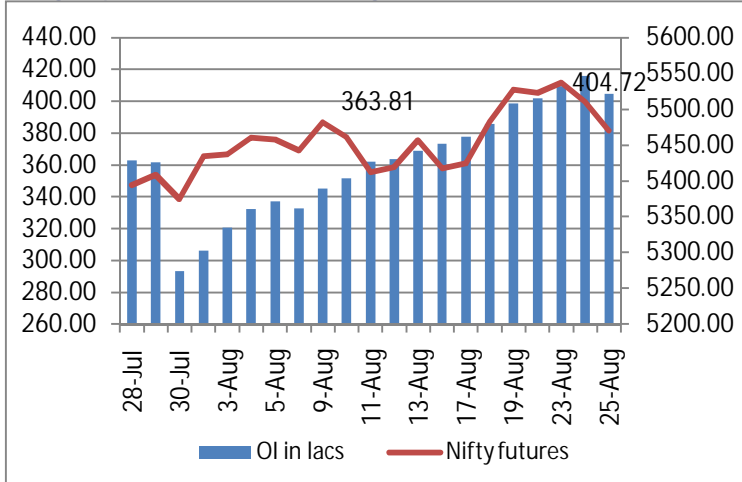
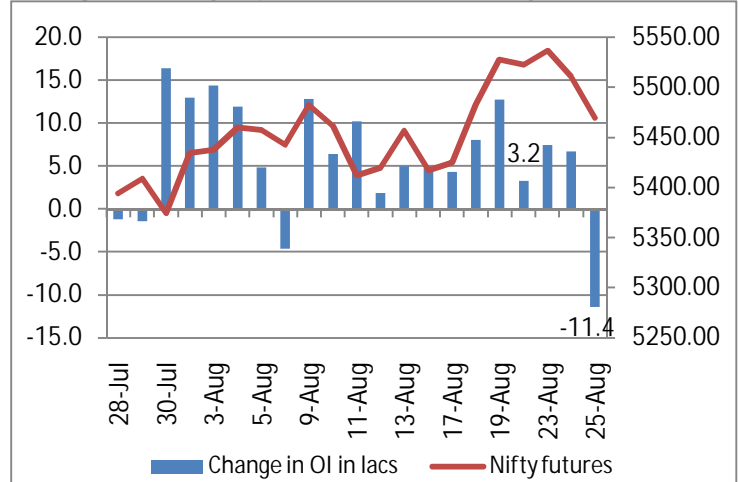


**NIFTY FUTURE & OPEN INTEREST MOVEMENT ANALYSIS**

**Nifty Open Interest & Nifty future**

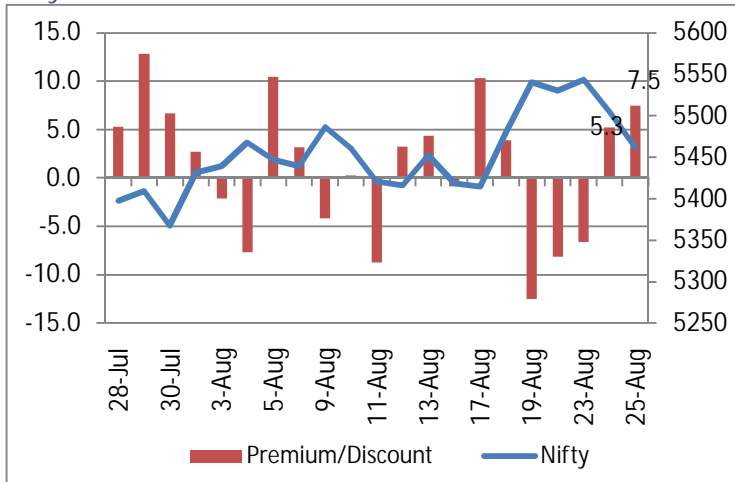


**Change in Nifty Open Interest & Nifty future**

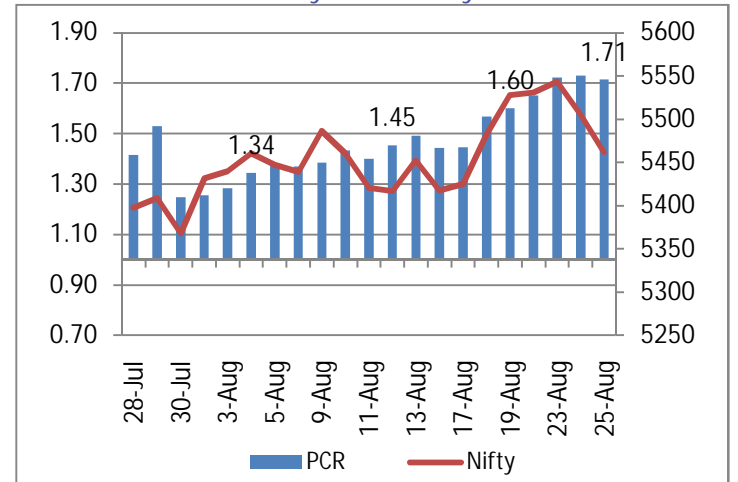


- On Wednesday, we saw the Nifty open lower on back of negative cues from the global markets. In the last hour of trade we saw a further sell off with the Nifty finally closing down 42.75 points at 5462.35
- Nifty open interest saw a reduction of 11.47 lakhs in Ol as compared to an addition of 6.7 lakhs on the previous day & stands at 404.72 lakhs.

**Nifty Future Premium / Discount**



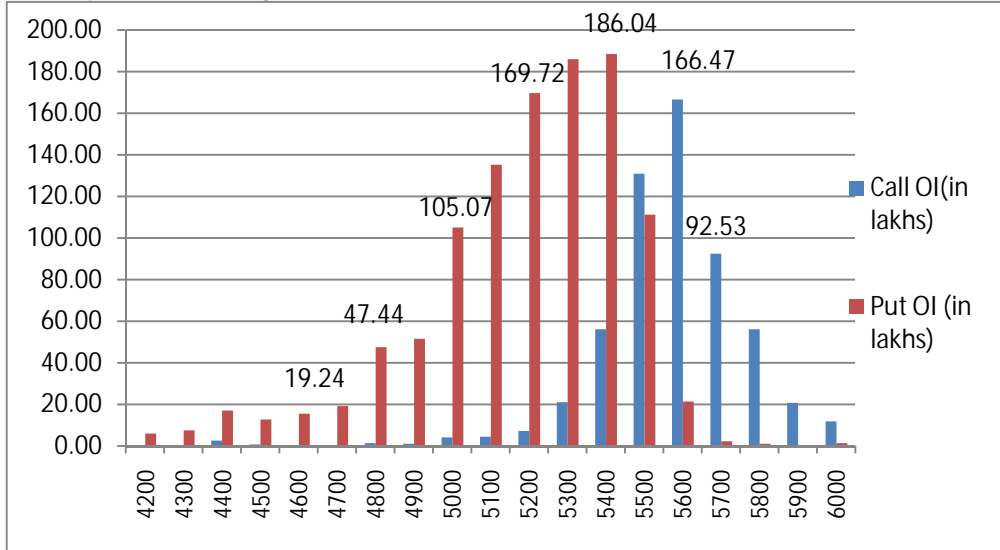
**Put Call Ratio of Nifty Ol & Nifty Future**



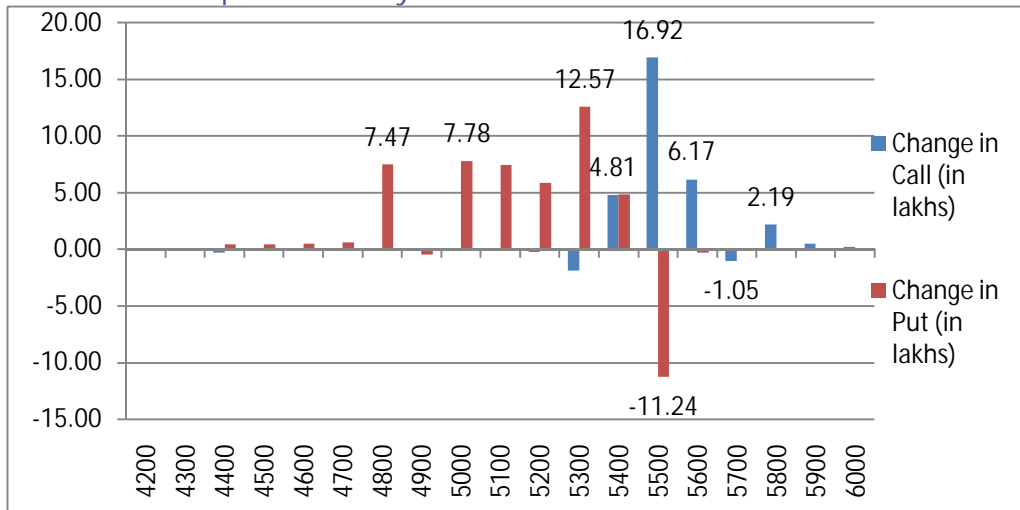
- Nifty futures closed at a 7.5 point premium at 5469.85. Nifty September futures closed at a 11.75 point premium at 5474.1
- Put call ratio reduced from 1.73 to 1.71. September PCR remained unchanged at 1.60

## NIFTY PUT CALL ANALYSIS

### OI in various strike price of Nifty



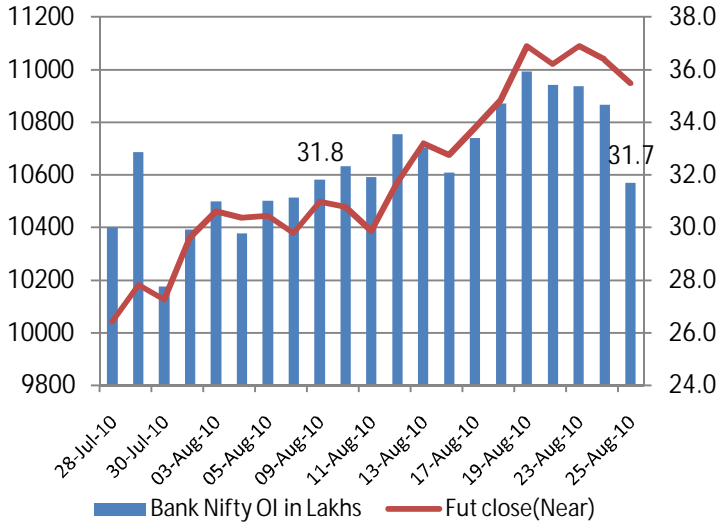
### Change OI in various strike price of Nifty



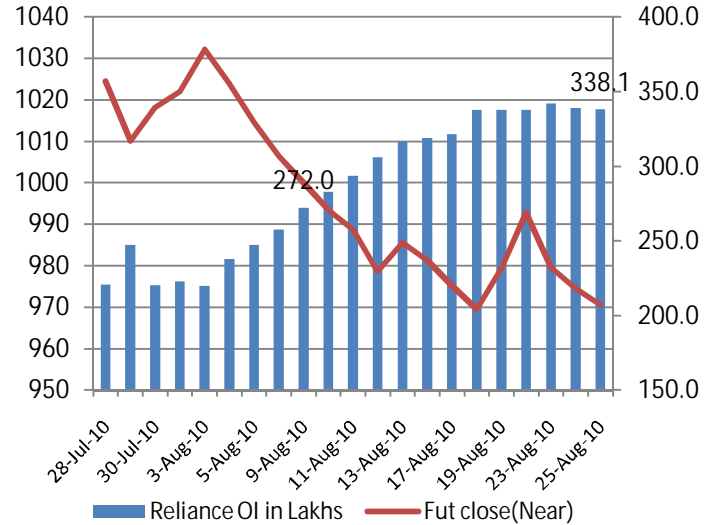
- On Wednesday, we saw a net addition of 26.96 lakhs on the call side with the highest addition seen on the 5500 call at 16.92 lakhs (10.0 lakhs: August). The 5400 & 5600 call added 4.81 & 6.17 lakhs respectively (Major additions September).
- On the Put side we saw an addition of 36.23 lakhs with the highest addition on the 5300 put at 12.57 lakhs (September). The 4800 & 5000 put added 7.47 & 7.78 lakhs respectively (Major additions :Sept), while unwinding was seen on the 5500 put at 11.24 lakhs (August)
- On Wednesday we continued to see weakness for the 2<sup>nd</sup> straight day on gloomy cues from US. We expect the Nifty to trade volatile between the 5400-5500 levels today.
- The Nifty has seen a rollover of 58% compared to a 3 M average of 55%.

## Open Interest and Future Prices

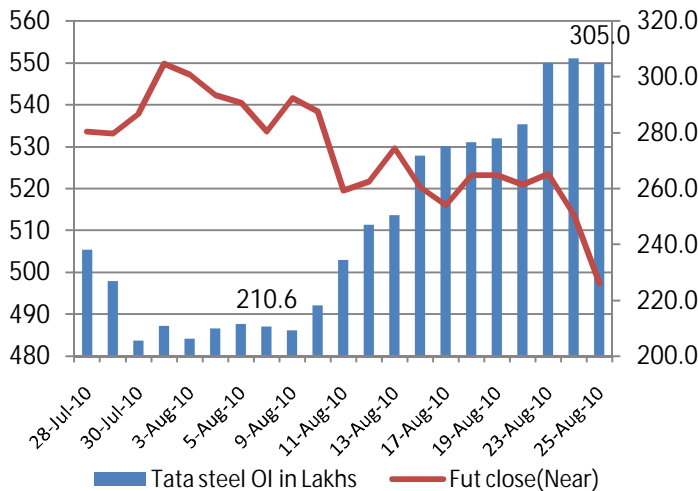
### Bank Nifty Open Interest & Bank Nifty future



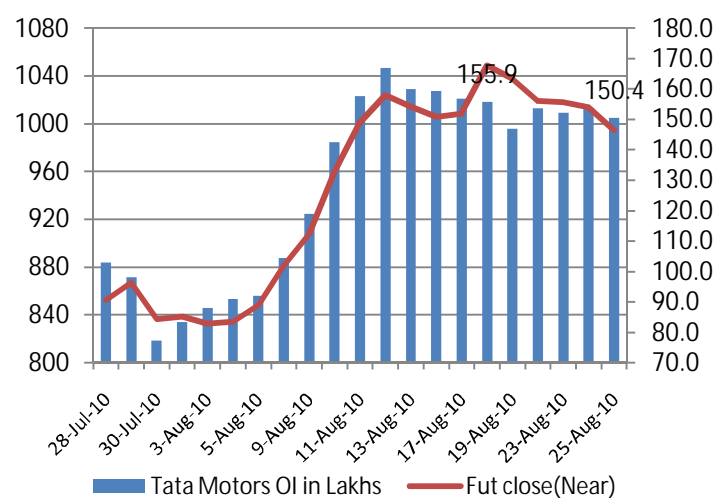
### Reliance Open Interest & Reliance future



### 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
	25-Aug-10	-888	2554	-288	-2	-365
	24-Aug-10	-1160	2836	-218	11	191
	23-Aug-10	-610	2225	88	-1	318
	20-Aug-10	-781	1752	-133	-50	-102
	19-Aug-10	433	3189	321	-8	821



Rollover Analysis								
SYMBOL	Rollover	3M AVG	SYMBOL	Rollover	3M AVG	SYMBOL	Rollover	3M AVG
<b>Nifty</b>	58.19%	55.2%						
ABAN	65.14%	66.65%	CHAMBLFERT	60.47%	59.03%	HDFC	56.91%	55.93%
ABB	46.14%	51.79%	CHENNPETRO	49.45%	38.10%	HDFCBANK	57.47%	60.04%
ABGSHIP	56.85%	n/a	CIPLA	52.60%	51.42%	HDIL	66.59%	68.13%
ABIRLANUVO	71.31%	70.11%	COLPAL	33.14%	46.48%	HEROHONDA	60.00%	65.52%
ACC	67.15%	64.77%	CONCOR	51.79%	31.83%	HEXAWARE	42.90%	n/a
ADANIENT	74.11%	75.93%	COREPROTEC	89.43%	n/a	HINDALCO	62.11%	54.89%
ADANIPOWER	51.69%	n/a	CROMPGREAV	55.21%	55.40%	HINDPETRO	69.37%	62.96%
ALBK	49.91%	50.44%	CUMMINSIND	38.38%	46.81%	HINDUNILVR	65.54%	58.62%
AMBUJACEM	65.24%	64.68%	DABUR	60.70%	49.47%	HINDZINC	32.06%	48.39%
ANDHRABANK	58.15%	43.64%	DCHL	37.10%	53.07%	HOTELEELA	50.56%	51.42%
APIL	50.49%	59.75%	DENABANK	58.67%	53.32%	IBREALEST	61.79%	65.95%
APOLLOTYRE	49.84%	56.87%	DISHTV	59.17%	57.74%	ICICIBANK	58.02%	60.03%
AREVAT&D	48.67%	45.97%	DIVISLAB	30.33%	47.69%	ICSA	63.29%	64.94%
ASHOKLEY	47.07%	56.61%	DLF	70.82%	63.48%	IDBI	65.72%	63.02%
ASIANPAINT	42.90%	40.69%	DRREDDY	56.48%	67.20%	IDEA	72.94%	68.03%
AUROPHARMA	37.89%	78.84%	EDUCOMP	64.30%	64.21%	IDFC	62.59%	58.33%
AXISBANK	62.79%	60.17%	EKC	59.38%	58.66%	IFCI	74.68%	63.09%
BAJAJ-AUTO	56.86%	61.61%	ESSAROIL	56.19%	60.95%	INDHOTEL	65.00%	62.71%
BAJAJHIND	62.82%	65.51%	EXIDEIND	55.54%	n/a	INDIACEM	76.35%	77.86%
BALRAMCHIN	72.55%	76.28%	FEDERALBNK	70.00%	60.22%	INDIAINFO	62.74%	70.04%
BANKBARODA	56.52%	57.56%	FINANTECH	62.40%	68.21%	INDIANB	28.07%	63.55%
BANKINDIA	52.31%	56.27%	FORTIS	47.12%	64.73%	INFOSYSTCH	60.89%	53.22%
BEL	58.12%	46.72%	FSL	53.99%	63.43%	IOB	48.54%	52.92%
BEML	44.26%	62.21%	GAIL	51.96%	52.78%	IOC	72.42%	61.23%
BGREENERGY	49.42%	44.02%	GESHIP	42.88%	47.91%	ISPATIND	64.38%	65.73%
BHARATFORG	78.18%	74.77%	GLAXO	78.56%	71.18%	ITC	60.47%	56.55%
BHARTIARTL	75.59%	65.30%	GMDCLTD	54.90%	n/a	IVRCLINFRA	62.95%	73.47%
BHEL	71.16%	71.92%	GMRINFRA	74.32%	72.38%	JINDALSAW	77.82%	72.81%
BHUSANSTL	52.25%	54.28%	GODREJIND	57.45%	61.33%	JINDALSTEL	56.68%	60.33%
BIOCON	56.89%	62.84%	GRASIM	67.08%	66.61%	JINDALSWHL	67.02%	n/a
BOSCHLTD	23.05%	28.37%	GSPL	75.99%	52.38%	JISLJALEQS	66.79%	41.01%
BPCL	58.06%	58.48%	GTL	80.22%	92.49%	JPASSOCIAT	64.44%	63.96%
BRFL	53.34%	75.26%	GTLINFRA	73.55%	70.53%	JPOWER	62.01%	64.24%
CAIRN	74.88%	73.82%	GTOFFSHORE	76.75%	69.59%	JSWSTEEL	68.97%	66.17%
CANBK	67.72%	60.99%	GVKPIL	66.30%	57.31%	KFA	73.51%	69.79%
CENTURYTEX	66.98%	69.86%	HCC	59.06%	59.82%	KOTAKBANK	55.16%	63.59%
CESC	50.54%	62.48%	HCLTECH	45.12%	51.25%	KSOILS	58.14%	67.77%



Rollover Analysis								
SYMBOL	Rollover	3M AVG	SYMBOL	Rollover	3M AVG	SYMBOL	Rollover	3M AVG
LICHSGFIN	57.39%	71.06%	PNB	54.94%	55.51%	TATAGLOBAL	73.44%	61.26%
LITL	60.98%	66.35%	POLARIS	48.84%	62.81%	TATAMOTORS	60.30%	63.29%
LT	56.96%	58.77%	POWERGRID	69.09%	68.74%	TATAPOWER	56.87%	68.35%
LUPIN	52.35%	57.70%	PRAJIND	56.57%	65.97%	TATASTEEL	62.67%	68.82%
M&M	66.38%	66.53%	PTC	68.50%	64.68%	TCS	58.95%	54.50%
MARUTI	55.65%	64.22%	PUNJLLOYD	59.81%	64.36%	TECHM	41.43%	56.52%
MCDOWELL-N	73.50%	73.13%	RANBAXY	43.68%	59.83%	TITAN	52.31%	52.96%
MCLEODRUSS	75.86%	80.08%	RCOM	62.47%	65.45%	TRIVENI	67.99%	65.89%
MLL	65.97%	59.07%	RECLTD	66.38%	59.35%	TTML	60.87%	57.75%
MOSERBAER	72.29%	64.40%	RELCAPITAL	76.61%	68.34%	TULIP	46.03%	47.99%
MPHASIS	61.01%	56.47%	RELIANCE	56.94%	57.77%	TV-18	56.91%	58.58%
MRPL	57.20%	54.34%	RELINFRA	66.75%	71.63%	UCOBANK	60.13%	55.71%
MTNL	68.09%	68.63%	RELMEDIA	68.69%	n/a	ULTRACEMCO	51.85%	74.71%
MUNDRAPRT	59.29%	68.42%	RENUKA	69.93%	62.50%	UNIONBANK	59.55%	51.23%
NAGARCONST	54.98%	49.57%	RNRL	50.52%	58.86%	UNIPHOS	66.94%	73.46%
NAGARFERT	56.44%	67.94%	ROLTA	47.09%	52.85%	UNITECH	64.26%	61.53%
NATIONALUM	69.09%	64.04%	RPOWER	68.88%	70.85%	VIDEOIND	73.67%	73.21%
NEYVELILIG	38.54%	54.75%	RUCHISOYA	78.27%	n/a	VIJAYABANK	59.49%	55.00%
NHPC	78.00%	n/a	SAIL	51.33%	52.55%	VOLTAS	42.35%	58.78%
NOIDATOLL	48.23%	62.42%	SBIN	55.40%	60.82%	WELGUJ	78.82%	70.47%
NTPC	61.76%	69.43%	SCI	60.55%	40.11%	WIPRO	70.62%	62.99%
OFSS	47.89%	53.68%	SESAGOA	64.82%	72.35%	YESBANK	64.31%	63.98%
ONGC	47.99%	45.51%	SIEMENS	57.48%	43.63%	ZEEL	53.76%	49.56%
ONMOBILE	56.96%	47.88%	SINTEX	60.30%	55.48%			
OPTOCIRCUI	57.12%	57.56%	SOBHA	30.22%	n/a			
ORBITCORP	55.82%	n/a	SRTRANSFIN	38.87%	n/a			
ORCHIDCHEM	66.46%	n/a	STER	64.56%	70.58%			
ORIENTBANK	54.81%	54.70%	STERLINBIO	43.31%	44.04%			
PANTALOONR	66.78%	53.65%	SUNPHARMA	60.45%	58.97%			
PATELENG	51.93%	n/a	SUNTV	48.37%	52.08%			
PATNI	67.36%	48.00%	SUZLON	66.17%	66.32%			
PETRONET	32.53%	54.87%	SYNDIBANK	57.06%	54.40%			
PFC	41.10%	47.60%	TATACHEM	60.76%	57.25%			
PIRHEALTH	68.49%	71.06%	TATACOMM	60.47%	54.68%			

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

SYMBOL	FUTURE OI	PREVIOUS OI	% CHANGE	CLOSE	PREVIOUS CLOSE	PRICE INCREASE
SIEMENS	1677500	1596000	5.1%	717.15	714.65	0.3%
IDEA	43060000	41252000	4.4%	69.40	67.70	2.5%
JISLJALEQS	131750	127250	3.5%	1238.50	1233.90	0.4%
HCLTECH	2682000	2602000	3.1%	410.35	409.25	0.3%
ONGC	2918000	2852250	2.3%	1280.45	1275.95	0.4%
INDIANB	1092000	1076000	1.5%	251.85	251.25	0.2%
RNRL	39520000	39012000	1.3%	38.30	38.15	0.4%
INFOSYSTCH	4461500	4433875	0.6%	2769.05	2761.40	0.3%
RUCHISOYA	13276000	13204000	0.5%	126.95	121.50	4.5%
GTL	6595000	6560000	0.5%	421.85	420.20	0.4%

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

SYMBOL	FUTURE OI	PREVIOUS OI	% CHANGE	CLOSE	PREVIOUS CLOSE	PRICE DECREASE
PATELENG	1216500	1112500	9.3%	377.55	392.35	-3.8%
NAGARCONST	5512000	5134000	7.4%	155.05	161.40	-3.9%
CHENNPETRO	1195000	1116000	7.1%	253.80	258.00	-1.6%
ZEEL	2953000	2775000	6.4%	291.25	296.80	-1.9%
HINDPETRO	11048000	10411000	6.1%	518.55	521.90	-0.6%
SAIL	8993000	8476000	6.1%	185.60	190.05	-2.3%
PIRHEALTH	9608500	9060500	6.0%	502.50	522.30	-3.8%
RENUKA	49854000	47080000	5.9%	67.95	69.55	-2.3%
JPASSOCIAT	40902000	38890000	5.2%	115.60	118.65	-2.6%
SYNDIBANK	6552000	6244000	4.9%	114.95	117.70	-2.3%

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