

DERIVATIVE DAILY

31-Jul-08

Futures Snapshot

Top OI Rises

Scrip	% OI Chg	OI	% Price Chg	% Future Vol Chg
Bharat Forge	21	2,884	5.1	408
Ranbaxy	7	13,514	1.2	113
Development Credit Ba	7	6,329	(6.1)	(12)
AXIS Bank	5	1,987	(3.7)	(41)
I-Flex	5	707	3.2	97
Yes Bank	3	1,601	0.3	67
Network 18 Fincap Ltd	2	833	2.3	27
GE Shipping	1	412	(4.5)	(37)

Top OI Falls

Scrip	% OI Chg	OI	% Price Chg	% Future Vol Chg
Sterling Biotech	(74)	3,203	(10.8)	161
J & K Bank	(70)	2	2.0	87
Tulip IT	(68)	23	5.1	106
Bajaj Auto	(54)	24	2.7	817
United Phosphorus	(53)	46	4.5	314
Piramal Healthcare I	(52)	12	(0.1)	193

Top Price Change

Scrip	% Price Chg	% OI Chg	OI	% Future Vol Chg
Sterling Biotech	(10.8)	(74)	3,203	161
Colgate Palmolive	7.6	(36)	79	11
Havells India	(7.1)	(30)	94	(1)
Alok Industries	(6.4)	1	6,690	(26)
Hindustan Constructor	(6.3)	(5)	7,836	11
Bombay Rayon Fashior	(6.2)	(15)	1,616	(11)
Development Credit Ba	(6.1)	7	6,329	(12)
Wire & Wireless (I) Ltd	(6.0)	(0)	6,996	19

Top Volume Rises

Scrip	% Future Vol Chg	FutureVol	% Price Chg	% OI Chg
Redington (India)	13600	69	1.2	(31)
Info Edge (I) Ltd	1200	4	3.5	(13)
AIA Engineering	953	40	3.0	(14)
Bajaj Auto	817	66	2.7	(54)
Strides Arcolab	595	537	(2.4)	(16)
Shree Cements	581	22	(2.2)	(11)
Bharat Forge	408	2,777	5.1	21
IBN18 Broadcast Ltr	398	343	2.2	(5)

Options Snapshot

Most Active Calls

Scrip	Call Volume		Put Volume	
	(Contracts)	% Chg	(Contracts)	% Chg
NIFTY	450,613	1	394,603	26
Reliance	10,471	4	3,650	(24)
RNRL	5,001	(8)	1,213	14
Tatasteel	4,081	45	1,111	122
RPL	3,114	(17)	916	(3)

Most Active Puts

Scrip	Put Volume		Call Volume	
	(Contracts)	% Chg	(Contracts)	% Chg
NIFTY	394,603	26	450,613	1
Reliance	3,650	(24)	10,471	4
Bank Nifty	2,250	-	-	(100)
RNRL	1,213	14	5,001	(8)
Jaiprakash Associat	1,165	81	2,080	(30)

Top IV Premium

Scrip	IVs	HVs	Call Vol	Put Vol
RPL	56	49	5,216	1,534
Petronet LNG	58	38	207	26
Ashok Leyland	56	35	769	76
IDBI	62	57	374	240
MRPL	92	71	220	53

Top HV Premium

Scrip	IVs	HVs	Call Vol	Put Vol
NIFTY	37	43	22,531	19730
Tatasteel	58	64	1,559	424
SAIL	64	66	1,397	265
Reliance	45	56	785	274
DLF	67	77	520	109

Nifty Watch

- Nifty IVs at 34 - 39% levels.
- Market Wide PCR up from 0.66 to 0.82
- Nifty OI PCR down from 1.33 to 1.3
- Nifty up 0.4%, Futures OI down 33%
- Nifty Aug futures trading at 2 points premium as against 16 points premium
- India VIX at 39.06% as against 51.72%

Note: OI and Volume in thousand shares

Abbreviations

OI: Open Interest, :IV: Implied Volatility, PCR: Put Call Ratio, WPCR: Weighted Put Call Ratio, OI PCR: OI Put Call Ratio, ICC: Implied Cost of Carry, ATM: At the Money, OTM: Out of the Money, OBV: On Balance Volumes: DMA: Daily Moving Average.

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Market Snapshot

	31-Jul	30-Jul	% Chg
Nifty	4333.0	4313.6	0.4
Sensex	14355.8	14287.2	0.5
BSE MidCap	5567.4	5581.0	-0.2
BSE SmallCap	6912.8	6927.6	-0.2

Aug Futures

Average ICC (p.a.)**	11.9%	12.2%	-2.1
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Volume (INR mn)

	31-Jul	30-Jul	% Chg
Futures	448,256	412,112	8.8
Call	108,249	106,258	1.9
Put	88,529	70,205	26.1
Total	645,033	588,575	9.6
NSE Cash Vol.	153,867	127,341	20.8
BSE Cash Vol.	50,910	53,540	-4.9

Open Interest (INR mn)

	31-Jul	30-Jul	% Chg
Futures	320,994	437,892	-26.7
Call	91,332	190,603	-52.1
Put	106,765	211,924	-49.6
Total	519,091	840,420	-38.2

Put Call Ratios

	31-Jul	30-Jul	% Chg
PCR	0.82	0.66	24.2
WPCR	0.79	0.64	24.8
OI PCR	1.12	1.08	4.3
Total OI/ Volume	0.80	1.43	-43.6

Nifty IVs at 34 - 39% levels.

FII Activity* (INR Mn) (30-Jul)

Volume	Buy	Sell	Net
Cash	24,640	28,559	(3,919)
Index Futures	46,701	32,369	14,332
Stock Futures	32,619	32,479	140
Total	103,960	93,407	10,553

Open Interest	30-Jul	29-Jul	% Chg
Index Futures	203,657	207,490	(1.8)
Stock Futures	178,832	170,401	4.9
Total F&O OI	64,586	628,708	(89.7)

Mutual Fund Activity* (INR Mn) (30-Jul)

Volume	Buy	Sell	Net
Equity	11,477	4,574	6,903

*FII & MF Data is reported a day late

** Avg of positive ICC's

F&O CROSSOVER

Focus Stocks

- Positives: Nifty, ONGC, Polaris, Reliance, TCS.
- Negatives: NTPC, TCS.

Portfolio Tracker

31-Jul-08

Scrip	Reco	Score	Score	Reco Date	Reco Price	Current Price	No of days running	Retn since Reco	Stop Loss*
Nifty	Buy	1	1	30-Jul	4,314	4,333	1	0.4%	4,116
ACC	Buy	3	3	14-Jul	535	583	17	9.0%	564
GAIL	Buy	1	1	29-Jul	363	376	2	3.4%	357
HLL	Buy	3	5	24-Jul	228	240	7	5.1%	228
HPCL	Sell	(1)	(1)	28-Jul	230	219	3	4.8%	228
ICICI Bank	Sell	(3)	(3)	24-Jul	739	637	7	13.7%	638
Infosys	Sell	(3)	(5)	28-Jul	1,539	1,583	3	-2.9%	1,616
Maruti	Sell	(5)	(1)	24-Jul	588	576	7	2.1%	595
MTNL	Buy	5	5	23-Jul	97	104	8	7.1%	102
NTPC	Sell	(3)	(1)	29-Jul	179	170	2	4.6%	179
ONGC	Buy	1	1	30-Jul	991	996	1	0.6%	946
Polaris	Buy	1	1	30-Jul	99	97	1	-1.6%	94
Reliance	Buy	3	3	30-Jul	2,166	2,208	1	1.9%	2,097
RPL	Buy	3	1	25-Jul	159	165	6	3.4%	157
Satyam	Sell	(1)	(1)	25-Jul	374	381	6	-1.8%	388
SBI	Neu**	1	1	31-Jul	1,417	1417			
SCI	Buy	1	1	28-Jul	234	230	3	-1.6%	224
TCS	Buy	1	(1)	31-Jul	834	834			792
Tata Motors	Sell	(3)	(1)	28-Jul	426	404	3	5.4%	416
Tatasteel	Neu**	(1)	(1)	30-Jul	630	655			

■ SBI Hits Stop Loss & Moves into Neutral Mode

■ TCS Moves into Buy Mode due to its OI Indicator Turning Positive.

Model Grid

31-Jul-08

Scrip	Reco	Total	PCR	WPCR	Price	Vol.	OI
Nifty	Buy	1	-1	-1	1	1	1
ACC	Buy	3	1	1	1	1	-1
GAIL	Buy	1	-1	-1	1	1	1
HLL	Buy	3	1	1	1	1	-1
HPCL	Sell	-1	-1	-1	1	1	-1
ICICI Bank	Sell	-3	-1	-1	1	-1	-1
Infosys	Sell	-3	-1	-1	-1	-1	1
Maruti	Sell	-5	-1	-1	-1	-1	-1
MTNL	Buy	5	1	1	1	1	1
NTPC	Sell	-3	-1	-1	1	-1	-1
ONGC	Buy	1	-1	-1	1	1	1
Polaris	Buy	1	-1	-1	1	1	1
Reliance	Buy	3	1	1	1	1	-1
RPL	Buy	3	1	1	1	1	-1
Satyam	Sell	-1	1	1	-1	-1	-1
SBI	Neu**	1	1	1	1	-1	-1
SCI	Buy	1	-1	-1	1	1	1
TCS	Buy	1	-1	-1	1	1	1
Tata Motors	Sell	-3	-1	-1	-1	-1	1
Tatasteel	Neu**	-1	1	1	-1	-1	-1

Trailing Stop Loss at 5% i.e. 5% below the peak price since the recommendation date in case of a Buy and 5% above the lowest price since recommendation date in case of a Sell. Once the stop loss is hit the recommendation will become neutral and will be reviewed only after 3 trading days. In the event of a whipsaw also the recommendation will become neutral and will remain so for a period of 3 days.

Blue Nos. indicate increase over last day, Red Nos. indicate decrease over last day

F&O Snapshot

Scrip	Sector	Cash Price	% Chg	Aug Fut Price	ICC* Aug	Futures Volume	OI	%Chg in OI**	Mktwide Limit #	PCR	WPCR	IV (%) Calls	IV (%) Puts	HV (%)
NIFTY	Index	4,333.0	0.4	4,335.1	1%	40,400	27,371	(33)	-	0.88	0.85	34	39	43
Mini NIFTY	Index	4,333.0	0.4	4,334.5	0%	965	294	(38)	-	-	-	29	59	43
Bank Nifty	Index	5,730.1	0.2	5,707.0	-5%	553	213	(31)	-	-	-	-	-	75
CNX IT	Index	3,752.9	(0.7)	3,780.2	10%	43	27	(34)	-	-	-	-	-	48
CNX100	Index	4,124.0	0.4	4,230.0	34%	-	0	(50)	-	-	-	-	-	44
JUNIOR	Index	6,936.8	0.2	7,190.0	48%	0	0	(89)	-	-	-	-	-	-
Nifty Midcap 50	Index	2,123.4	(1.3)	2,649.1	323%	0	-	(100)	-	-	-	-	-	-
Amtek Auto	Auto	206.9	0.8	207.2	2%	850	1,252	(7)	7%	-	-	-	-	21
Ashok Leyland	Auto	27.9	(1.2)	28.1	12%	9,230	12,181	(17)	11%	0.10	0.09	58	55	35
Bajaj Auto	Auto	533.7	2.7	536.4	7%	66	24	(54)	0%	-	-	-	-	58
Bharat Forge	Auto	255.6	5.1	257.8	11%	2,777	2,884	21	11%	-	-	-	-	52
Escorts India	Auto	73.8	(1.5)	75.5	30%	2,258	1,874	(3)	16%	-	-	-	-	49
Hero Honda	Auto	803.9	2.7	772.0	-52%	892	672	(37)	4%	-	-	-	-	48
M&M	Auto	522.8	1.8	521.4	-3%	864	843	(41)	2%	-	-	-	-	51
Maruti	Auto	575.7	(2.1)	563.8	-27%	1,920	1,829	(10)	7%	-	-	-	-	69
Tata Motors	Auto	403.5	(3.0)	384.8	-61%	4,374	4,420	(4)	11%	0.17	0.16	70	77	60
TVS Motors	Auto	32.1	(1.4)	31.7	-16%	2,280	5,927	(16)	29%	-	-	73	-	52
Allahabad Bank	Banking & Fin Ser	59.5	(0.5)	60.0	12%	2,335	4,604	(16)	12%	-	-	47	-	47
Andhra Bank	Banking & Fin Ser	53.3	(1.4)	53.8	13%	1,470	1,898	(12)	4%	-	-	-	-	45
AXIS Bank	Banking & Fin Ser	653.9	(3.7)	657.5	7%	2,159	1,987	5	5%	-	-	73	-	93
Bajaj Holdings	Banking & Fin Ser	349.5	(2.2)	351.7	8%	157	183	(14)	1%	-	-	-	-	52
Bank of Baroda	Banking & Fin Ser	256.3	3.2	252.6	-19%	1,599	3,020	(4)	9%	-	-	-	-	72
Bank of India	Banking & Fin Ser	272.6	0.4	273.5	4%	3,830	2,647	(27)	7%	0.43	0.40	56	-	80
Canara Bank	Banking & Fin Ser	182.7	(0.8)	184.9	16%	1,518	801	(8)	4%	-	-	-	-	51
Central Bank	Banking & Fin Ser	58.4	(2.0)	58.9	10%	1,428	1,800	(14)	11%	-	-	-	-	45
Corporation Bank	Banking & Fin Ser	257.6	(1.6)	260.6	15%	56	40	(39)	0%	-	-	-	-	46
Dena Bank	Banking & Fin Ser	44.2	(2.8)	44.7	15%	2,775	3,019	(9)	11%	-	-	-	-	51
Development Credit Ba	Banking & Fin Ser	48.9	(6.1)	49.5	15%	5,697	6,329	7	25%	0.07	0.07	89	86	81
Edelweiss Capital	Banking & Fin Ser	594.3	(1.2)	582.2	-27%	516	284	(15)	3%	-	-	-	-	76
Federal Bank	Banking & Fin Ser	191.3	(2.9)	192.8	11%	363	500	(16)	2%	-	-	-	-	58
HDFC	Banking & Fin Ser	2,277.4	0.2	2,290.2	7%	1,336	1,267	(21)	2%	-	-	59	-	87
HDFC Bank	Banking & Fin Ser	1,098.2	0.4	1,102.1	5%	1,914	1,701	(34)	4%	-	-	69	-	88
ICICI Bank	Banking & Fin Ser	637.3	0.2	635.8	-3%	7,507	9,934	(15)	7%	0.61	0.54	68	77	95
IDBI	Banking & Fin Ser	74.9	(1.8)	75.6	12%	7,226	8,248	(12)	12%	0.64	0.59	56	68	57
IDFC	Banking & Fin Ser	92.0	-	92.9	13%	25,951	19,579	(12)	8%	0.19	0.17	70	64	111
IFCI Ltd	Banking & Fin Ser	46.0	1.2	46.3	9%	34,601	36,183	(8)	26%	0.21	0.19	86	96	81
India Infoline	Banking & Fin Ser	649.9	(1.1)	652.8	6%	533	284	(26)	4%	-	-	-	-	70
Indian Bank	Banking & Fin Ser	96.1	-	96.9	11%	1,206	887	(11)	5%	-	-	-	-	97
Indusind Bank	Banking & Fin Ser	56.6	(0.4)	56.6	1%	2,734	2,814	(11)	7%	-	-	-	-	79
IOB	Banking & Fin Ser	83.7	(2.2)	84.7	16%	1,584	1,910	(14)	5%	-	-	-	-	70
J & K Bank	Banking & Fin Ser	498.1	2.0	499.9	5%	17	2	(70)	0%	-	-	-	-	34
Karnataka Bank	Banking & Fin Ser	125.2	(5.8)	126.8	16%	458	469	0	2%	-	-	-	-	68
Kotak Mahindra Bank	Banking & Fin Ser	530.6	(2.6)	532.6	5%	1,758	1,318	1	4%	-	-	-	-	83
LIC Housing Finance	Banking & Fin Ser	323.4	3.6	323.0	-1%	2,859	1,288	(34)	13%	-	-	51	-	72
Oriental Bank	Banking & Fin Ser	153.4	(1.7)	154.8	12%	782	1,373	(11)	6%	-	-	-	-	69
PNB	Banking & Fin Ser	451.8	(2.8)	454.3	7%	1,961	2,371	(13)	9%	-	-	-	-	65
Power Finance Corp	Banking & Fin Ser	133.7	2.8	134.0	3%	3,115	3,176	(9)	14%	0.14	0.11	75	-	68
REC	Banking & Fin Ser	87.8	(3.1)	88.3	7%	2,166	2,264	(21)	7%	-	-	64	-	55
Reliance Capital	Banking & Fin Ser	1,301.6	1.0	1,305.9	4%	8,983	3,653	(20)	16%	0.17	0.15	73	68	89
SBI	Banking & Fin Ser	1,417.3	2.1	1,388.8	-26%	5,403	3,729	(15)	9%	0.93	0.85	56	52	74
Syndicate Bank	Banking & Fin Ser	53.3	(1.9)	53.6	9%	1,752	8,818	(5)	25%	-	-	59	-	50
Union Bank	Banking & Fin Ser	131.6	1.6	128.8	-27%	2,535	2,127	(24)	5%	0.67	0.75	61	70	77
Vijaya Bank	Banking & Fin Ser	35.8	(3.1)	36.2	13%	3,557	6,621	(9)	17%	0.09	0.07	73	-	51
Yes Bank	Banking & Fin Ser	127.7	0.3	128.3	6%	2,763	1,601	3	4%	-	-	-	-	88
ACC	Cement	583.4	(1.4)	584.2	2%	1,195	1,459	(35)	7%	-	-	-	-	52
Ambuja Cements	Cement	81.5	(0.7)	80.7	-12%	6,223	5,545	(30)	4%	-	-	64	-	32
Birla Corporation	Cement	157.0	(4.3)	159.6	21%	415	643	(5)	11%	-	-	-	-	45
Grasim	Cement	1,807.2	(2.3)	1,815.6	6%	345	686	(21)	6%	-	-	-	-	34
India Cements	Cement	144.6	(3.6)	144.3	-3%	3,435	10,439	(4)	27%	-	-	-	-	51

■ Nifty up 0.4%
 ■ Futures OI down 33%

■ Bharat Forge up 5.1%
 ■ Futures OI up 21%

■ J & K Bank up 2.0%
 ■ Futures OI down 70%

Trading Stop Loss at 5% i.e. 5% below the peak price since the recommendation date in case of a Buy and 5% above the lowest price since recommendation date in case of a Sell. Once the stop loss is hit the recommendation will become neutral and will be reviewed only after 3 trading days. In the event of a whipsaw also the recommendation will become neutral and will remain so for a period of 3 days.
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F&O Snapshot (contd.)

Scrip	Sector	Cash	%	Aug	ICC*	Futures	%Chg		Mktwide	IV (%)			HV	
		Price	Chg	Fut Price	Aug	Volume	OI	in OI**	Limit #	PCR	WPCR	Calls		Puts
Kesoram Industries	Cement	271.6	0.4	274.8	16%	350	835	(1)	15%			-	-	33
Shree Cements	Cement	593.6	(2.2)	600.8	16%	22	15	(11)	1%			-	-	46
Ultratech Cement	Cement	577.1	3.2	578.1	2%	232	1,379	(15)	12%			-	-	44
Chambal Fertilizers	Chemicals	75.9	2.4	76.1	3%	27,686	4,661	(43)	14%	0.17	0.16	79	92	72
Gujarat Alkalies	Chemicals	158.8	(3.1)	160.4	14%	1,765	2,243	(9)	24%			-	-	46
Gujarat Narmada Fert	Chemicals	120.3	(1.1)	116.8	-38%	1,515	1,015	(10)	6%			-	-	51
Nagarjuna Fertilizers	Chemicals	38.8	1.3	39.1	10%	24,455	11,001	(10)	22%	0.07	0.07	98	97	70
Oswal Chemicals	Chemicals	27.2	(3.0)	27.5	17%	7,504	7,831	(12)	34%	0.03	0.03	96	82	51
SRF Ltd	Chemicals	132.2	0.2	133.8	16%	2,771	2,715	(4)	35%	-	-	51	-	32
Tata Chemicals	Chemicals	319.6	3.7	319.7	0%	1,175	1,630	(12)	5%	-	-	68	-	71
United Phosphorus	Chemicals	340.0	4.5	341.2	4%	203	46	(53)	0%			-	-	50
Ansal Prop & Infra	Construction	90.2	(5.5)	91.3	16%	1,999	2,258	(14)	28%	4.29	4.54	75	-	59
Brigade Enterprises	Construction	125.0	0.1	126.6	17%	223	179	(13)	2%			-	-	61
DLF	Construction	511.5	4.5	497.9	-35%	14,013	9,430	(21)	24%	0.21	0.20	64	70	77
HDIL	Construction	450.3	(0.2)	454.0	11%	3,929	2,453	(8)	15%	0.53	0.48	70	-	72
Hindustan Construction	Construction	87.2	(6.3)	88.1	14%	5,537	7,836	(5)	29%	1.00	0.97	95	-	69
IRB Infrastructure	Construction	137.7	(2.5)	139.2	14%	459	395	(17)	2%			-	-	37
IVR Prime	Construction	184.8	2.1	185.2	3%	213	157	(36)	6%			-	-	40
IVRCL	Construction	300.6	(4.8)	303.1	11%	932	1,448	(4)	6%	-	-	-	-	87
Jaiprakash Associates	Construction	157.1	0.1	157.5	3%	12,318	10,909	(21)	9%	0.56	0.50	61	63	88
Lanco Infra	Construction	314.0	(3.1)	316.2	9%	2,878	1,879	(8)	16%	-	-	-	-	98
Mahindra Lifestyle	Construction	467.9	3.1	472.1	12%	191	125	(12)	3%			-	-	56
Naqarjuna Constructior	Construction	130.4	(3.0)	131.6	13%	3,687	2,977	(12)	9%	-	-	71	-	91
Omaxe	Construction	118.9	2.0	119.6	7%	1,104	1,074	(10)	29%			-	-	66
Parsvnath Developers	Construction	111.5	(1.2)	112.6	13%	4,423	6,086	(5)	84%	-	-	86	-	56
Peninsula Land	Construction	65.7	2.1	66.1	7%	1,548	1,342	(6)	5%			-	-	72
Puravankara	Construction	208.4	3.4	209.1	4%	348	187	(11)	4%			-	-	78
Sobha Developers	Construction	254.5	2.4	257.1	13%	485	477	(16)	25%			-	-	65
Unitech	Construction	163.9	1.1	163.1	-6%	13,413	10,956	(25)	13%	0.13	0.11	78	-	75
ABB Ltd	Engineering	771.3	(2.3)	775.9	8%	1,233	886	(33)	4%			-	-	62
AIA Engineering	Engineering	1,274.4	3.0	1,284.9	11%	40	10	(14)	1%			-	-	43
BEL	Engineering	972.6	(1.8)	980.5	11%	64	94	(21)	2%			-	-	85
Bharat Earth Movers	Engineering	703.6	(2.3)	697.5	-11%	130	50	(23)	1%			-	-	52
BHEL	Engineering	1,682.0	0.9	1,691.2	7%	2,215	1,778	(35)	6%	1.18	0.99	55	87	70
Crompton Greaves	Engineering	236.3	(1.3)	236.8	3%	609	376	(30)	1%			-	-	69
Cummins India	Engineering	281.1	(0.7)	284.1	14%	100	57	-	0%			-	-	57
GMR Infrastructure	Engineering	92.9	4.6	93.3	6%	29,520	18,353	(20)	19%	0.08	0.07	71	76	66
Lakshmi Machines	Engineering	1,067.0	(3.3)	1,080.8	17%	103	264	(8)	14%			-	-	47
LT	Engineering	2,605.6	0.6	2,614.9	5%	2,270	1,579	(29)	3%	0.30	0.26	46	52	66
Maharashtra Seamless	Engineering	288.6	(1.6)	291.4	13%	374	681	(4)	9%			-	-	37
Bosch Ltd	Engineering	3,725.2	(0.1)	3,769.7	16%	7	5	(26)	0%			-	-	10
Patel Engineering	Engineering	405.1	(0.8)	409.0	13%	187	144	(10)	3%			-	-	62
Praj Industries	Engineering	182.4	0.9	183.9	11%	5,394	5,464	(13)	19%	0.55	0.44	61	-	58
Punj Lloyd	Engineering	269.8	(0.7)	270.7	5%	9,137	6,499	(4)	20%	0.08	0.07	56	53	88
Siemens	Engineering	547.7	4.5	548.9	3%	947	1,337	(29)	4%	-	-	-	-	72
Voltas	Engineering	122.6	(2.4)	123.8	13%	2,982	3,749	(19)	8%	-	-	55	-	51
Bata India	FMCG	148.8	(0.1)	150.5	14%	1,504	903	(0)	14%	-	-	-	-	40
Colgate Palmolive	FMCG	409.9	7.6	394.7	-48%	163	79	(36)	1%			-	-	42
Dabur India	FMCG	90.4	(0.5)	91.4	14%	813	761	(24)	2%			-	-	45
Hindustan Unilever	FMCG	239.7	0.4	236.7	-16%	4,497	5,070	(42)	2%	0.59	0.52	35	30	33
ITC	FMCG	186.8	(0.8)	186.7	-1%	19,035	10,159	(33)	1%	1.03	0.95	43	53	52
McDowell & Co	FMCG	1,279.2	(0.2)	1,281.1	2%	189	203	(31)	2%	-	-	-	-	71
Tata Tea	FMCG	759.9	(0.6)	731.2	-49%	143	180	(12)	2%			-	-	31
Titan Industries	FMCG	1,126.6	2.6	1,135.9	11%	399	165	(7)	4%	-	-	-	-	39
3i Infotech	IT	107.8	(0.9)	109.1	16%	1,156	1,755	(12)	11%			-	-	56
Aptech	IT	186.3	(2.5)	188.5	15%	1,517	1,482	(6)	24%			-	-	80

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Blue Nos. indicate increase over last day, Red Nos. indicate decrease over last day

F&O Snapshot (contd.)

Scrip	Sector	Cash	%	Aug	ICC*	Futures	OI	%Chg	Mktwide	IV (%)				HV (%)
		Price	Chg	Fut Price	Aug	Volume		in OI**	Limit #	PCR	WPCR	Calls	Puts	
CMC	IT	498.1	2.7	498.7	2%	47	38	(19)	3%		-	-		61
Educomp Solutions	IT	3,219.3	2.5	3,201.6	-7%	282	227	(30)	15%		-	-		89
Financial Technologies	IT	1,440.8	(3.2)	1,451.0	9%	193	177	(13)	4%		-	-		61
GTL Ltd	IT	193.8	(0.4)	195.9	14%	1,499	7,853	(2)	71%		-	-		30
HCL Tech	IT	200.4	(1.7)	201.5	7%	2,651	2,114	(28)	5%	-	-	43	-	54
Hinduja Ventures	IT	192.1	(5.7)	195.8	25%	180	300	(13)	21%		-	-		60
I-Flex	IT	1,402.0	3.2	1,414.0	11%	873	707	5	22%		-	-		56
Infosys	IT	1,583.5	(1.2)	1,594.3	9%	4,356	2,826	(37)	4%	0.16	0.16	43	49	51
Kpit Cummins Infosyst	IT	59.9	(3.8)	60.1	3%	365	644	(23)	5%		-	-		72
MoserBaer	IT	93.3	(2.7)	94.5	17%	1,283	1,947	(9)	7%		-	-		64
Mphasis Ltd	IT	209.5	(0.2)	211.1	10%	970	2,154	(4)	13%		-	-		61
NIIT Ltd	IT	87.0	(1.0)	87.9	13%	883	819	(14)	4%		-	-		35
NIIT Tech	IT	109.3	(2.8)	110.6	15%	1,789	1,926	(4)	27%	-	-	55	-	49
Nucleus Software	IT	176.6	(0.8)	179.0	18%	26	19	(31)	1%		-	-		37
Patni Computer	IT	212.3	(3.4)	214.6	14%	820	588	(6)	7%	-	-	-	-	31
Polaris	IT	97.2	(1.6)	98.0	11%	7,563	2,982	(20)	22%	0.14	0.13	69	89	106
Redington (India) Ltd	IT	309.3	1.2	310.9	7%	69	31	(31)	0%		-	-		46
Rolta India	IT	311.9	3.3	313.9	8%	1,329	857	(18)	5%	-	-	-	-	56
Sasken	IT	143.8	(1.1)	144.7	9%	1,206	903	(18)	22%		-	-		64
Satyam	IT	381.3	0.2	380.4	-3%	7,279	5,131	(39)	6%	0.12	0.11	56	53	62
TCS	IT	833.8	(0.6)	837.2	5%	1,852	2,106	(36)	5%	0.05	0.05	39	52	62
Tech Mahindra	IT	758.9	1.0	764.1	9%	283	188	(26)	5%		-	-		62
Tulip IT	IT	976.3	5.1	980.7	6%	27	23	(68)	1%		-	-		33
Wipro	IT	415.4	(1.7)	414.3	-4%	6,010	3,383	(29)	6%	0.64	0.63	-	-	55
Bhushan Steel	Metals	927.2	2.3	937.5	15%	31	14	(26)	0%		-	-		25
Hindalco	Metals	141.4	1.0	142.2	8%	7,219	17,754	(10)	13%	0.15	0.14	61	54	50
Hindustan Zinc Ltd	Metals	596.3	1.4	598.3	4%	175	122	(18)	0%		-	-		56
Ispat Industries Ltd	Metals	26.1	1.8	26.4	15%	74,692	40,902	(5)	33%	0.07	0.06	102	95	63
Jindal Saw Ltd	Metals	511.2	(0.8)	515.1	10%	275	340	(1)	6%		-	-		45
Jindal Stainless	Metals	130.8	(0.9)	130.7	-1%	998	4,277	(7)	31%		-	-		29
Jindal Steel & Power	Metals	2,076.1	(0.1)	2,086.8	7%	1,011	672	(18)	5%		-	-		71
JSW Steel	Metals	736.7	(1.7)	739.9	6%	3,519	2,303	(13)	12%		-	-		59
National Alum	Metals	424.7	(3.1)	422.2	-8%	3,259	2,811	(24)	17%	-	-	-	-	73
SAIL	Metals	140.7	3.5	141.4	6%	23,113	14,432	(25)	13%	0.19	0.18	63	65	66
Sesa Goa	Metals	3,372.7	1.1	3,399.5	10%	504	396	(16)	10%	-	-	68	-	68
Sterlite Ind.	Metals	634.2	1.8	629.6	-9%	3,583	4,518	(25)	15%		-	-		52
Tatasteel	Metals	655.1	4.0	659.2	8%	14,339	7,436	(5)	8%	0.27	0.26	55	61	64
Welspun Guj	Metals	328.9	0.9	332.8	16%	1,620	2,312	(10)	11%		-	-		56
Adlabs Films	Misc	516.5	(0.1)	520.6	10%	2,012	2,122	(11)	54%	0.30	0.28	-	-	78
Ballarpur Ind.	Misc	33.1	0.8	33.4	10%	4,570	3,519	(9)	5%	-	-	-	-	44
Deccan Aviation	Misc	79.2	(2.8)	80.0	13%	1,403	2,132	(11)	24%	-	-	91	-	104
Everest Kanto Cylinder	Misc	298.9	2.5	298.1	-4%	225	258	(17)	3%		-	-		46
Gateway Distriparks	Misc	90.6	1.7	91.5	14%	2,323	2,053	(8)	15%	-	-	81	-	48
GE Shipping	Misc	407.9	(4.5)	412.6	15%	338	412	1	2%		-	-		73
Gitanjal Gems Ltd	Misc	257.2	1.4	258.5	6%	247	1,250	(5)	17%		-	-		25
Great Offshore Ltd	Misc	397.9	(3.4)	402.2	14%	407	478	(8)	8%		-	-		59
Hotel Leela	Misc	31.5	(2.6)	31.4	-4%	3,836	7,766	(4)	21%	0.07	0.06	64	-	42
Indian Hotels	Misc	86.4	(0.5)	87.3	13%	1,946	3,825	(25)	4%	-	-	49	-	36
Info Edge (I) Ltd	Misc	882.6	3.5	893.6	16%	4	2	(13)	0%		-	-		28
JetAirways	Misc	466.8	1.8	464.0	-8%	248	131	(30)	4%		-	-		64
NDTV	Misc	387.1	(1.7)	392.7	19%	787	914	(4)	19%		-	-		32
Network 18 Fincap Ltd	Misc	176.4	2.3	177.1	6%	795	833	2	16%		-	-		50
Pantaloon Retail	Misc	344.5	(1.6)	347.9	13%	281	1,049	(12)	6%	-	-	-	-	45
SCI	Misc	230.1	(2.4)	232.4	13%	583	462	(16)	4%	-	-	-	-	37
Wire & Wireless (I) Ltd	Misc	22.7	(6.0)	23.0	17%	6,259	6,996	(0)	32%	0.02	0.01	114	134	68
Sun Tv	Misc	235.5	1.1	235.1	-2%	545	471	(19)	3%		-	-		83
ZEE LTD	Misc	193.9	(5.2)	193.1	-6%	4,211	3,005	(13)	6%	-	-	61	-	55
Havells India	Misc	358.2	(7.1)	364.2	22%	88	94	(30)	2%		-	-		55
Aban Offshore	Oil & Gas	2,502.7	0.6	2,525.6	12%	567	481	(7)	16%	-	-	57	-	51
Bongaigaon Refinery	Oil & Gas	63.6	(1.2)	58.5	-105%	2,498	2,979	(23)	32%	0.14	0.13	91	64	36
BPCL	Oil & Gas	327.9	(0.5)	327.7	-1%	750	1,000	(29)	4%	-	-	-	-	71
Cairn India	Oil & Gas	241.8	2.8	242.7	5%	13,941	8,304	(30)	10%	0.23	0.22	49	52	45
Chennai Petroleum	Oil & Gas	301.6	(0.1)	293.3	-36%	1,453	3,194	(8)	33%		-	-		49

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F&O Snapshot (contd.)

Scrip	Sector	Cash	%	Aug	ICC*	Futures	OI	%Chg	Mktwide	IV (%)				HV (%)
		Price	Chg	Fut Price	Aug	Volume		in OI**	Limit #	PCR	WPCR	Calls	Puts	
Essar Oil	Oil & Gas	188.7	1.3	189.1	3%	20,214	6,434	(12)	23%	0.12	0.12	61	-	57
GAIL	Oil & Gas	375.6	0.3	371.7	-14%	3,020	1,652	(37)	3%	0.10	0.09	61	-	51
Hindustan Oil Explorati	Oil & Gas	129.9	0.4	128.4	-15%	2,446	3,714	(11)	20%	0.11	0.08	58	-	28
HPCL	Oil & Gas	219.2	(1.4)	219.4	1%	1,530	2,852	(24)	9%	0.47	0.41	53	-	53
IOC	Oil & Gas	402.9	(2.7)	406.7	12%	721	984	(20)	2%	-	-	37	-	47
MRPL	Oil & Gas	66.3	(1.3)	66.8	10%	8,502	5,907	(11)	16%	0.24	0.21	89	95	71
ONGC	Oil & Gas	996.3	0.6	1,000.6	6%	4,650	4,853	(37)	5%	0.51	0.46	46	-	43
Petronet LNG	Oil & Gas	59.4	(2.0)	60.1	15%	6,085	6,351	(8)	9%	0.13	0.12	56	61	38
Reliance	Oil & Gas	2,207.5	1.9	2,213.6	4%	7,470	4,789	(33)	4%	0.35	0.34	43	48	56
RNRL	Oil & Gas	98.1	(1.6)	98.5	5%	103,733	31,122	(25)	24%	0.24	0.22	100	108	104
RPL	Oil & Gas	164.8	0.3	166.0	9%	60,290	39,296	(22)	20%	0.29	0.27	56	55	49
Aurobindo Pharma	Pharma	278.6	0.8	278.6	0%	738	1,177	(14)	24%	-	-	-	-	26
Biocon	Pharma	381.3	0.9	384.6	11%	338	311	(21)	4%	-	-	-	-	40
Cipla	Pharma	218.9	(0.5)	218.5	-3%	3,443	3,790	(29)	4%	1.00	0.98	40	37	36
Divi's Lab	Pharma	1,405.1	0.5	1,413.9	8%	304	349	(9)	6%	-	-	-	-	34
Dr Reddy's	Pharma	569.2	(2.8)	573.3	9%	730	584	(32)	3%	-	-	-	-	43
Glaxosmithkline	Pharma	1,100.0	(0.3)	1,108.7	10%	103	50	(26)	1%	-	-	-	-	23
Lupin	Pharma	737.6	0.5	743.5	10%	338	673	(9)	8%	-	-	-	-	28
Matrix Laboratories	Pharma	148.8	(3.8)	150.4	14%	356	238	(14)	3%	-	-	-	-	45
Piramal Healthcare Lim	Pharma	320.8	(0.1)	321.0	1%	31	12	(52)	0%	-	-	-	-	36
Orchid Chemicals	Pharma	249.7	(2.0)	244.9	-25%	4,776	1,713	(29)	15%	0.14	0.13	67	-	29
Ranbaxy	Pharma	498.0	1.2	497.5	-1%	19,822	13,514	7	30%	0.22	0.21	52	54	95
Sterling Biotech	Pharma	224.0	(10.8)	212.3	-68%	18,668	3,203	(74)	14%	0.09	0.08	70	-	65
Strides Arcolab	Pharma	175.6	(2.4)	177.7	16%	537	298	(16)	5%	-	-	-	-	83
Sun Pharma	Pharma	1,411.0	(1.8)	1,412.3	1%	537	331	(45)	2%	-	-	-	-	32
Wockhardt	Pharma	187.1	(2.3)	189.1	14%	617	988	(5)	18%	-	-	-	-	35
Alstom Projects	Power	407.4	(1.7)	411.9	15%	195	165	(13)	4%	-	-	-	-	75
CESC Ltd	Power	349.5	0.4	350.7	4%	139	265	(19)	2%	-	-	-	-	58
Jai Prakash Hydro	Power	53.1	(1.1)	53.6	12%	8,744	7,197	(14)	21%	0.04	0.04	77	54	60
KSK Energy Ventures L	Power	170.5	(2.3)	171.0	4%	237	143	(39)	0%	-	-	-	-	-
Neyveli Lignite	Power	115.9	(0.3)	115.9	1%	3,730	3,028	(13)	14%	-	-	68	-	58
NTPC	Power	170.4	(0.3)	170.6	2%	37,294	29,471	(30)	19%	0.32	0.30	54	54	46
Power Grid	Power	94.8	(3.5)	94.6	-2%	15,375	14,499	(25)	13%	0.64	0.55	56	56	65
Reliance Infrastructure	Power	965.1	(0.6)	972.0	9%	4,808	2,853	(24)	11%	-	-	-	-	85
Reliance Power	Power	165.6	1.5	166.7	9%	15,797	10,704	(17)	16%	0.18	0.16	84	87	95
Suzlon	Power	223.1	2.0	224.4	7%	17,842	10,927	(18)	11%	0.04	0.03	65	-	54
Tata Power	Power	1,157.7	3.9	1,137.9	-22%	1,750	905	(42)	3%	0.67	0.60	-	58	67
Bajaj Hindustan	Sugar	153.9	(1.2)	155.0	9%	4,114	3,821	(16)	26%	-	-	79	-	55
Balrampur Chini	Sugar	85.6	1.5	86.2	9%	12,521	10,210	(6)	31%	0.08	0.08	71	60	50
Shree Renuka Sugars	Sugar	125.5	(0.4)	126.2	7%	35,020	8,385	(45)	27%	0.42	0.38	66	-	60
Triveni Engineering	Sugar	93.3	1.1	94.0	9%	3,038	1,324	(27)	8%	-	-	-	-	32
Bharti Artl	Telecom	798.7	(1.4)	802.7	7%	5,929	4,288	(49)	4%	0.00	0.00	41	46	47
IBN18 Broadcast Ltd	Telecom	102.0	2.2	101.8	-3%	343	184	(5)	2%	-	-	-	-	39
Idea Cellular	Telecom	88.1	(2.6)	88.9	12%	15,522	17,674	(17)	8%	0.13	0.12	61	57	54
MTNL	Telecom	103.7	(3.4)	104.6	11%	9,880	12,506	(6)	29%	0.17	0.16	53	54	41
RCOM	Telecom	500.7	(0.4)	502.7	5%	13,543	11,247	(22)	11%	0.31	0.28	49	54	70
Sterlite Optical	Telecom	174.8	(0.1)	176.5	13%	1,019	1,239	(8)	17%	-	-	-	-	67
Tata Teleservices	Telecom	24.9	(1.4)	25.1	13%	26,371	30,065	(10)	26%	0.27	0.24	73	86	49
Tata Communications	Telecom	450.7	1.8	436.3	-42%	1,076	1,045	(38)	10%	-	-	-	-	67
Aditya Birla Nuvo	Textile	1,327.3	2.1	1,335.4	8%	107	83	(22)	1%	-	-	-	-	58
Alok Industries	Textile	41.2	(6.4)	41.7	16%	4,693	6,690	1	27%	-	-	78	-	62
Arvind	Textile	34.7	(2.4)	35.1	15%	7,615	9,572	(5)	36%	0.04	0.03	75	-	51
Bombay Dyeing	Textile	616.3	(1.3)	618.0	4%	548	515	(16)	13%	-	-	-	-	63
Bombav Ravon Fashion	Textile	318.2	(6.2)	321.9	15%	1,165	1,616	(15)	23%	-	-	-	-	54
Century Textiles	Textile	479.5	(2.5)	484.3	13%	1,485	2,898	(4)	26%	-	-	78	-	69
Rajesh Exports	Textile	50.7	(3.7)	51.2	13%	4,914	4,597	(1)	20%	-	-	-	64	71
S Kumars	Textile	69.8	(4.7)	70.4	11%	1,262	3,656	(9)	15%	-	-	-	-	58

■ Ranbaxy up 1.2%
■ Futures OI up 7%

■ Sterling Biotech down 10.8%
■ Futures OI down 74%

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Alternative Research

Regular Products

Derivatives Daily (DD)
Earnings Strength Comparison (ESC)
Edelweiss Corporate Action Tracker (e CAT)
Edelweiss Fund Insight (EFI)
Edelweiss Market Scan (EMS)
Edelweiss Technical Reflection (ETR)
Edelweiss Value Scanner (EVS)
F&O Crossover
hEDGE
Insider Trades
Pair Strategy
Rollovers Analysis
RSC Tracker (RSC)

Special Situation Trades

ADS Conversion
Alpha Trades
Buy Back
Delisting
De-Merger
Directional (Long / Short)
Merger
Open Offer
Option Trading
Restructuring (Value Unlocking)
Rights Arbitrage
Secondary Offerings
Spread Trade

Date	Special Reports
29-Jan-08	IPO Matrix 2008 - A snapshot
10-Jun-08	Edelweiss Value Scanner: Adding Value to investments
06-Jun-08	Enhanced Nifty: Nifty with an edge
06-Jun-08	Edelweiss Style Analysis: What's hot

Date	Monthly Reports
15-May-08	Edelweiss Fund Insight - EFI
29-May-08	Rollover Analysis
06-Jun-08	hEDGE: The alternative insights monthly
06-Jun-08	RSC: Relative Strength Comparison

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