

## Futures Snapshot

## Top OI Rises

Scrip	% OI Chg	OI	% Price Chg	% Future Vol Chg
Tata Tea	23	419	(2.0)	146
Aditya Birla Nuvo	19	75	0.8	193
Triveni Engineering	15	3,765	(4.7)	6
Dabur India	14	1,104	2.8	523
Bombay Dyeing	14	1,266	(5.7)	1
Canara Bank	12	826	1.7	(19)
Bajaj Hindustan	12	6,571	0.2	17
Bank of India	12	3,953	(2.6)	55

## Top Price Change

Scrip	% Price Chg	% OI Chg	OI	% Future Vol Chg
India Infoline	(6.4)	(2)	1,385	(11)
Wire & Wireless (I) Lt	(6.0)	5	11,104	29
Bombay Dyeing	(5.7)	14	1,266	1
GAIL	(5.6)	7	2,516	86
Ambuja Cements	(5.3)	8	7,660	71
Bombay Rayon Fashio	(5.1)	8	1,896	(22)
Rollta India	4.9	(12)	1,129	56
Shree Cements	(4.8)	(3)	15	0

## Options Snapshot

## Most Active Calls

Scrip	Call Volume (Contracts)	% Chg	Put Volume (Contracts)	% Chg
NIFTY	347,486	(15)	331,826	(8)
Reliance	7,237	(15)	2,624	(16)
Jaiprakash Associates	5,800	(33)	2,910	(53)
RPL	3,881	42	1,319	131
RCOM	3,378	(6)	281	3

## Top IV Premium

Scrip	IVs	HVs	Call Vol	Put Vol
NIFTY	35	34	17,374	16,591
RPL	51	45	6,501	2,209
SAIL	56	55	427	89
Ashok Leyland	53	45	282	181
Petronet LNG	58	36	59	7

## Top OI Falls

Scrip	% OI Chg	OI	% Price Chg	% Future Vol
Rollta India	(12)	1,129	4.9	56
Polaris	(9)	3,945	(2.7)	(36)
IRB Infrastructure	(8)	366	(1.0)	(11)
Chambal Fertilizers	(7)	12,013	(2.0)	(36)
Kpit Cummins Infosys	(7)	833	(4.4)	(47)
Satyam	(7)	3,944	1.4	(13)
United Phosphorus	(7)	114	(2.9)	70

## Top Volume Rises

Scrip	% Future Vol Chg	FutureVol	% Price Chg	% OI Chg
Ultratech Cement	2105	512	(0.9)	(0)
India Cements	1613	5,216	(4.4)	1
Bharat Forge	690	1,296	(1.9)	(1)
Dabur India	523	724	2.8	14
Lupin	278	347	(1.0)	(2)
IVR Prime	250	22	0.5	0
Sun Pharma	210	342	0.9	3
Aditya Birla Nuvo	193	47	0.8	19

## Most Active Puts

Scrip	Put Volume (Contracts)	% Chg	Call Volume (Contracts)	% Chg
NIFTY	331,826	(8)	347,486	(15)
Jaiprakash Associate:	2,910	(53)	5,800	(33)
Reliance	2,624	(16)	7,237	(15)
RPL	1,319	131	3,881	42
RNRL	585	18	1,750	(17)

## Top HV Premium

Scrip	IVs	HVs	Call Vol	Put Vol
Jaiprakash Associate:	61	74	870	437
RCOM	59	79	1,182	98
IDFC	64	68	771	177
Reliance	37	49	543	197
Tatasteel	53	61	547	163

## Nifty Watch

- Nifty IVs at 34 - 36% levels.
- Market Wide PCR up from 0.82 to 0.89
- Nifty OI PCR down from 1.15 to 1.14
- Nifty down 0.8%, Futures OI up 2%
- Nifty Aug futures trading at 16 points premium as against 6 points premium
- India VIX at 36.54% as against 35.24%

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

	18-Aug	14-Aug	% Chg
Nifty	4393.1	4430.7	-0.8
Sensex	14645.7	14724.2	-0.5
BSE MidCap	5781.8	5823.4	-0.7
BSE SmallCap	7036.6	7110.4	-1.0

## Aug Futures

Average ICC (p.a.)*	24.1%	14.7%	63.7
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## Volume (INR mn)

Futures	233,135	286,613	-18.7
Call	83,498	99,544	-16.1
Put	75,202	82,292	-8.6
Total	391,834	468,450	-16.4
NSE Cash Vol.	110,188	110,188	0.0
BSE Cash Vol.	38,475	48,823	-21.2

## Open Interest (INR mn)

Futures	413,380	410,427	0.7
Call	181,624	180,081	0.9
Put	175,568	175,951	-0.2
Total	770,572	766,459	0.5

## Put Call Ratios

PCR	0.89	0.82	8.5
WPCR	0.86	0.79	9.2
OI PCR	0.91	0.92	-1.3
Total OI/ Volume	1.97	1.64	20.2

## Nifty IVs at 34 - 36% levels.

## FII Activity\* (INR Mn) (14-Aug)

Volume	Buy	Sell	Net
Cash	18,342	22,301	(3,959)
Index Futures	12,400	20,994	(8,594)
Stock Futures	4,477	6,709	(2,232)
Total	35,219	50,004	(14,785)

Open Interest	14-Aug	13-Aug	% Chg
Index Futures	142,494	148,415	(4.0)
Stock Futures	179,661	184,369	(2.6)
Total F&O OI	532,665	548,289	(2.8)

## Mutual Fund Activity\* (INR Mn) (14-Aug)

Volume	Buy	Sell	Net
Equity	2,527	6,715	(4,188)

\*FII & MF Data is reported a day late

\*\* Avg of positive ICC's

# F&O CROSSOVER

## Focus Stocks

- Positives: HPCL, ICICI Bank, Maruti.
- Negatives: Nifty, RPL, Tata Motors.

## Portfolio Tracker

18-Aug-08

Scrip	Reco	18-Aug-08 Score	14-Aug-08 Score	Reco Date	Reco Price	Current Price	No of days running	Retn since Reco	Stop Loss*
Nifty	Sell	(1)	(1)	13-Aug	4,529	4,393	5	3.0%	4,613
ACC	Sell	(1)	(1)	11-Aug	630	594	7	5.6%	624
<b>GAIL</b>	<b>Neu**</b>	<b>1</b>	<b>1</b>	<b>18-Aug</b>	<b>394</b>	<b>394</b>			
HLL	Buy	1	3	24-Jul	228	242	25	5.9%	233
<b>HPCL</b>	<b>Buy</b>	<b>1</b>	<b>(1)</b>	<b>18-Aug</b>	<b>216</b>	<b>216</b>			<b>205</b>
<b>ICICI Bank</b>	<b>Buy</b>	<b>1</b>	<b>(1)</b>	<b>18-Aug</b>	<b>665</b>	<b>665</b>			<b>632</b>
Infosys	Sell	(1)	(1)	13-Aug	1,626	1,704	5	-4.8%	1,707
<b>Maruti</b>	<b>Buy</b>	<b>1</b>	<b>1</b>	<b>18-Aug</b>	<b>640</b>	<b>640</b>			<b>608</b>
<b>MTNL</b>	<b>Neu**</b>	<b>3</b>	<b>5</b>	<b>18-Aug</b>	<b>104</b>	<b>104</b>			
NTPC	Buy	1	1	11-Aug	186	180	7	-2.9%	177
ONGC	Buy	1	1	30-Jul	991	1,074	19	8.5%	1,050
Polaris	Buy	5	5	13-Aug	103	106	5	3.3%	103
<b>Reliance</b>	<b>Neu**</b>	<b>3</b>	<b>3</b>	<b>18-Aug</b>	<b>2,225</b>	<b>2,225</b>			
RPL	Sell	(1)	(1)	14-Aug	162	156	4	3.2%	164
Satyam	Sell	(1)	(1)	6-Aug	409	419	12	-2.5%	423
SBI	Neu**	3	1	14-Aug	1,455	1,455			
<b>SCI</b>	<b>Neu**</b>	<b>1</b>	<b>5</b>	<b>18-Aug</b>	<b>222</b>	<b>222</b>			
TCS	Sell	(1)	(3)	11-Aug	834	842	7	-0.9%	860
Tata Motors	Sell	(3)	(3)	14-Aug	432	425	4	1.6%	447
Tatasteel	Sell	(1)	(1)	7-Aug	645	603	11	6.5%	633

Buy/ Sell/ Neutral = 7/8/5

## Model Grid

18-Aug-08

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

■ Nifty Down 0.8%  
 ■ Futures OI up 2%

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	4,393.1	(0.8)	4,409.3	13%	24,736	34,711	2	-	0.95	0.91	34	36	34
Mini NIFTY	Index	4,393.1	(0.8)	4,409.5	14%	997	554	(2)	-	-	-	34	35	34
Bank Nifty	Index	6,015.1	(0.2)	6,036.7	13%	506	341	6	-	-	-	57	-	69
CNX IT	Index	3,919.5	0.3	3,946.9	26%	16	30	3	-	-	-	-	-	29
CNX100	Index	4,185.1	(0.9)	4,470.0	248%	-	0	-	-	-	-	-	-	35
JUNIOR	Index	7,080.6	(1.3)	7,250.0	87%	-	0	-	-	-	-	-	-	-
Nifty Midcap 50	Index	2,158.8	(1.2)	2,205.1	78%	-	0	-	-	-	-	-	-	-
Amtek Auto	Auto	182.5	(3.7)	184.1	32%	202	1,355	7	7%	-	-	-	-	36
Ashok Leyland	Auto	32.4	(1.7)	32.6	17%	812	9,751	0	13%	0.64	0.57	57	50	45
Bajaj Auto	Auto	551.4	(2.6)	553.4	13%	14	33	2	0%	-	-	-	-	42
Bharat Forge	Auto	262.6	(1.9)	264.1	21%	1,296	2,900	(1)	11%	-	-	-	-	47
Escorts India	Auto	82.0	(0.4)	82.7	31%	202	2,076	(2)	21%	-	-	77	-	68
Hero Honda	Auto	792.2	1.0	790.6	-7%	103	918	1	5%	-	-	-	-	39
M&M	Auto	567.9	(3.0)	569.6	11%	364	1,118	4	3%	-	-	-	-	41
Maruti	Auto	640.1	(1.6)	641.3	7%	510	2,823	(2)	11%	-	-	-	67	71
Tata Motors	Auto	425.3	(1.6)	414.7	-91%	1,422	6,277	10	16%	0.13	0.11	58	53	54
TVS Motors	Auto	30.9	(3.4)	31.1	24%	274	6,419	0	33%	-	-	80	-	54
Allahabad Bank	Banking & Fin Ser	62.9	(1.3)	63.3	20%	402	6,309	0	18%	-	-	45	-	48
Andhra Bank	Banking & Fin Ser	55.7	(2.2)	56.0	20%	393	2,077	(7)	5%	-	-	-	-	55
AXIS Bank	Banking & Fin Ser	692.5	(1.1)	696.0	18%	1,699	2,220	4	6%	-	-	-	52	81
Bajaj Holdings	Banking & Fin Ser	448.6	(2.6)	449.6	8%	15	194	-	1%	-	-	-	-	75
Bank of Baroda	Banking & Fin Ser	258.4	1.3	259.2	12%	834	3,157	2	9%	-	-	-	-	86
Bank of India	Banking & Fin Ser	260.7	(2.6)	262.7	27%	5,492	3,953	12	11%	-	-	76	-	77
Canara Bank	Banking & Fin Ser	208.3	1.7	209.8	25%	620	826	12	4%	-	-	37	-	73
Central Bank	Banking & Fin Ser	61.2	(0.8)	61.4	12%	90	1,888	(2)	12%	-	-	-	-	44
Corporation Bank	Banking & Fin Ser	278.6	2.2	279.6	13%	10	61	(5)	0%	-	-	-	-	42
Dena Bank	Banking & Fin Ser	46.0	(1.6)	46.2	20%	541	3,502	(1)	13%	-	-	65	-	59
Development Credit Ba	Banking & Fin Ser	52.4	(1.3)	52.5	10%	1,116	7,134	(0)	30%	0.05	0.04	76	63	82
Edelweiss Capital	Banking & Fin Ser	594.6	(0.7)	597.5	18%	12	274	(0)	3%	-	-	-	-	60
Federal Bank	Banking & Fin Ser	211.3	(1.7)	212.4	18%	62	416	3	1%	-	-	-	-	59
HDFC	Banking & Fin Ser	2,363.7	3.3	2,372.8	14%	742	1,499	(2)	3%	-	-	53	-	71
HDFC Bank	Banking & Fin Ser	1,203.6	2.4	1,205.4	6%	1,247	2,123	(2)	4%	-	-	70	-	72
ICICI Bank	Banking & Fin Ser	665.0	(1.3)	668.1	17%	5,024	11,418	(0)	8%	0.36	0.34	65	66	84
IDBI	Banking & Fin Ser	80.9	(0.5)	81.3	20%	2,705	8,453	2	18%	0.39	0.38	48	44	70
IDFC	Banking & Fin Ser	94.9	(1.5)	95.4	21%	7,149	24,019	1	11%	0.23	0.20	70	57	68
IFCI Ltd	Banking & Fin Ser	45.7	(0.1)	46.0	24%	11,125	41,234	0	36%	0.42	0.40	88	89	72
India Infoline	Banking & Fin Ser	144.3	(6.4)	145.1	20%	534	1,385	(2)	4%	-	-	-	-	75
Indian Bank	Banking & Fin Ser	114.0	3.1	114.4	13%	890	1,060	(7)	6%	-	-	-	-	96
Indusind Bank	Banking & Fin Ser	59.4	(1.3)	59.7	18%	333	3,036	(3)	8%	-	-	58	-	64
IOB	Banking & Fin Ser	92.7	(0.8)	93.1	14%	134	1,530	(0)	4%	-	-	-	-	69
J & K Bank	Banking & Fin Ser	520.6	0.0	522.3	12%	2	6	(17)	0%	-	-	-	-	24
Karnataka Bank	Banking & Fin Ser	141.3	3.0	140.3	-25%	68	353	(3)	1%	-	-	-	-	68
Kotak Mahindra Bank	Banking & Fin Ser	598.3	(2.7)	601.6	20%	1,651	1,340	7	4%	-	-	-	-	83
LIC Housing Finance	Banking & Fin Ser	333.5	2.4	333.3	-2%	1,046	1,119	(0)	11%	-	-	-	-	57
Oriental Bank	Banking & Fin Ser	159.3	(0.8)	160.5	26%	257	1,506	(0)	6%	-	-	-	-	66
PNB	Banking & Fin Ser	469.1	0.7	470.9	14%	1,001	2,907	(0)	11%	-	-	48	-	68
Power Finance Corp	Banking & Fin Ser	130.1	(0.3)	130.9	24%	359	3,238	(1)	14%	-	-	57	-	54
REC	Banking & Fin Ser	89.3	(2.5)	89.6	12%	706	3,368	(2)	11%	-	-	-	-	45
Reliance Capital	Banking & Fin Ser	1,286.6	(2.7)	1,294.7	23%	5,120	4,599	0	21%	0.41	0.40	60	60	79
SBI	Banking & Fin Ser	1,455.1	(0.0)	1,458.3	8%	4,062	4,386	(4)	11%	0.63	0.60	53	57	71
Syndicate Bank	Banking & Fin Ser	58.5	(0.7)	58.6	9%	137	8,294	(1)	24%	-	-	52	-	50
Union Bank	Banking & Fin Ser	134.3	(2.8)	135.3	26%	1,115	2,755	2	6%	-	-	-	-	67
Vijaya Bank	Banking & Fin Ser	37.3	(1.2)	37.4	15%	414	6,972	(0)	18%	-	-	49	-	55
Yes Bank	Banking & Fin Ser	133.5	2.1	134.0	15%	787	2,189	(4)	6%	-	-	66	-	78
ACC	Cement	594.4	(2.5)	595.1	4%	287	1,748	1	8%	-	-	-	-	49
Ambuja Cements	Cement	80.1	(5.3)	80.5	21%	2,017	7,660	8	5%	0.33	0.31	47	23	42
Birla Corporation	Cement	173.3	(1.3)	176.0	57%	13	870	0	15%	-	-	-	-	49
Grasim	Cement	1,960.6	(4.7)	1,976.4	30%	161	710	3	6%	-	-	-	-	40
India Cements	Cement	145.2	(4.4)	146.1	21%	5,216	10,653	1	27%	-	-	57	-	58

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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	
Kesoram Industries	Cement	291.3	(2.3)	293.2	24%	18	837	1	15%					53
Shree Cements	Cement	601.5	(4.8)	611.1	58%	1	15	(3)	1%					46
Ultratech Cement	Cement	613.6	(0.9)	614.8	7%	512	1,362	(0)	12%					47
Chambal Fertilizers	Chemicals	77.4	(2.0)	77.8	21%	16,808	12,013	(7)	47%	0.33	0.29	80	81	65
Gujarat Alkalies	Chemicals	170.9	1.5	171.8	20%	451	2,468	0	27%					56
Gujarat Narmada Fert	Chemicals	122.8	(0.4)	119.1	-109%	296	1,394	(3)	8%			48		48
Nagarjuna Fertilizers	Chemicals	40.0	(2.7)	40.3	27%	9,426	16,877	(2)	40%	0.11	0.10	91	83	69
Oswal Chemicals	Chemicals	28.1	(3.6)	28.2	6%	807	8,559	(2)	39%	0.17	0.17	97	46	53
SRF Ltd	Chemicals	139.9	(0.5)	140.5	16%	165	2,928	(1)	39%			41		38
Tata Chemicals	Chemicals	318.7	(0.2)	319.4	7%	312	2,541	(2)	8%					59
United Phosphorus	Chemicals	325.4	(2.9)	326.1	8%	32	114	(7)	0%					51
Ansal Prop & Infra	Construction	106.3	4.0	106.9	21%	3,545	2,597	4	33%			65		66
Brigade Enterprises	Construction	121.7	(1.9)	122.3	18%	4	342	(0)	4%					56
DLF	Construction	500.2	0.0	496.7	-26%	5,269	11,928	(0)	31%	0.42	0.41	72	68	68
HDIL	Construction	418.6	(3.0)	420.7	18%	4,996	6,092	-	38%			85		71
Hindustan Constructior	Construction	97.1	(2.0)	97.2	6%	2,016	7,402	(3)	28%			93		79
IRB Infrastructure	Construction	158.0	(1.0)	158.7	15%	81	366	(8)	2%					39
IVR Prime	Construction	177.5	0.5	176.2	-27%	22	178	-	6%					37
IVRCL	Construction	329.0	2.8	329.9	10%	431	1,415	(1)	6%					62
Jaiprakash Associates	Construction	168.8	(2.0)	169.7	18%	7,939	12,120	2	13%	0.50	0.47	62	59	74
Lanco Infra	Construction	297.0	(4.8)	299.1	25%	1,471	2,192	7	19%				85	82
Mahindra Lifestyle	Construction	455.2	1.1	456.4	10%	2	107	(1)	3%					59
Nagarjuna Constructior	Construction	128.5	(3.2)	129.1	17%	894	3,485	2	10%			70		75
Omaxe	Construction	125.3	(4.2)	126.0	19%	331	1,106	5	30%			93		57
Parsvnath Developers	Construction	116.8	(0.8)	117.4	19%	1,779	6,695	3	94%			71		53
Peninsula Land	Construction	68.4	(3.0)	68.6	56%	162	1,400	(1)	5%					60
Puravankara	Construction	198.6	0.9	201.5	53%	2	192	(0)	4%					62
Sobha Developers	Construction	274.2	(1.4)	274.5	4%	71	321	(5)	17%			86		57
Unitech	Construction	168.4	(0.5)	167.7	-15%	6,094	12,728	(3)	16%	0.05	0.04	74	65	63
ABB Ltd	Engineering	860.2	(3.4)	854.6	-7%	350	800	(0)	4%					50
AIA Engineering	Engineering	1,480.7	(4.5)	1,483.1	16%	0	5	8	0%					50
BEL	Engineering	958.0	(0.9)	962.3	16%	11	144	0	4%					73
Bharat Earth Movers	Engineering	727.6	(0.7)	731.6	20%	15	53	(3)	1%					33
BHEL	Engineering	1,693.9	(0.8)	1,704.5	23%	925	2,216	1	9%	0.06	0.06	47	47	62
Crompton Greaves	Engineering	252.9	(3.0)	254.7	26%	141	315	9	1%					71
Cummins India	Engineering	312.7	(0.6)	308.5	-49%	15	86	(3)	0%					53
GMR Infrastructure	Engineering	101.2	(0.9)	101.4	7%	6,321	20,618	1	23%	0.24	0.22	70	73	61
Lakshmi Machines	Engineering	1,117.4	(2.9)	1,128.1	35%	7	255	0	14%					42
LT	Engineering	2,695.1	1.3	2,692.6	17%	1,305	2,009	(2)	5%	0.13	0.12	40	42	52
Maharashtra Seamless	Engineering	319.3	0.8	318.7	-7%	23	682	(2)	9%					31
Bosch Ltd	Engineering	3,750.0	(0.9)	3,800.0	49%	-	5	-	0%					10
Patel Engineering	Engineering	421.2	0.2	425.3	36%	8	166	(1)	3%					54
Praj Industries	Engineering	177.7	(1.8)	178.6	18%	1,212	5,647	1	20%			56		46
Punj Lloyd	Engineering	272.2	(0.7)	273.2	13%	4,511	7,397	(5)	22%	0.80	0.85	62	13	79
Siemens	Engineering	543.1	(2.6)	545.5	16%	375	1,683	3	6%			55		60
Voltas	Engineering	131.4	(0.3)	132.2	22%	400	3,658	(1)	8%			62		46
Bata India	FMCG	177.5	2.6	178.6	22%	365	821	(1)	13%			40		40
Colgate Palmolive	FMCG	418.2	(0.9)	419.9	15%	7	59	1	0%					35
Dabur India	FMCG	93.6	2.8	95.3	66%	724	1,104	14	2%			27		25
Hindustan Unilever	FMCG	241.5	0.8	242.2	63%	1,447	7,229	2	4%	1.00	0.95	37	33	24
ITC	FMCG	187.5	(1.9)	187.0	-9%	4,707	13,321	12	2%	0.36	0.33	42	44	27
McDowell & Co	FMCG	1,309.3	(3.7)	1,316.9	21%	58	261	3	2%					65
Tata Tea	FMCG	730.3	(2.0)	736.1	204%	1,512	419	23	5%			50		30
Titan Industries	FMCG	1,217.3	(0.4)	1,225.9	26%	40	190	1	5%					51
3i Infotech	IT	112.7	(1.2)	113.5	28%	248	2,057	0	13%					46
Aptech	IT	234.0	(0.9)	234.4	6%	717	1,303	(3)	21%					60

■ Tata Tea down 2%  
 ■ Futures OI up 23%

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 (contd.)

Scrip	Sector	Cash Price	% Chg	Aug Fut Price	ICC* Aug	Futures Volume	OI	%Chg in OI**	Mktwide Limit #	PCR	WPCR	IV (%) Calls	Puts	HV (%)
CMC	IT	535.0	(0.7)	536.0	7%	1	34	(1)	2%			-	-	42
Educomp Solutions	IT	3,328.5	(2.8)	3,344.1	17%	158	233	1	15%			-	-	84
Financial Technologies	IT	1,424.0	(0.2)	1,425.3	24%	48	315	3	7%			-	-	50
GTL Ltd	IT	193.1	0.8	194.3	23%	74	8,072	0	76%			-	-	21
HCL Tech	IT	228.9	(3.0)	230.7	29%	692	2,422	4	6%	-	-	59	-	58
Hinduja Ventures	IT	221.3	0.2	220.0	-21%	2	336	(0)	24%			-	-	70
I-Flex	IT	1,302.0	(2.9)	1,310.2	23%	89	645	1	20%	-	-	53	-	42
Infosys	IT	1,704.4	0.6	1,712.6	18%	1,191	2,409	3	4%	0.72	0.69	34	36	34
Kpit Cummins Infosyst	IT	65.2	(4.4)	65.5	14%	520	833	(7)	7%			-	-	63
MoserBaer	IT	95.0	(3.6)	95.4	17%	1,025	4,057	(1)	15%	-	-	91	-	54
Mphasis Ltd	IT	224.9	(0.8)	226.3	22%	109	1,729	(1)	11%			-	-	51
NIIT Ltd	IT	91.0	(0.4)	91.2	10%	112	857	(3)	4%			-	-	27
NIIT Tech	IT	116.6	(1.2)	117.2	19%	467	2,234	(0)	32%	-	-	68	-	45
Nucleus Software	IT	176.4	(1.4)	178.2	38%	4	39	1	1%			-	-	29
Patni Computer	IT	226.5	(1.1)	226.3	-4%	55	533	1	6%			-	-	34
Polaris	IT	105.9	(2.7)	106.2	10%	11,900	3,945	(9)	33%	0.03	0.03	72	62	85
Redington ( India ) Ltd	IT	300.2	1.5	314.9	179%	1	32	2	0%			-	-	42
Rolta India	IT	325.6	4.9	326.0	4%	1,521	1,129	(12)	6%	-	-	30	-	42
Sasken	IT	152.1	(0.7)	153.0	23%	737	1,263	11	30%			-	-	43
Satyam	IT	418.8	1.4	420.1	11%	2,660	3,944	(7)	5%	0.29	0.28	44	42	25
TCS	IT	841.6	1.0	847.0	23%	786	3,160	0	7%	-	-	43	-	40
Tech Mahindra	IT	750.3	(2.2)	755.9	27%	44	190	7	5%			-	-	48
Tulip IT	IT	961.6	1.1	963.3	7%	2	25	(3)	1%			-	-	31
Wipro	IT	432.0	0.6	434.8	24%	1,273	4,573	1	8%	-	-	-	-	39
Bhushan Steel	Metals	891.7	(0.8)	894.2	10%	1	20	(2)	1%			-	-	25
Hindalco	Metals	129.6	(4.7)	129.2	-10%	14,489	25,083	4	20%	0.15	0.14	56	50	35
Hindustan Zinc Ltd	Metals	553.3	(0.4)	557.5	28%	7	141	2	0%			-	-	38
Ispat Industries Ltd	Metals	25.7	(3.4)	25.9	21%	11,998	44,492	1	42%	0.17	0.15	83	64	67
Jindal Saw Ltd	Metals	544.5	(2.0)	548.2	25%	4	350	-	6%			-	-	46
Jindal Stainless	Metals	129.2	(0.5)	129.6	11%	51	4,381	-	31%			-	-	42
Jindal Steel & Power	Metals	1,891.1	(1.5)	1,899.8	17%	363	1,011	1	8%			-	-	73
JSW Steel	Metals	771.7	0.1	773.7	9%	486	2,112	(0)	11%			-	-	62
National Alum	Metals	392.3	(0.0)	393.7	13%	540	2,731	1	17%	-	-	45	-	47
SAIL	Metals	139.7	(2.6)	139.8	3%	9,239	19,591	3	19%	0.21	0.20	54	57	55
Sesa Goa	Metals	173.2	(1.2)	165.3	-167%	3,228	12,381	1	17%	0.03	0.02	68	99	69
Sterlite Ind.	Metals	609.5	(1.8)	613.5	24%	735	6,226	1	21%	0.20	0.20	43	99	56
Tatasteel	Metals	602.9	(2.2)	605.1	14%	5,528	9,605	4	13%	0.30	0.28	56	50	61
Welspun Guj	Metals	342.9	(0.3)	344.6	18%	190	1,692	(1)	8%			-	-	50
Adlabs Films	Misc	507.4	(1.7)	510.6	23%	483	2,420	(0)	62%	0.25	0.25	57	37	75
Ballarpur Ind.	Misc	32.8	(2.8)	33.1	33%	219	4,212	1	7%	-	-	-	-	35
Deccan Aviation	Misc	84.6	(0.1)	84.8	11%	366	2,262	-	17%	-	-	-	-	62
Everest Kanto Cylinder	Misc	311.4	1.7	314.1	32%	16	320	(1)	4%			-	-	40
Gateway Distriparks	Misc	94.8	(0.3)	94.5	-10%	60	1,840	(1)	14%			-	-	30
GE Shipping	Misc	388.1	1.0	386.3	-17%	180	534	2	3%	-	-	50	-	59
Gitanjal Gems Ltd	Misc	255.7	(0.6)	257.6	28%	78	1,492	(1)	20%			-	-	35
Great Offshore Ltd	Misc	443.3	1.8	446.2	23%	154	501	3	8%			-	-	49
Hotel Leela	Misc	31.6	(1.7)	31.7	17%	611	9,731	(1)	29%	-	-	58	-	39
Indian Hotels	Misc	79.1	(1.0)	79.5	18%	917	6,259	0	6%	0.06	0.06	59	46	33
Info Edge (I) Ltd	Misc	865.0	(1.3)	880.0	63%	-	2	-	0%			-	-	22
JetAirways	Misc	494.0	0.2	496.8	21%	29	177	1	5%			-	-	51
NDTV	Misc	344.0	(0.3)	346.6	28%	32	937	0	15%			-	-	27
Network 18 Fincap Ltd	Misc	190.0	(1.0)	190.8	14%	151	909	(3)	18%			-	-	61
Pantaloon Retail	Misc	366.6	(2.9)	368.2	15%	54	1,239	1	7%			-	-	51
SCI	Misc	222.4	(4.6)	223.7	22%	453	1,998	3	18%	-	-	60	-	39
Wire & Wireless (I) Ltd	Misc	24.3	(6.0)	24.5	30%	2,750	11,104	5	58%	0.16	0.14	99	76	77
Sun Tv	Misc	239.8	(2.8)	240.5	11%	50	261	(4)	1%			-	-	63
ZEE LTD	Misc	212.7	1.2	211.3	-24%	505	2,686	3	5%			-	-	50
Havells India	Misc	365.6	(0.7)	374.0	84%	0	116	0	3%			-	-	49
Aban Offshore	Oil & Gas	2,342.3	(2.4)	2,357.2	23%	134	680	1	23%	0.15	0.15	58	68	45
Bongaigaon Refinery	Oil & Gas	67.7	1.2	62.3	-22%	596	2,927	(6)	37%	0.01	0.01	99	99	36
BPCL	Oil & Gas	308.6	(2.7)	310.5	22%	318	1,358	2	5%			-	-	50
Cairn India	Oil & Gas	240.9	(2.0)	242.2	19%	3,289	8,853	0	10%	0.16	0.15	44	42	41
Chennai Petroleum	Oil & Gas	287.3	(1.6)	276.2	12%	274	3,057	(2)	32%	-	-	-	-	45

■ Polaris down 2.7%  
■ Futures OI down 9%

■ Rolta India up 4.9%  
■ Futures OI down 12%

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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	
Essar Oil	Oil & Gas	215.8	(3.0)	216.8	17%	5,809	6,967	(1)	26%	0.12	0.12	64	58	70
GAIL	Oil & Gas	393.9	(5.6)	389.5	15%	1,655	2,516	7	4%	3.00	3.00	48	45	40
Hindustan Oil Explorati	Oil & Gas	131.2	0.5	131.7	13%	210	3,240	(2)	18%	-	-	50	-	31
HPCL	Oil & Gas	215.9	(3.3)	216.7	14%	891	4,040	4	13%	-	-	54	-	48
IOC	Oil & Gas	438.7	(0.5)	439.1	3%	189	1,048	1	2%	-	-	26	-	38
MRPL	Oil & Gas	66.0	(1.7)	66.2	11%	2,439	7,529	(2)	22%	0.08	0.08	71	58	76
ONGC	Oil & Gas	1,074.4	0.8	1,078.7	15%	1,557	7,114	1	7%	0.56	0.51	47	45	36
Petronet LNG	Oil & Gas	60.8	(2.0)	61.2	24%	790	6,761	0	11%	0.11	0.10	54	62	36
Reliance	Oil & Gas	2,224.8	(2.3)	2,238.5	22%	3,784	6,587	2	7%	0.36	0.35	37	38	49
RNRL	Oil & Gas	94.8	(2.6)	95.1	12%	34,587	34,789	(1)	31%	0.33	0.30	94	94	103
RPL	Oil & Gas	156.5	(3.2)	157.0	12%	41,949	59,032	6	37%	0.34	0.32	54	49	45
Aurobindo Pharma	Pharma	306.2	(1.6)	308.4	27%	90	971	0	20%	-	-	-	-	27
Biocon	Pharma	398.9	0.2	401.6	25%	33	356	1	5%	-	-	-	41	26
Cipla	Pharma	234.4	0.1	235.3	15%	1,386	2,919	6	3%	-	-	33	-	34
Divi's Lab	Pharma	1,527.7	(0.2)	1,539.4	28%	91	401	1	7%	-	-	-	-	37
Dr Reddy's	Pharma	603.8	2.5	606.0	13%	242	898	(6)	5%	-	-	-	-	47
Glaxosmithkline	Pharma	1,124.2	(0.6)	1,128.2	13%	3	48	(1)	1%	-	-	-	-	17
Lupin	Pharma	738.4	(1.0)	742.8	22%	347	669	(2)	8%	-	-	-	-	24
Matrix Laboratories	Pharma	144.5	(2.6)	147.0	64%	3	253	0	3%	-	-	-	-	42
Piramal Healthcare Lim	Pharma	318.6	(0.5)	325.0	73%	1	10	-	0%	-	-	-	-	42
Orchid Chemicals	Pharma	250.5	(2.5)	248.3	-32%	222	1,687	(0)	16%	-	-	53	-	25
Ranbaxy	Pharma	493.2	(1.3)	493.3	1%	4,150	20,749	3	60%	0.43	0.40	22	99	30
Sterling Biotech	Pharma	178.5	(0.2)	179.7	26%	580	5,255	(1)	23%	-	-	62	-	85
Strides Arcolab	Pharma	180.8	(0.1)	182.1	25%	12	310	0	5%	-	-	-	-	67
Sun Pharma	Pharma	1,465.2	0.9	1,465.3	26%	342	501	3	3%	-	-	-	-	26
Wockhardt	Pharma	198.0	0.3	199.5	28%	47	999	0	18%	-	-	-	-	34
Alstom Projects	Power	416.9	(1.5)	419.4	22%	42	240	1	5%	-	-	-	-	47
CESC Ltd	Power	354.8	0.1	355.5	7%	25	298	(1)	3%	-	-	-	-	31
Jai Prakash Hydro	Power	53.7	(1.9)	54.0	20%	2,331	9,800	(1)	30%	-	-	64	-	59
KSK Energy Ventures L	Power	160.0	(1.1)	160.0	0%	47	175	(1)	1%	-	-	-	-	37
Neyveli Lignite	Power	116.2	(1.5)	116.8	19%	1,122	3,605	(0)	17%	-	-	82	-	53
NTPC	Power	180.4	(0.6)	180.4	17%	9,534	34,676	1	24%	0.17	0.16	47	44	38
Power Grid	Power	94.1	(1.2)	93.7	-17%	4,682	20,236	6	19%	0.24	0.21	52	53	49
Reliance Infrastructure	Power	972.4	(1.4)	976.3	15%	2,261	3,376	2	14%	0.09	0.09	-	-	78
Reliance Power	Power	161.8	(1.7)	162.2	9%	5,620	13,705	(0)	23%	0.32	0.29	69	58	88
Suzlon	Power	233.8	(3.0)	235.2	23%	4,631	12,784	2	13%	0.06	0.06	57	66	50
Tata Power	Power	1,018.9	(1.6)	1,025.0	22%	672	2,131	(0)	8%	-	-	48	-	58
Bajaj Hindustan	Sugar	173.1	0.2	174.2	23%	5,444	6,571	12	46%	0.01	0.01	65	52	47
Balrampur Chini	Sugar	89.0	(2.5)	89.7	29%	13,354	16,032	7	55%	0.35	0.33	71	67	40
Shree Renuka Sugars	Sugar	123.3	(3.9)	124.2	27%	38,360	16,575	8	63%	0.27	0.26	66	64	46
Triveni Engineering	Sugar	103.6	(4.7)	104.3	25%	6,813	3,765	15	23%	-	-	86	-	65
Bharti Airtel	Telecom	809.1	(1.2)	813.5	20%	1,465	5,796	4	6%	0.13	0.13	35	38	37
IBN18 Broadcast Ltd	Telecom	99.9	(2.1)	100.3	16%	8	5,544	-	48%	-	-	-	-	51
Idea Cellular	Telecom	86.2	0.1	86.8	25%	4,239	23,895	4	12%	0.09	0.09	51	46	34
MTNL	Telecom	104.1	(2.8)	104.8	26%	3,301	13,424	2	37%	0.15	0.13	54	55	48
RCOM	Telecom	412.5	(2.7)	415.2	24%	6,305	20,904	2	23%	0.08	0.08	63	55	79
Sterilite Optical	Telecom	180.1	(1.0)	181.7	33%	35	1,302	(1)	18%	-	-	-	-	43
Tata Teleservices	Telecom	27.6	(0.4)	27.6	7%	7,425	33,095	(0)	34%	0.13	0.12	66	59	45
Tata Communications	Telecom	427.1	(0.0)	429.3	19%	145	1,208	(0)	12%	-	-	-	-	68
Aditya Birla Nuvo	Textile	1,349.9	0.8	1,348.1	-5%	47	75	19	1%	-	-	-	-	57
Alok Industries	Textile	40.6	(1.8)	40.8	18%	975	8,187	3	34%	-	-	73	-	50
Arvind	Textile	36.0	(3.4)	36.1	10%	2,215	10,952	1	50%	0.04	0.04	85	76	48
Bombay Dyeing	Textile	532.3	(5.7)	536.5	29%	864	1,266	14	32%	-	-	-	-	65
Bombay Rayon Fashion	Textile	343.8	(5.1)	347.1	36%	712	1,896	8	27%	-	-	-	-	56
Century Textiles	Textile	487.1	(2.0)	490.7	27%	228	2,726	1	25%	-	-	-	-	57
Rajesh Exports	Textile	49.8	(2.6)	50.0	15%	1,157	6,579	1	29%	0.20	0.18	88	60	56
S Kumars	Textile	67.8	(3.5)	68.3	30%	733	5,193	6	22%	-	-	-	-	45

■ Aditya Birla Nuvo up 0.8%  
 ■ Futures OI up 19%

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

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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
05-Aug-08	Edelweiss Value Scanner; Adding Value to investments
05-Aug-08	Enhanced Nifty: Nifty with an edge
05-Aug-08	Edelweiss Style Analysis: What's hot

Date	Monthly Reports
15-July-08	Edelweiss Fund Insight - EFI
31-July-08	Rollover Analysis
05-Aug-08	hEDGE: The alternative insights monthly
05-Aug-08	RSC: Relative Strength Comparison

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