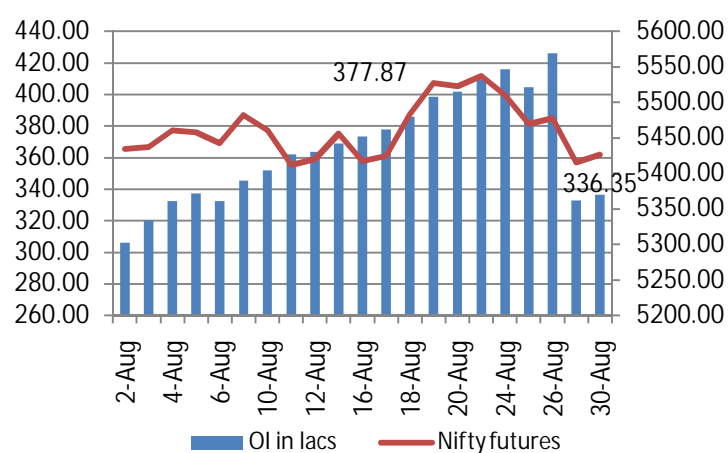
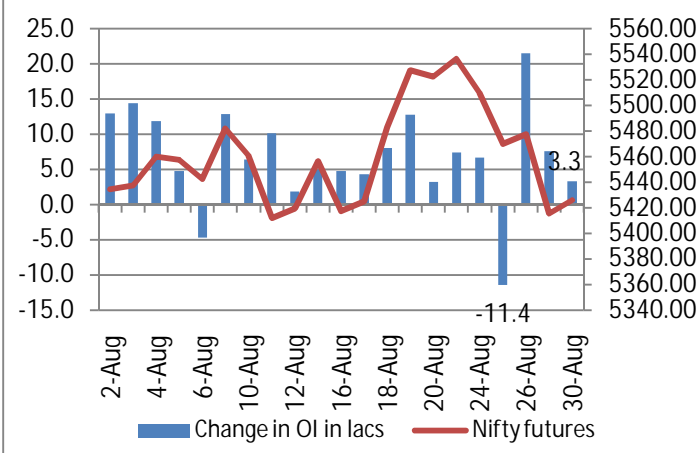


**NIFTY FUTURE & OPEN INTEREST MOVEMENT ANALYSIS**

**Nifty Open Interest & Nifty future**

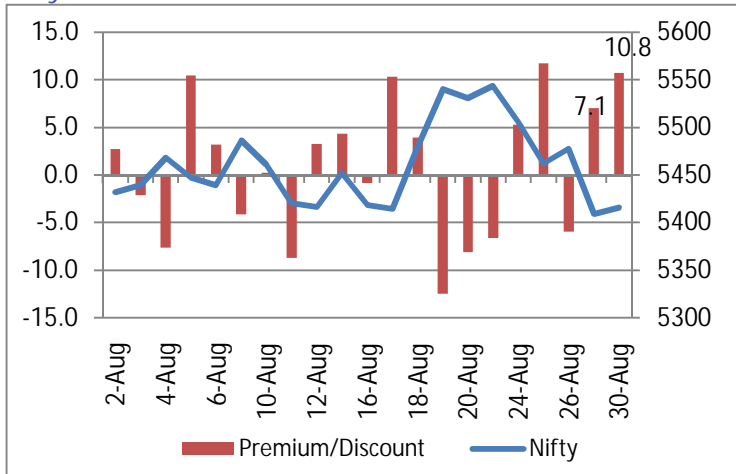


**Change in Nifty Open Interest & Nifty future**

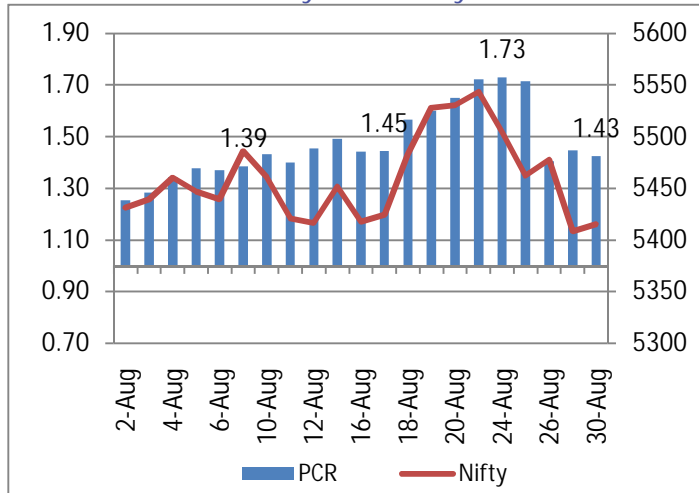


- On Monday we saw the Nifty open higher above the 5450 levels, however faced resistance at the higher levels closing flat up 6.75 points at 5415.45.
- Nifty open interest saw an addition of 3.3 lakhs in OI compared to an addition of 7.6 lakhs & stands at 336.35 lakhs.

**Nifty Future Premium / Discount**



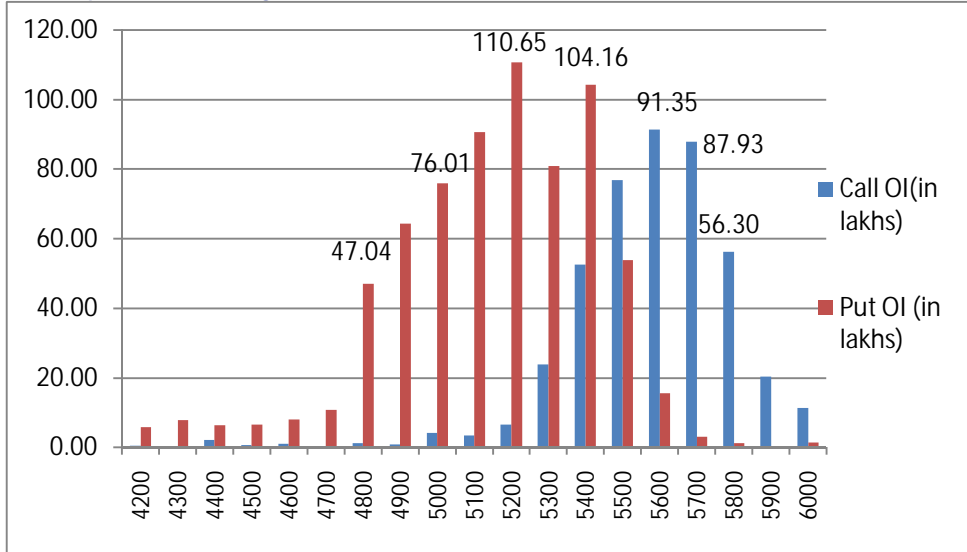
**Put Call Ratio of Nifty OI & Nifty Future**



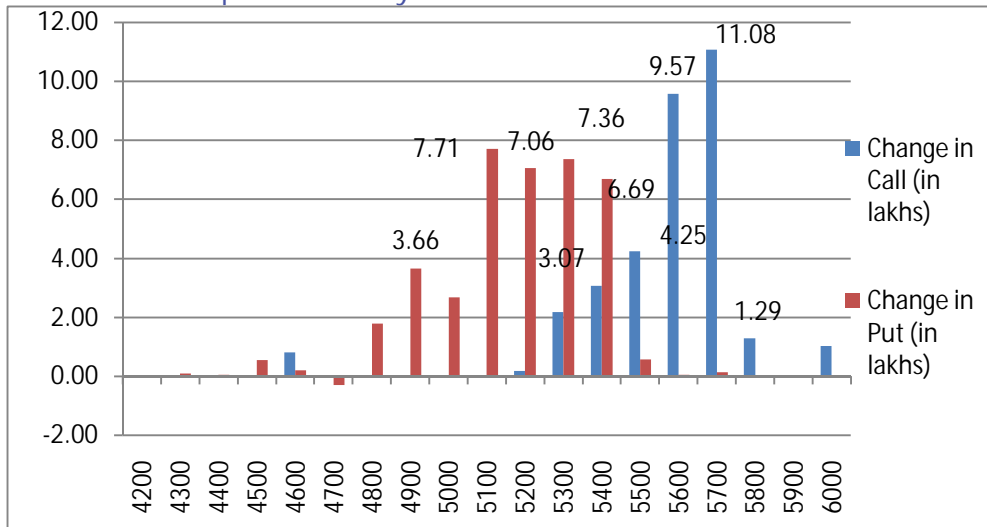
- Nifty September futures closed at 10.8 point premium at 5426.2
- Put call ratio for Nifty reduced from 1.45 to 1.43.

## NIFTY PUT CALL ANALYSIS

### OI in various strike price of Nifty



### Change OI in various strike price of Nifty

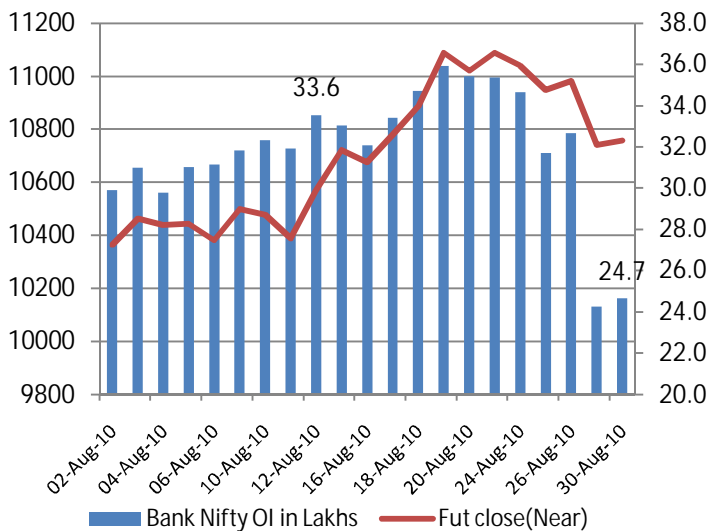


- On Monday, we saw a net addition of 33.45 lakhs on the call side with the highest additions seen on the 5600 & 5700 call at 9.57 & 11.08 lakhs respectively.
- On the Put side we saw an addition of 38.32 lakhs with the highest addition seen on the 5100 put at 7.71 lakhs. The 5200 & 5300 put added 7.06 & 7.36 lakhs respectively.
- On Monday we saw the Nifty close almost flat, however the uncertainty with regard to Capital gain tax is behind us. We expect the Nifty to trade in line with global markets.

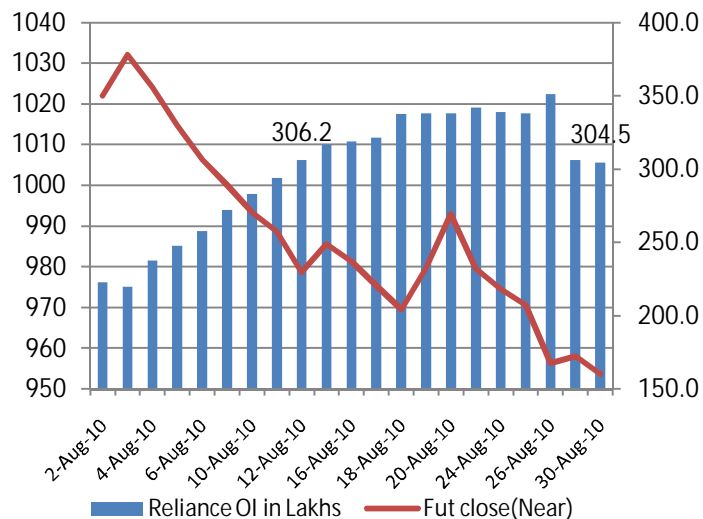


Open Interest and Future Prices

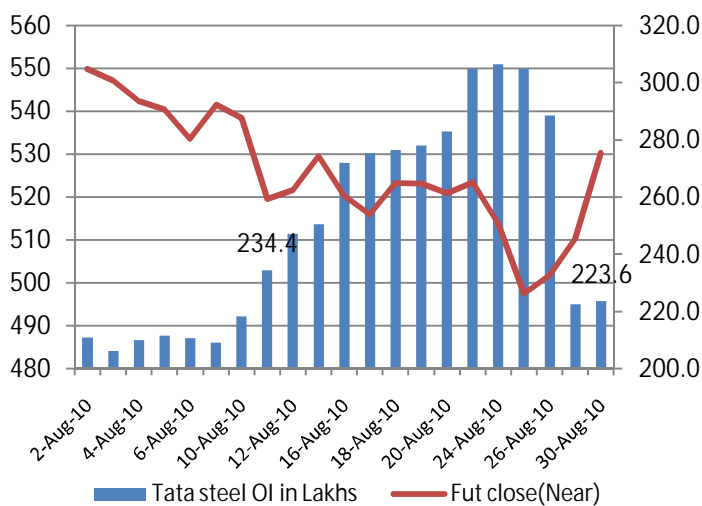
Bank Nifty Open Interest & Bank Nifty future



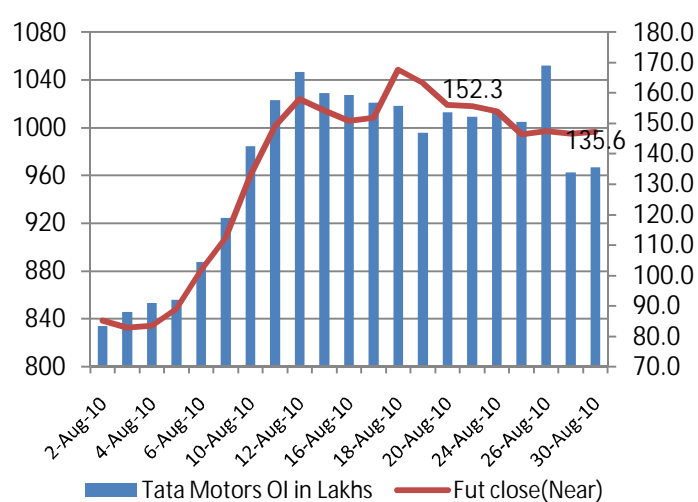
Reliance Open Interest & Reliance future



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
	30-Aug-10	420	900	306	-9	185
	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

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

SYMBOL	FUTURE OI	PREVIOUS OI	% CHANGE	CLOSE	PREVIOUS CLOSE	PRICE INCREASE
CUMMINSIND	350500	274500	<b>27.7%</b>	732.05	729.25	<b>0.4%</b>
BOSCHLTD	31875	25375	<b>25.6%</b>	6061.00	6014.25	<b>0.8%</b>
PFC	856000	695000	<b>23.2%</b>	351.50	340.25	<b>3.3%</b>
ALBK	3022000	2722000	<b>11.0%</b>	207.60	206.20	<b>0.7%</b>
POWERGRID	19622000	17694000	<b>10.9%</b>	108.20	104.05	<b>4.0%</b>
KFA	15776000	14264000	<b>10.6%</b>	60.35	58.30	<b>3.5%</b>
HOTELEELA	6200000	5608000	<b>10.6%</b>	52.20	50.55	<b>3.3%</b>
HEROHONDA	2588500	2360750	<b>9.6%</b>	1774.20	1735.50	<b>2.2%</b>
NOIDATOLL	10736000	9808000	<b>9.5%</b>	35.70	34.50	<b>3.5%</b>
CROMPGREAV	1189000	1089000	<b>9.2%</b>	303.20	300.60	<b>0.9%</b>

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

SYMBOL	FUTURE OI	PREVIOUS OI	% CHANGE	CLOSE	PREVIOUS CLOSE	PRICE DECREASE
SRTRANSFIN	110500	95000	<b>16.3%</b>	742.50	750.80	<b>-1.1%</b>
RUCHISOYA	12372000	10964000	<b>12.8%</b>	129.60	130.25	<b>-0.5%</b>
BAJAJHIND	11460000	10314000	<b>11.1%</b>	114.55	117.35	<b>-2.4%</b>
DABUR	2078000	1906000	<b>9.0%</b>	205.80	206.50	<b>-0.3%</b>
SIEMENS	1326500	1229000	<b>7.9%</b>	703.10	713.85	<b>-1.5%</b>
LT	3777000	3543875	<b>6.6%</b>	1821.40	1840.50	<b>-1.0%</b>
OPTOCIRCUI	872000	819000	<b>6.5%</b>	278.60	279.05	<b>-0.2%</b>
ROLTA	2876000	2706000	<b>6.3%</b>	163.45	167.30	<b>-2.3%</b>
JISLJALEQS	108750	102500	<b>6.1%</b>	1236.05	1241.40	<b>-0.4%</b>
HCLTECH	2123000	2025000	<b>4.8%</b>	396.80	403.85	<b>-1.7%</b>

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