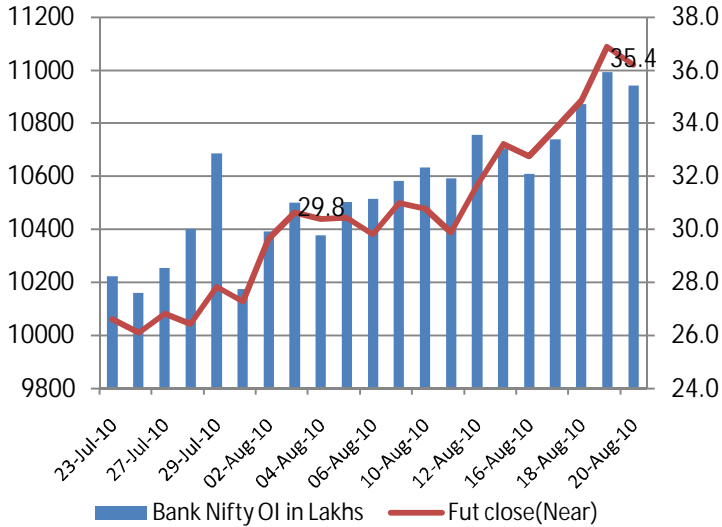


Change Ol in various strike price of Nifty

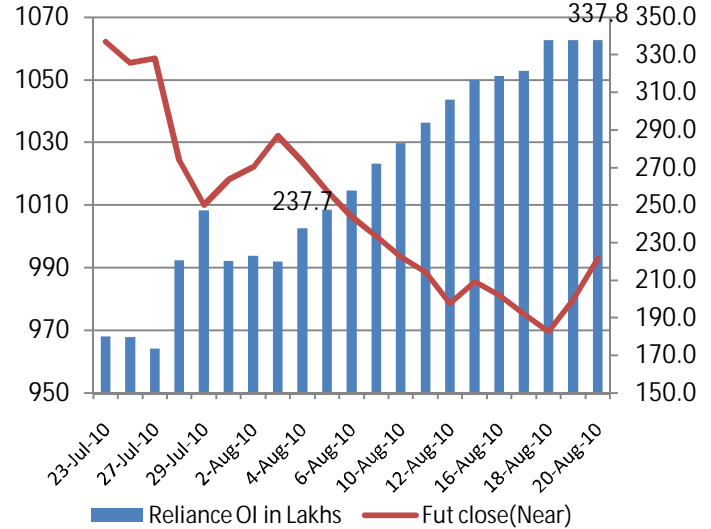


- On Friday, we saw a net reduction of 1.1 lakhs on the call side with additions seen on the 5700 & 5800 call at 3.29 & 5.63 lakhs respectively, while unwinding was seen on 5400 call at 8.24 lakhs.
- On the Put side we saw an addition of 20.25 lakhs with huge addition seen on the 5500 & 5300 put at 12.86 & 6.11 lakhs respectively. While unwinding was seen on 5000 put at 3.36 lakhs.
- We saw the Nifty continue to outperform the global markets closing almost flat. The Nifty continued to stay resilient above 5500 levels on Friday, however we do not expect the Nifty to move further higher from these levels for the August series & expect it to settle closer the 5500-5550 levels.

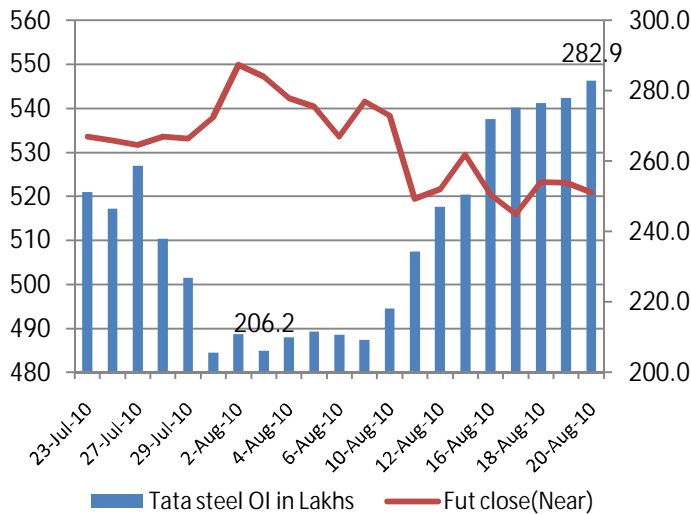
Bank Nifty Open Interest & Bank Nifty future



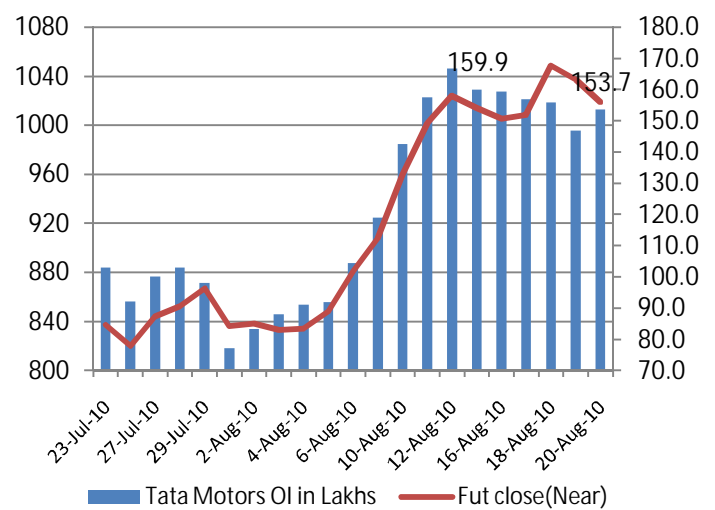
Reliance Open Interest & Reliance future



Tata Steel Open Interest & Tata Steel future



Tata Motors Open Interest & Tata Motors future



Date	(Rs. in Cr)				
	Index Future	Index Option	Stock Future	Stock Option	FII
20-Aug-10	-781	1752	-133	-50	-102
19-Aug-10	433	3189	321	-8	821
18-Aug-10	517	135	194	-32	675
17-Aug-10	161	1051	-126	-33	404
16-Aug-10	114	636	-556	-43	400



Top 10 FUTURE OPEN INTEREST UP AND PRICE UP

SYMBOL	FUTURE OI	PREVIOUS OI	% CHANGE	CLOSE	PREVIOUS CLOSE	PRICE INCREASE
APOLLOTYRE	11776000	9256000	27.2%	72.20	68.40	5.6%
UNITECH	80532000	67600000	19.1%	85.40	83.95	1.7%
BOSCHLTD	39125	33125	18.1%	5996.05	5900.00	1.6%
SAMRUDDHI	28500	24500	16.3%	527.45	524.55	0.6%
BEL	344125	297250	15.8%	1781.20	1747.05	2.0%
SOBHA	491000	442000	11.1%	388.40	372.85	4.2%
LUPIN	663000	606500	9.3%	1863.65	1813.05	2.8%
ULTRACEMCO	1327500	1218750	8.9%	934.40	928.10	0.7%
EXIDEIND	1608000	1480000	8.6%	148.10	143.50	3.2%
AUOPHARMA	1482500	1372750	8.0%	1083.00	1073.55	0.9%

Top 10 FUTURE OPEN INTEREST UP AND PRICE DOWN

SYMBOL	FUTURE OI	PREVIOUS OI	% CHANGE	CLOSE	PREVIOUS CLOSE	PRICE DECREASE
JISLJALEQS	1330010	91000	46.2%	1205.25	1252.00	-3.7%
CROMPGREAV	1120000	898000	24.7%	286.75	293.65	-2.3%
HCC	22968000	20656000	11.2%	64.55	67.25	-4.0%
TULIP	1962500	1772500	10.7%	184.00	186.60	-1.4%
AMBUJACEM	34064000	30958000	10.0%	120.55	122.60	-1.7%
EDUCOMP	6340000	5763000	10.0%	571.20	587.30	-2.7%
TCS	7472000	6877000	8.7%	867.50	870.45	-0.3%
ZEEL	2662000	2452000	8.6%	302.25	305.75	-1.1%
NHPC	43280000	39992000	8.2%	31.40	31.45	-0.2%
GTOFFSHORE	1488000	1378500	7.9%	401.20	408.80	-1.9%

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