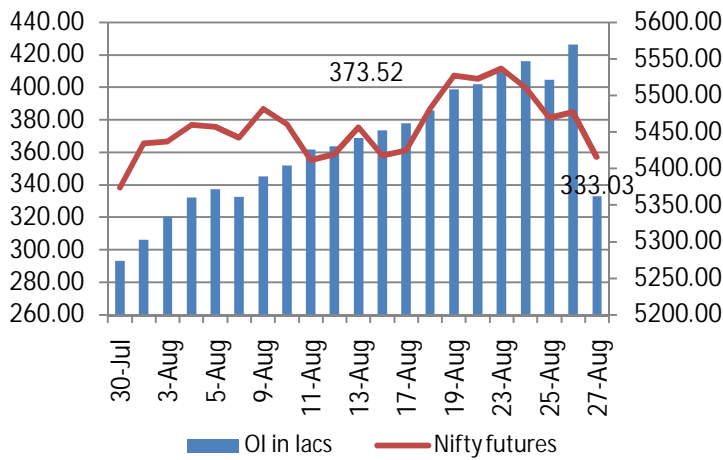
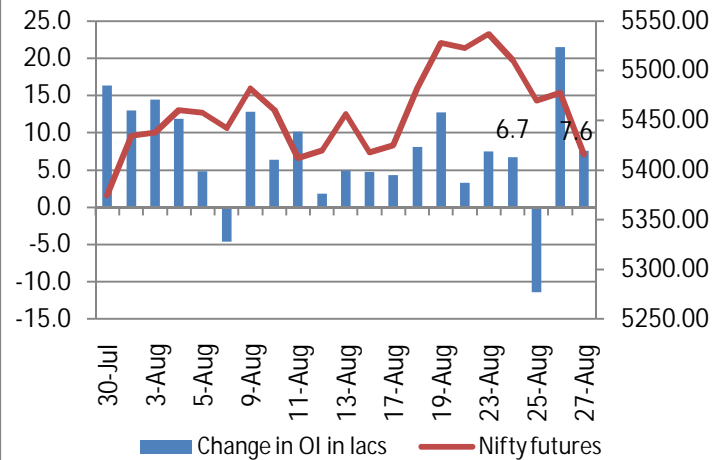


NIFTY FUTURE & OPEN INTEREST MOVEMENT ANALYSIS

Nifty Open Interest & Nifty future

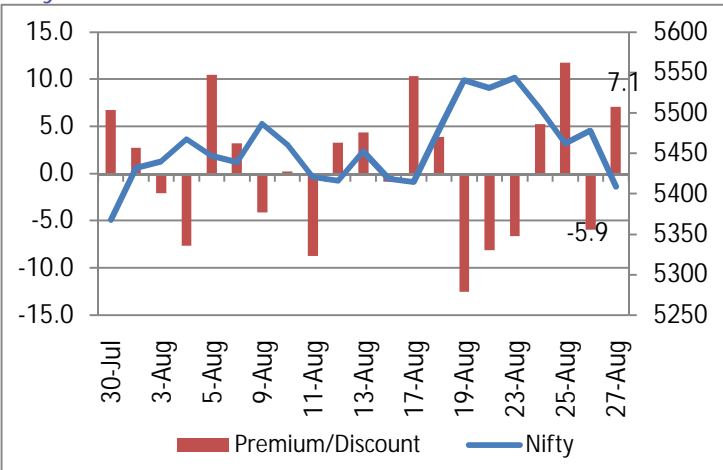


Change in Nifty Open Interest & Nifty future

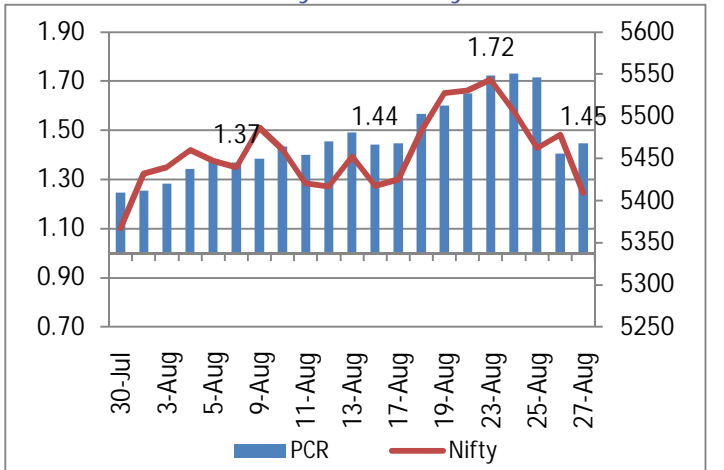


- On Friday we saw the Nifty trade flat for major part of trade, however post 2 pm we saw the Nifty slide lower, finally closing down 69.2 points at 5408.7.
- Nifty open interest saw an addition of 7.6 lakhs in OI & stands at 333.03.

Nifty Future Premium / Discount



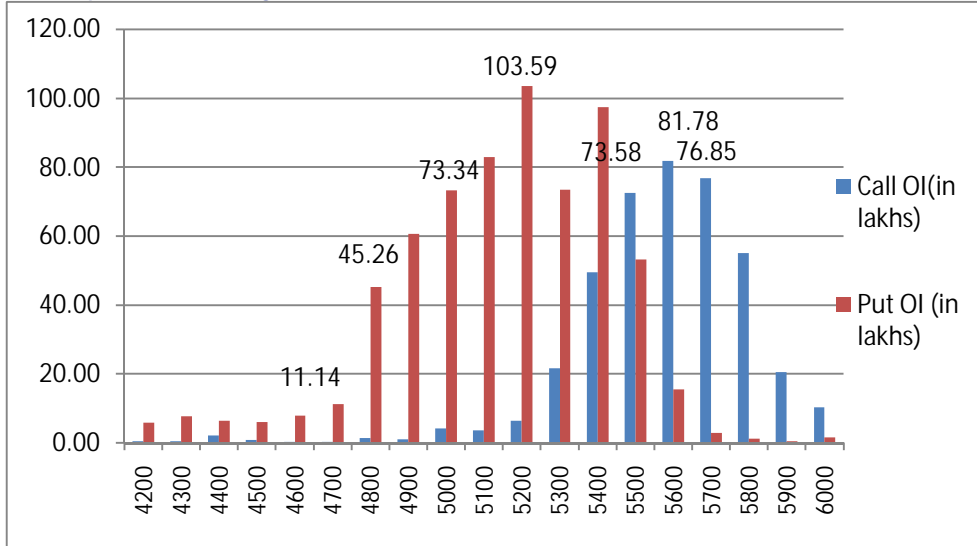
Put Call Ratio of Nifty OI & Nifty Future



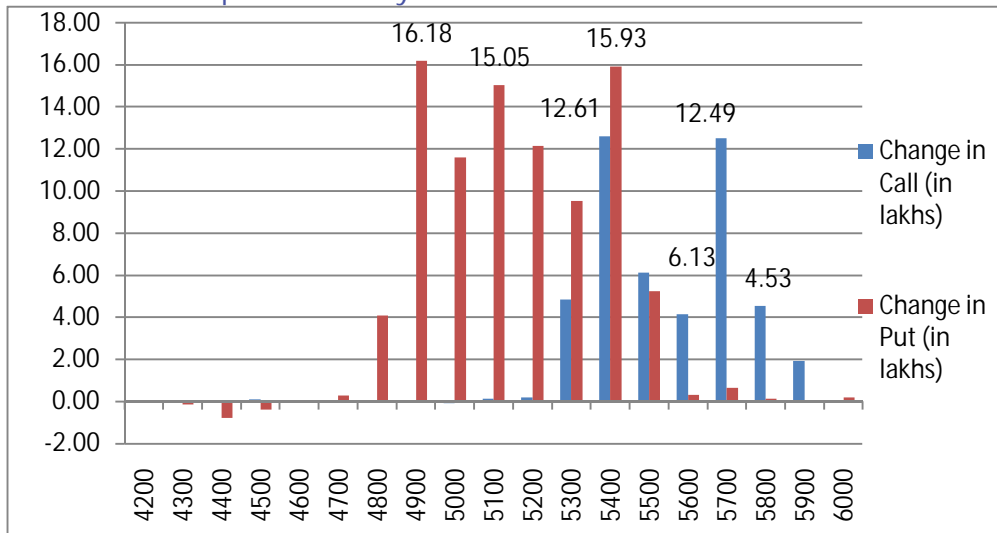
- Nifty September futures closed at 7.1 point premium at 5415.75.
- Put call ratio for Nifty increased from 1.41 to 1.45.

NIFTY PUT CALL ANALYSIS

OI in various strike price of Nifty



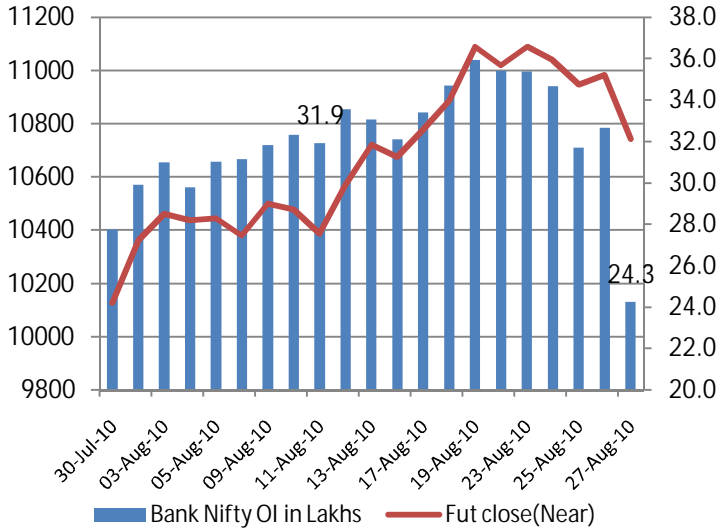
Change OI in various strike price of Nifty



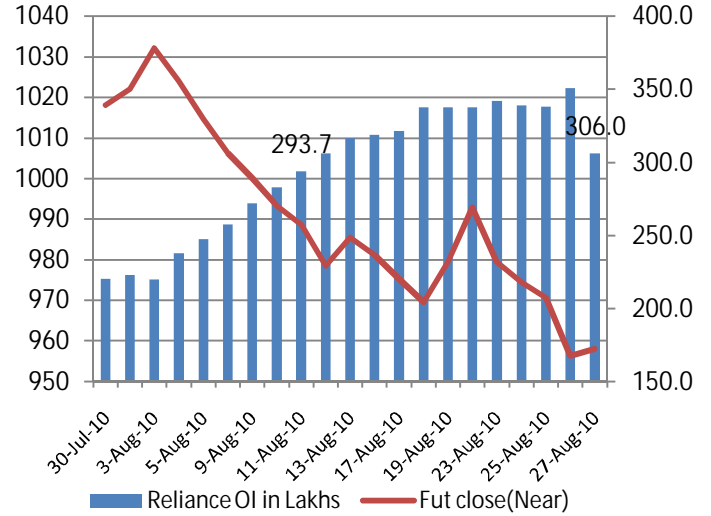
- On Friday, we saw a net addition of 47.16 lakhs on the call side with the highest addition seen on the 5400 call at 12.61 lakhs. The 5500 & 5700 call added 6.13 & 12.49 lakhs respectively.
- On the Put side we saw an addition of 89.97 lakhs on the put side with the highest addition seen on the 4900 put at 16.18 lakhs. The 5100 & 5400 put added 15.05 & 15.93 lakhs respectively.
- On Friday we saw the Nifty closed lower by 1.26%. The huge addition of put at 4900 seems to be on account of DTC bill to be presented in parliament today, which will give clarity on capital gain taxation, so we expect market to trade cautious.

Open Interest and Future Prices

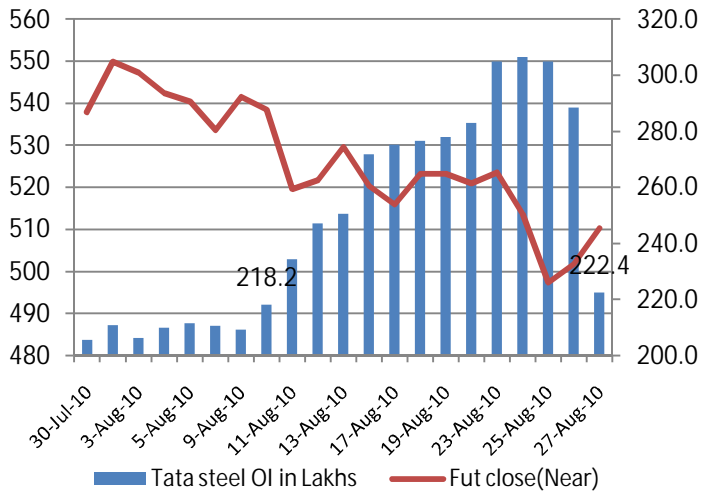
Bank Nifty Open Interest & Bank Nifty future



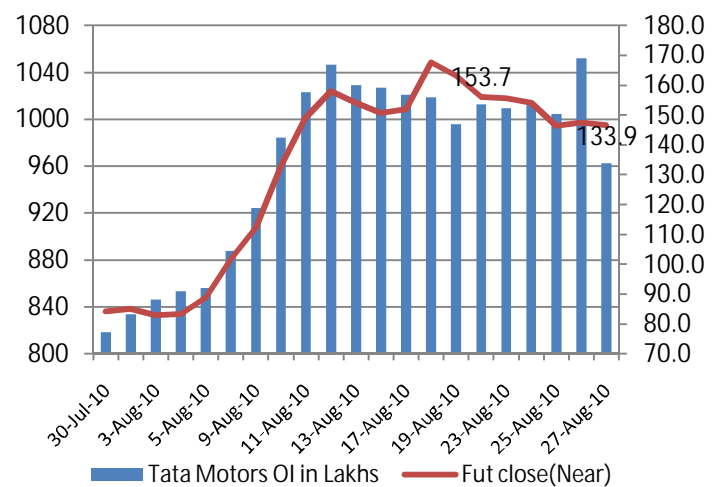
Reliance Open Interest & Reliance future



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
	27-Aug-10	-221	2806	-87	-13	-108
	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



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