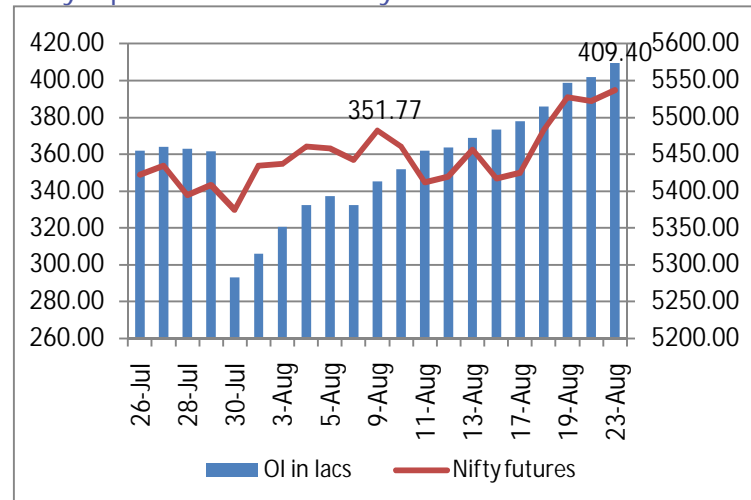
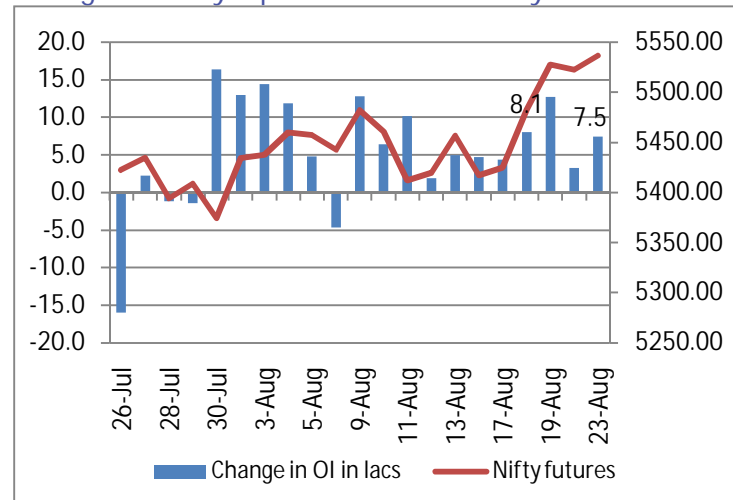


NIFTY FUTURE & OPEN INTEREST MOVEMENT ANALYSIS

Nifty Open Interest & Nifty future

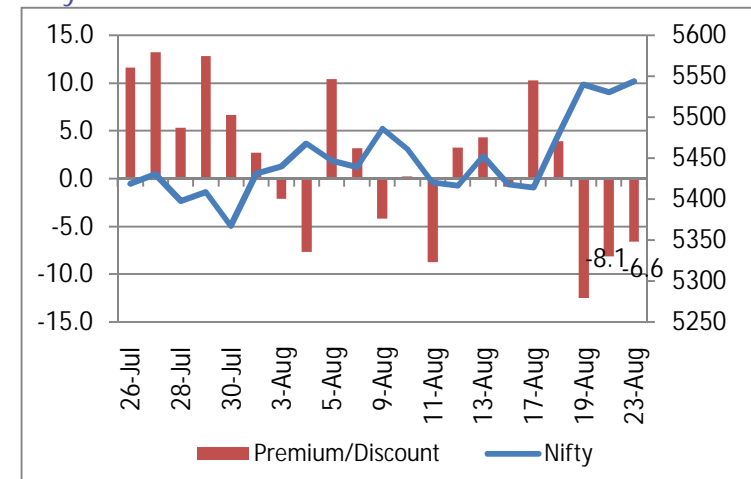


Change in Nifty Open Interest & Nifty future

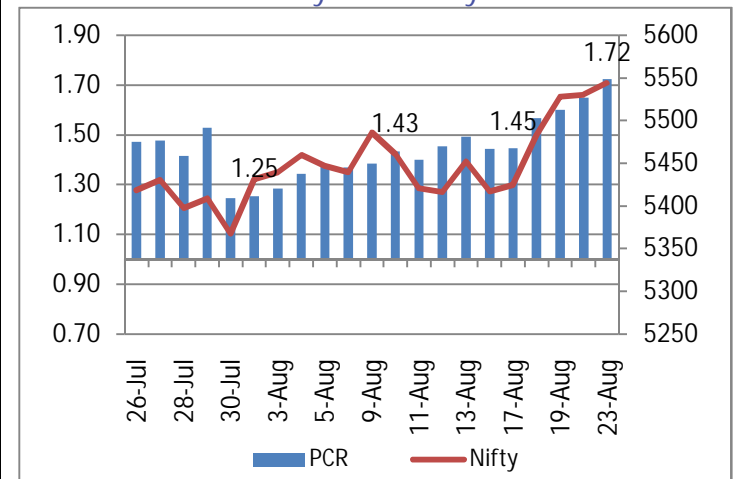


- On Monday, we saw the Nifty trade choppy in a narrow band between the 5520-5550 level for major part of trade, finally closing up 12.83 points at 5543.45.
- Nifty open interest saw an addition of 7.5 lakhs compared to an addition of 3.2 lakhs on the previous day & stands at 409.4 lakhs.

Nifty Future Premium / Discount



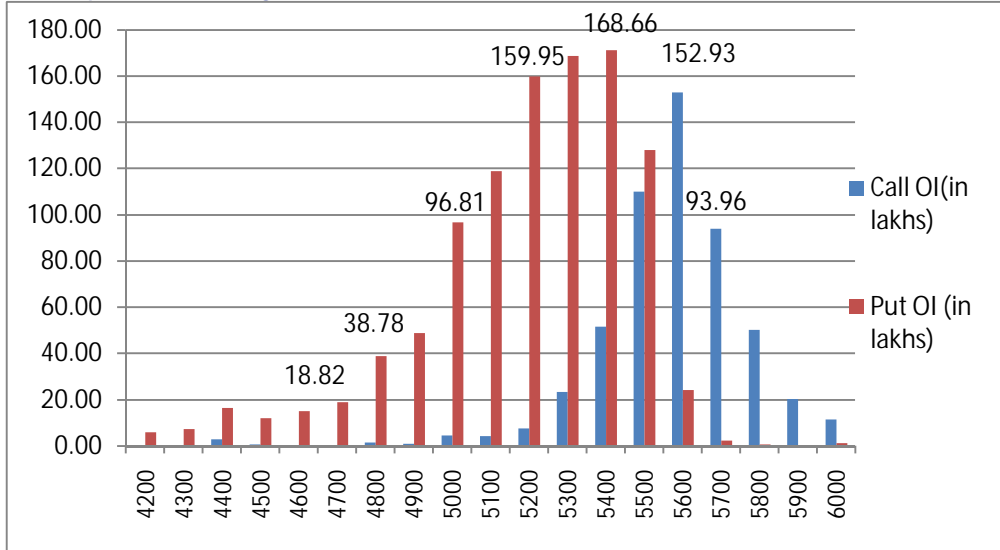
Put Call Ratio of Nifty OI & Nifty Future



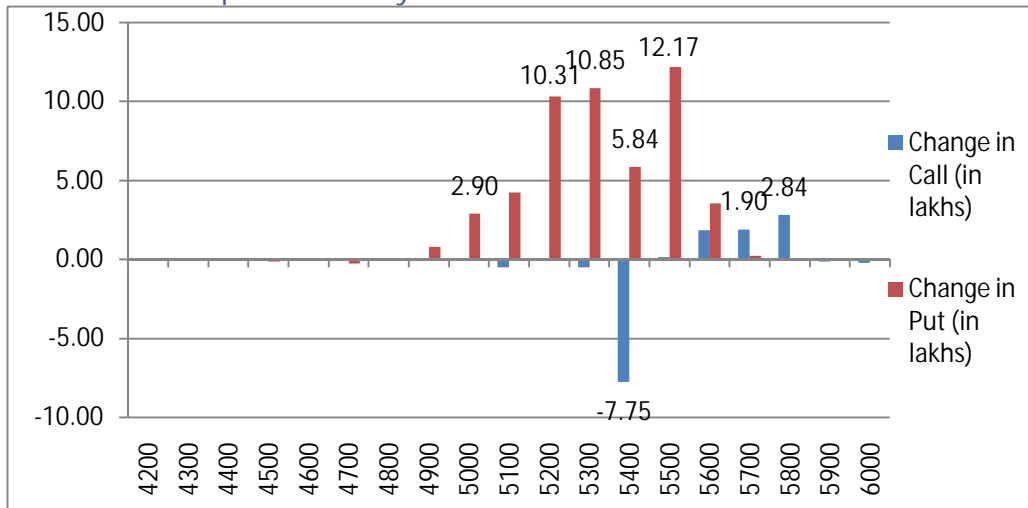
- Nifty futures closed at a 6.6 point discount at 5536.9.
- Put call ratio increased further for the 5th straight day from 1.65 to 1.72 on back of continued addition on the put side.

NIFTY PUT CALL ANALYSIS

OI in various strike price of Nifty

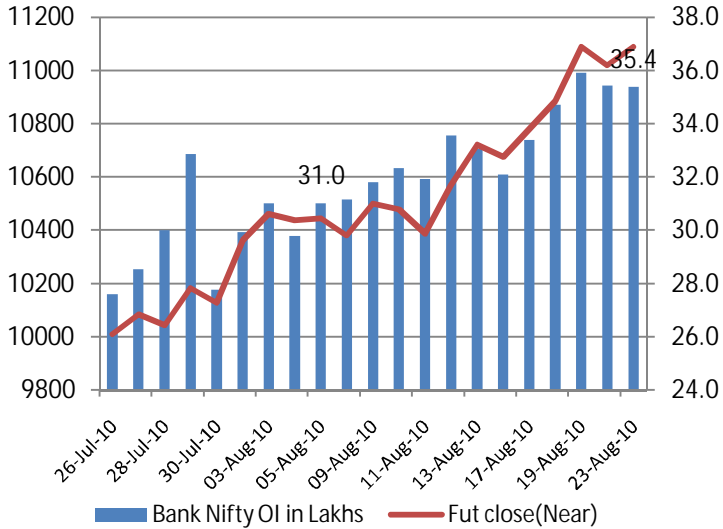


Change OI in various strike price of Nifty

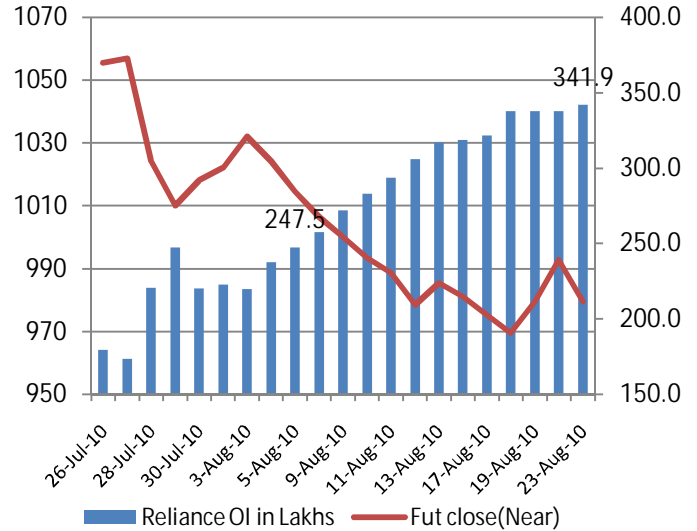


- On Monday, we saw a net reduction of 2.54 lakhs on the call side with unwinding was seen on the 5400 call at 7.75 lakhs. While we saw addition at 5600, 5700 & 5800 call at 1.86; 1.9 & 2.84 lakhs respectively.
- On the Put side we saw an addition of 50.54 lakhs with the highest addition seen on the 5500 put at 12.17 lakhs. 5200 (Majority in Sept & Oct) & 5300 put added 10.31 & 10.85 lakhs respectively.
- We saw the Nifty continue to stay resilient above 5500 levels. Today we expect market to remain cautious on the back of weaker global cues and anticipation of bad home sales data from the US.

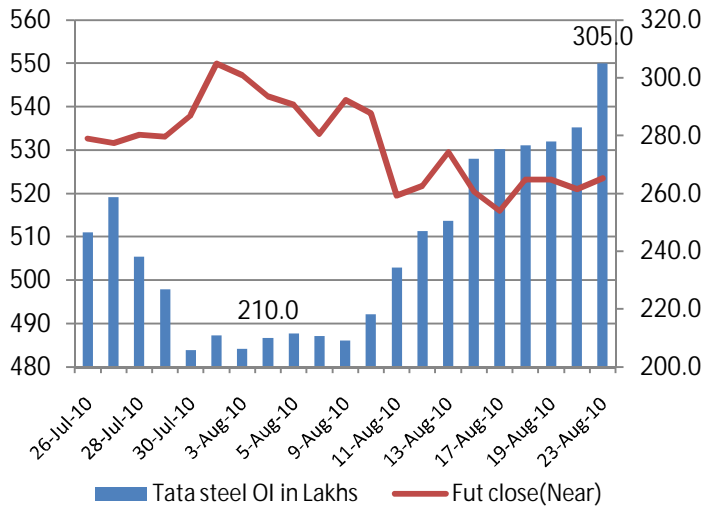
Bank Nifty Open Interest & Bank Nifty future



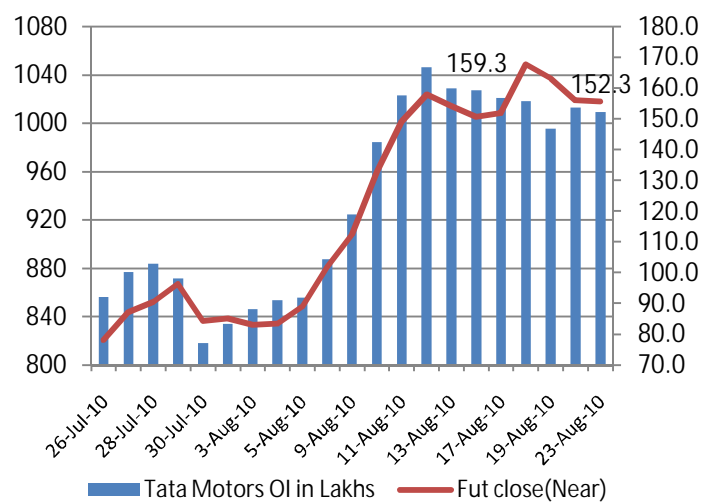
Reliance Open Interest & Reliance future



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
	23-Aug-10	-610	2225	88	-1	318
	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

Top 10 FUTURE OPEN INTEREST UP AND PRICE UP

SYMBOL	FUTURE OI	PREVIOUS OI	% CHANGE	CLOSE	PREVIOUS CLOSE	PRICE INCREASE
JINDALSWHL	253375	186625	35.8%	1876.20	1748.30	7.3%
ADANIPOWER	4242000	3370000	25.9%	140.65	140.40	0.2%
CIPLA	8664000	7231000	19.8%	318.75	310.80	2.6%
SRTRANSFIN	139000	117500	18.3%	771.70	766.85	0.6%
SYNDIBANK	6252000	5320000	17.5%	120.00	118.40	1.4%
TTML	36360000	31230000	16.4%	24.90	24.15	3.1%
ABIRLANUVO	1420000	1239000	14.6%	836.20	797.75	4.8%
CONCOR	42500	37750	12.6%	1336.00	1334.85	0.1%
FSL	39776000	35768000	11.2%	27.05	26.55	1.9%
GMDCLTD	3638000	3298000	10.3%	126.20	125.05	0.9%

Top 10 FUTURE OPEN INTEREST UP AND PRICE DOWN

SYMBOL	FUTURE OI	PREVIOUS OI	% CHANGE	CLOSE	PREVIOUS CLOSE	PRICE DECREASE
SUNTV	566500	343500	64.9%	481.20	486.60	-1.1%
ABAN	3050750	2633250	15.9%	824.55	840.55	-1.9%
CESC	1066000	938000	13.6%	403.30	405.75	-0.6%
ASHOKLEY	16748000	15328000	9.3%	69.10	69.95	-1.2%
DLF	16236000	14946000	8.6%	331.15	333.65	-0.7%
BEL	366750	344125	6.6%	1738.20	1781.20	-2.4%
VIJAYABANK	21704000	20376000	6.5%	84.05	84.75	-0.8%
CUMMINSIND	385500	362000	6.5%	706.40	710.55	-0.6%
SESAGOA	18172500	17158000	5.9%	328.70	329.35	-0.2%
JPOWER	9640000	9112000	5.8%	66.80	67.15	-0.5%

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