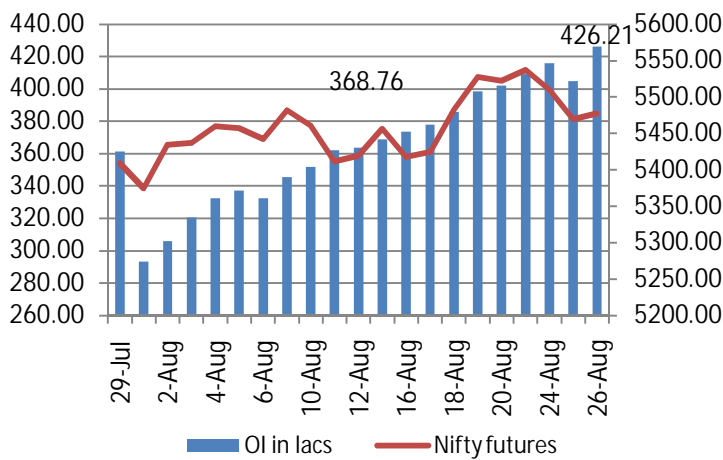
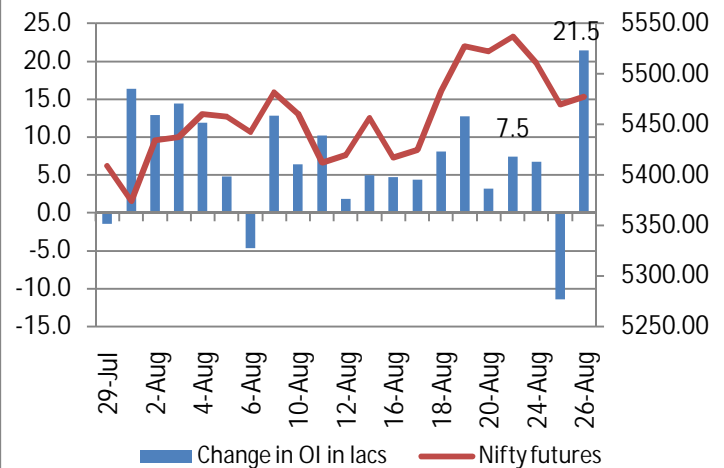


NIFTY FUTURE & OPEN INTEREST MOVEMENT ANALYSIS

Nifty Open Interest & Nifty future

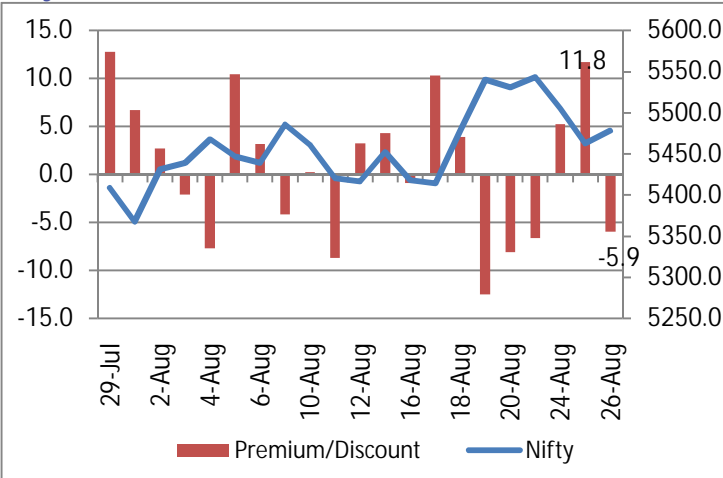


Change in Nifty Open Interest & Nifty future

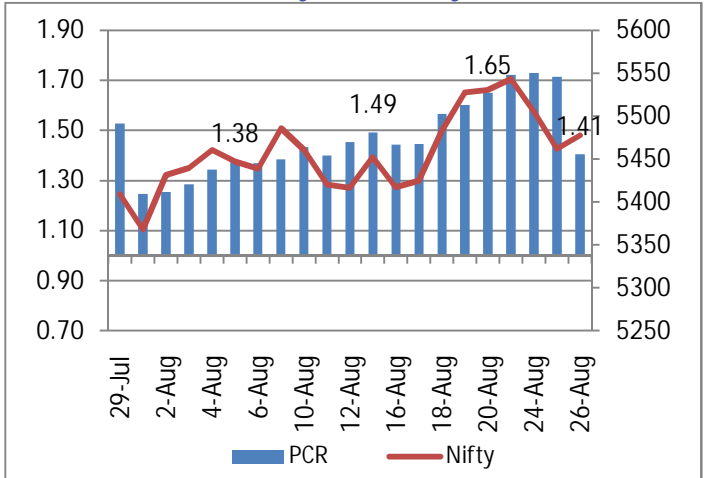


- On Wednesday, we saw the Nifty trade volatile half of the day. Post 1 pm we saw a gradual decline, however in the last half hour we witnessed a sharp spike on back of short covering, finally closing up 15.55 points at 5477.9.
- Nifty open interest saw an addition of 21.5 lakhs & stands at 426.21 lakhs. OI excluding August stands at 324.5 lakhs

Nifty Future Premium / Discount



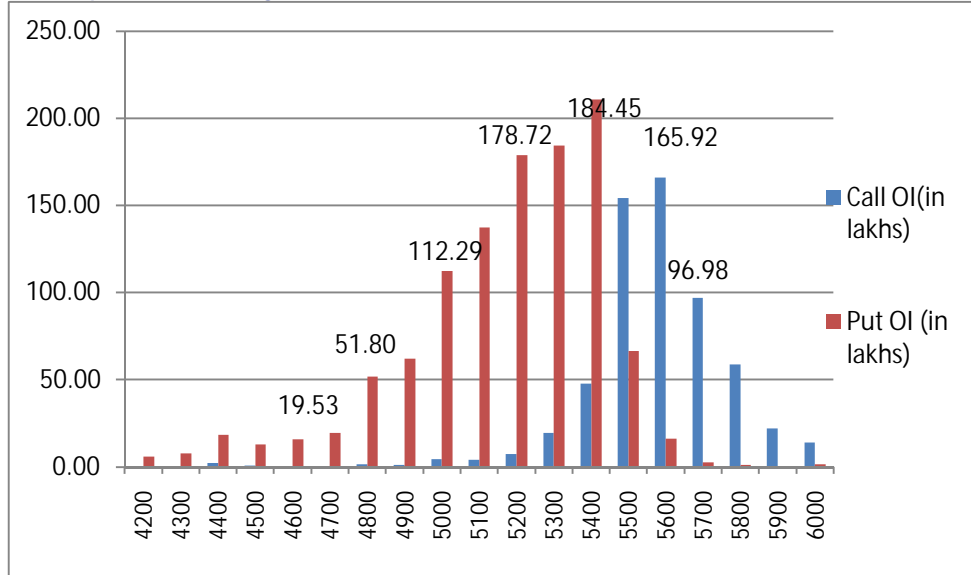
Put Call Ratio of Nifty OI & Nifty Future



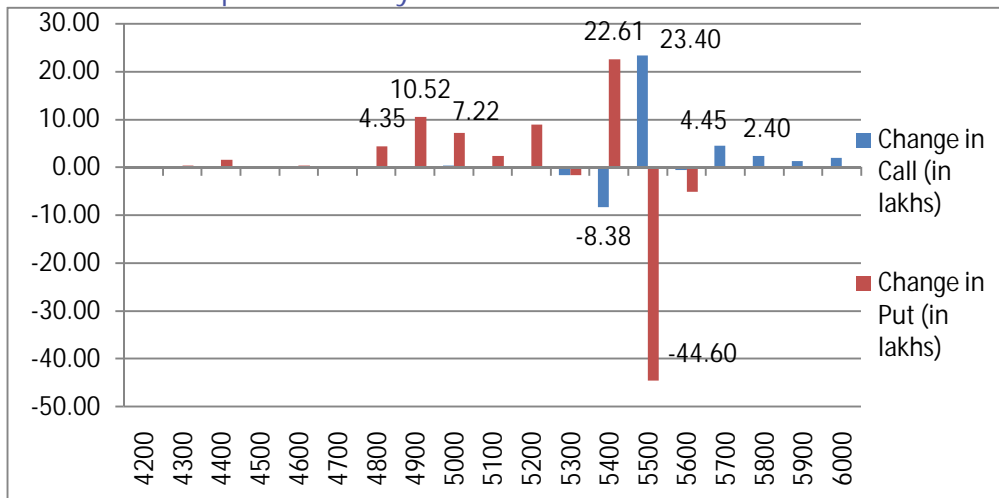
- Nifty September futures closed at a 5.9 point discount compared to a 11.75 point premium on the previous day at 5471.95.
- Put call ratio for Nifty stands at 1.41.

NIFTY PUT CALL ANALYSIS

OI in various strike price of Nifty



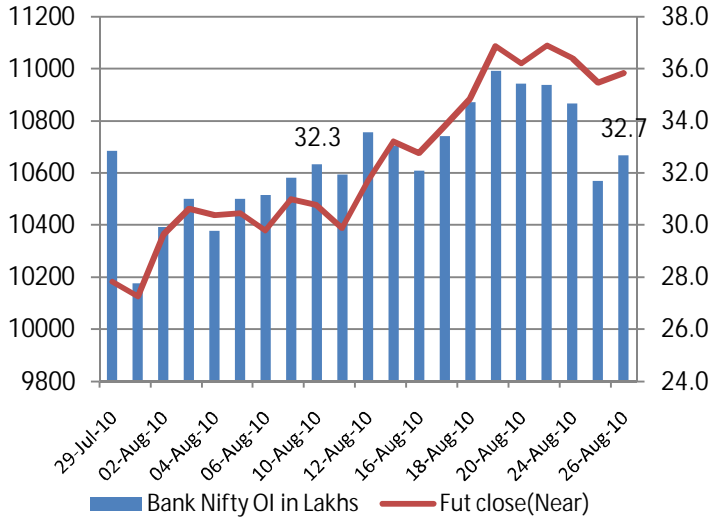
Change OI in various strike price of Nifty



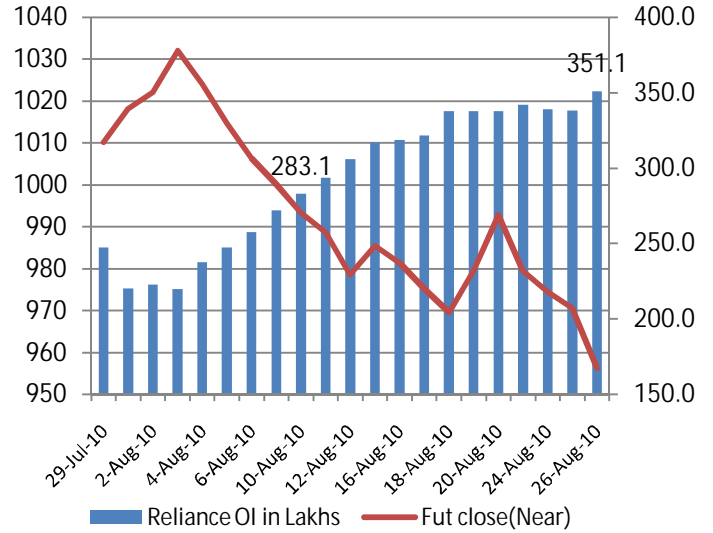
- On Thursday, we saw a net addition of 23.11 lakhs with additions seen on the 5500 call at 23.4 lakhs (8.43 lakhs: September).
- On the Put side we saw an addition of 8.54 lakhs with addition seen on the 4900 & 5400 September put at 10.5 & 22.6 lakhs respectively. Unwinding was seen on the 5500 at 44.6 lakhs (August).
- On Thursday we saw the Nifty close almost flat. We expect the Nifty to trade weak in near term considering the negative cues from global markets.
- The Nifty has seen a rollover of 76% compared to a 3 M average of 70%.

Open Interest and Future Prices

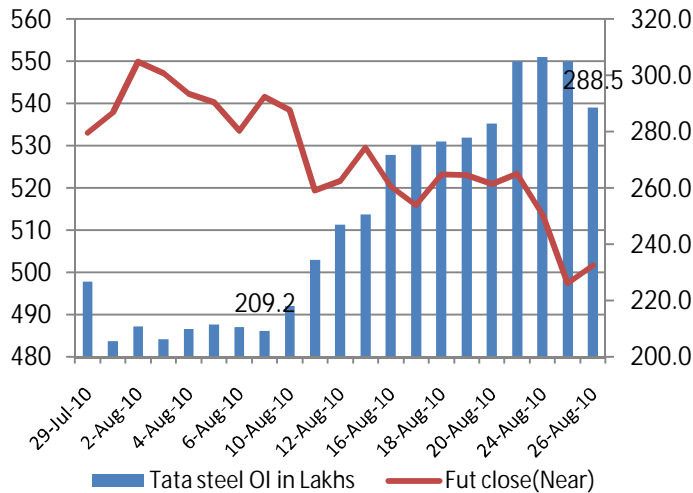
Bank Nifty Open Interest & Bank Nifty future



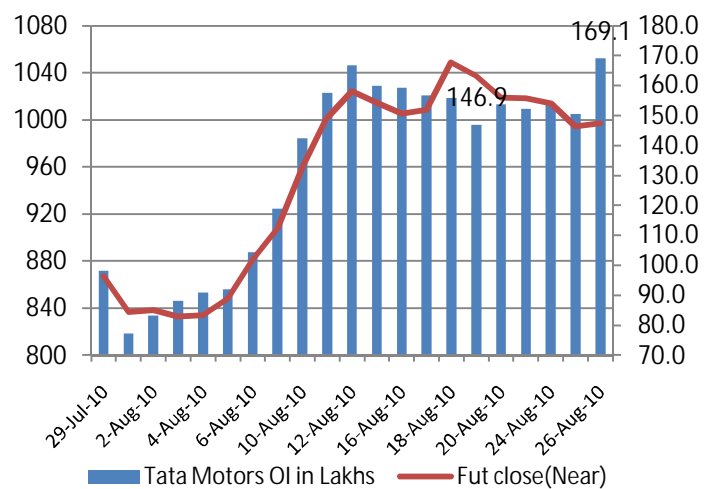
Reliance Open Interest & Reliance future



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
	26-Aug-10	-238	901	-217	-93	-277
	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



Rollover Analysis								
SYMBOL	Rollover	3M AVG	SYMBOL	Rollover	3M AVG	SYMBOL	Rollover	3M AVG
Nifty	75.78%	70.3%						
ABAN	87.47%	86.36%	CHAMBLFERT	88.34%	84.29%	HDFC	77.52%	71.99%
ABB	69.55%	66.64%	CHENNPETRO	55.01%	66.44%	HDFCBANK	71.95%	74.45%
ABGSHIP	86.25%	n/a	CIPLA	75.36%	73.67%	HDIL	92.47%	90.58%
ABIRLANUVO	92.95%	89.66%	COLPAL	63.44%	76.59%	HEROHONDA	79.21%	75.64%
ACC	82.30%	80.14%	CONCOR	78.03%	72.98%	HEXAWARE	79.89%	n/a
ADANIENT	79.05%	82.48%	COREPROTEC	94.76%	n/a	HINDALCO	82.97%	74.42%
ADANIPOWER	82.65%	n/a	CROMPGREAV	79.26%	79.29%	HINDPETRO	89.45%	87.82%
ALBK	71.75%	76.08%	CUMMINSIND	80.03%	70.79%	HINDUNILVR	80.35%	76.75%
AMBUJACEM	80.95%	81.96%	DABUR	76.56%	72.97%	HINDZINC	60.25%	81.73%
ANDHRABANK	83.61%	73.87%	DCHL	65.16%	80.65%	HOTELEELA	81.93%	83.28%
APIL	78.72%	82.29%	DENABANK	83.73%	79.29%	IBREALEST	91.46%	89.54%
APOLLOTYRE	81.53%	86.48%	DISHTV	83.21%	86.49%	ICICIBANK	74.98%	73.70%
AREVAT&D	79.76%	74.63%	DIVISLAB	84.78%	75.78%	ICSA	93.16%	93.54%
ASHOKLEY	74.25%	77.77%	DLF	86.38%	86.74%	IDBI	86.16%	89.41%
ASIANPAINT	71.37%	67.74%	DRREDDY	74.42%	81.49%	IDEA	82.70%	84.00%
AUROPHARMA	57.31%	88.21%	EDUCOMP	72.79%	82.39%	IDFC	81.84%	75.56%
AXISBANK	78.30%	77.62%	EKC	89.62%	86.45%	IFCI	92.68%	89.28%
BAJAJ-AUTO	88.07%	82.48%	ESSAROIL	89.19%	91.28%	INDHOTEL	90.86%	85.49%
BAJAJHIND	90.47%	87.39%	EXIDEIND	82.83%	n/a	INDIACEM	93.77%	95.37%
BALRAMCHIN	93.55%	94.22%	FEDERALBNK	88.85%	82.48%	INDIAINFO	87.85%	89.92%
BANKBARODA	77.89%	76.34%	FINANTECH	82.10%	91.17%	INDIANB	68.10%	79.63%
BANKINDIA	69.95%	75.23%	FORTIS	86.14%	84.46%	INFOSYSTCH	79.01%	68.99%
BEL	89.38%	80.23%	FSL	89.43%	88.83%	IOB	77.88%	85.40%
BEML	81.96%	86.09%	GAIL	65.50%	70.49%	IOC	91.20%	85.72%
BGREENERGY	71.86%	70.58%	GESHIP	75.50%	76.64%	ISPATIND	91.82%	89.04%
BHARATFORG	94.12%	91.41%	GLAXO	92.86%	82.77%	ITC	77.03%	72.77%
BHARTIARTL	86.55%	83.05%	GMDCLTD	74.73%	n/a	IVRCLINFRA	84.54%	89.77%
BHEL	80.61%	81.74%	GMRINFRA	92.78%	93.58%	JINDALSAW	92.27%	89.19%
BHUSANSTL	76.52%	81.62%	GODREJIND	87.57%	85.32%	JINDALSTEL	77.76%	79.49%
BIOCON	88.75%	86.76%	GRASIM	87.90%	80.73%	JINDALSWHL	88.45%	n/a
BOSCHLTD	47.79%	63.52%	GSPL	88.89%	81.78%	JISLJALEQS	79.06%	69.46%
BPCL	82.24%	81.00%	GTL	96.78%	95.86%	JPASSOCIAT	86.90%	86.04%
BRFL	70.64%	83.43%	GTLINFRA	91.62%	88.46%	JPOWER	89.16%	86.23%
CAIRN	85.94%	87.76%	GTOFFSHORE	92.12%	81.67%	JSWSTEEL	89.68%	86.15%
CANBK	87.42%	75.59%	GVKPIL	85.59%	86.66%	KFA	92.11%	92.16%
CENTURYTEX	91.68%	92.15%	HCC	93.28%	84.60%	KOTAKBANK	73.62%	76.97%
CESC	85.32%	85.16%	HCLTECH	68.80%	76.30%	KSOILS	89.81%	91.34%



Rollover Analysis								
SYMBOL	Rollover	3M AVG	SYMBOL	Rollover	3M AVG	SYMBOL	Rollover	3M AVG
LICHSGFIN	86.57%	89.00%	PNB	75.82%	77.95%	TATAGLOBAL	87.35%	82.48%
LITL	91.13%	86.19%	POLARIS	85.57%	86.20%	TATAMOTORS	79.63%	76.76%
LT	75.27%	74.46%	POWERGRID	89.25%	83.25%	TATAPOWER	70.34%	85.02%
LUPIN	87.86%	79.99%	PRAJIND	86.06%	88.10%	TATASTEEL	79.80%	87.71%
M&M	81.99%	81.22%	PTC	88.48%	86.35%	TCS	74.48%	71.29%
MARUTI	76.30%	80.74%	PUNJLLOYD	83.88%	89.82%	TECHM	85.94%	82.67%
MCDOWELL-N	88.40%	87.50%	RANBAXY	72.32%	84.51%	TITAN	83.75%	78.61%
MCLEODRUSS	90.10%	90.52%	RCOM	87.67%	85.95%	TRIVENI	92.26%	87.40%
MLL	89.96%	87.44%	RECLTD	84.50%	83.33%	TTML	84.03%	89.28%
MOSERBAER	89.19%	89.95%	RELCAPITAL	91.64%	85.91%	TULIP	85.77%	85.19%
MPHASIS	92.25%	82.76%	RELIANCE	85.87%	79.41%	TV-18	88.06%	87.58%
MRPL	86.59%	85.75%	RELINFRA	91.38%	90.55%	UCOBANK	84.47%	82.89%
MTNL	89.29%	88.41%	RELMEDIA	92.41%	n/a	ULTRACEMCO	72.61%	86.87%
MUNDRAPORT	86.75%	90.59%	RENUKA	92.81%	86.69%	UNIONBANK	76.35%	63.56%
NAGARCONST	89.64%	76.32%	RNRL	82.10%	82.18%	UNIPHOS	88.62%	86.95%
NAGARFERT	88.73%	89.31%	ROLTA	81.12%	75.68%	UNITECH	87.97%	85.62%
NATIONALUM	82.26%	77.81%	RPOWER	88.12%	85.76%	VIDEOIND	87.22%	88.91%
NEYVELILIG	76.59%	85.13%	RUCHISOYA	87.86%	n/a	VIJAYABANK	85.91%	82.97%
NHPC	92.36%	n/a	SAIL	79.41%	72.65%	VOLTAS	73.68%	74.96%
NOIDATOLL	88.44%	89.00%	SBIN	72.89%	75.12%	WELGUJ	95.40%	93.18%
NTPC	76.13%	85.47%	SCI	80.58%	72.65%	WIPRO	83.93%	76.41%
OFSS	90.68%	85.00%	SESAGOA	81.51%	85.84%	YESBANK	87.46%	82.44%
ONGC	71.11%	58.01%	SIEMENS	74.01%	68.78%	ZEEL	82.15%	77.80%
ONMOBILE	78.68%	85.61%	SINTEX	83.55%	77.79%			
OPTOCIRCUI	84.47%	79.18%	SOBHA	70.28%	n/a			
ORBITCORP	88.31%	n/a	SRTRANSFIN	68.38%	n/a			
ORCHIDCHEM	91.38%	89.13%	STER	84.93%	85.72%			
ORIENTBANK	80.91%	73.80%	STERLINBIO	82.22%	72.23%			
PANTALOONR	92.06%	86.16%	SUNPHARMA	78.02%	75.59%			
PATELENG	86.69%	87.96%	SUNTV	83.35%	74.17%			
PATNI	75.40%	77.62%	SUZLON	88.60%	88.15%			
PETRONET	57.14%	73.51%	SYNDIBANK	83.96%	81.56%			
PFC	77.24%	74.95%	TATACHEM	90.37%	77.93%			
PIRHEALTH	95.98%	89.81%	TATACOMM	85.35%	80.57%			

Top 10 FUTURE OPEN INTEREST UP AND PRICE UP

SYMBOL	FUTURE OI	PREVIOUS OI	% CHANGE	CLOSE	PREVIOUS CLOSE	PRICE INCREASE
CROMPGREAV	1333000	980000	36.0%	305.95	288.45	6.1%
OFSS	265625	218750	21.4%	2097.95	2055.30	2.1%
BRFL	5377000	4461000	20.5%	256.15	254.45	0.7%
ORCHIDCHEM	5696000	4744000	20.1%	192.50	188.10	2.3%
MPHASIS	2424500	2134000	13.6%	622.55	611.35	1.8%
HCLTECH	1033000	2682000	13.1%	413.70	410.35	0.8%
TATAMOTORS	16906000	15044000	12.4%	997.35	994.65	0.3%
FINANTECH	1049250	949750	10.5%	1362.90	1355.65	0.5%
BPCL	4120500	3841500	7.3%	764.00	753.45	1.4%
INDIANB	1168000	1092000	7.0%	253.40	251.85	0.6%

Top 10 FUTURE OPEN INTEREST UP AND PRICE DOWN

SYMBOL	FUTURE OI	PREVIOUS OI	% CHANGE	CLOSE	PREVIOUS CLOSE	PRICE DECREASE
BOSCHLTD	53625	38500	39.3%	5800.10	5961.90	-2.7%
DCHL	6298000	4960000	27.0%	127.60	133.70	-4.6%
CHENNPETRO	1511000	1195000	26.4%	251.90	253.80	-0.7%
SOBHA	547000	461000	18.7%	351.00	361.25	-2.8%
SYNDIBANK	7464000	6552000	13.9%	113.55	114.95	-1.2%
NEYVELILIG	3050000	2714000	12.4%	160.80	165.45	-2.8%
EXIDEIND	1726000	1552000	11.2%	146.20	149.20	-2.0%
BGREENERGY	483000	434500	11.2%	786.15	796.15	-1.3%
CESC	1226000	1110000	10.5%	385.05	390.25	-1.3%
SRTRANSFIN	136000	123500	10.1%	736.00	755.80	-2.6%

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