

| Nifty Snapshot | | | | | | | | | |
|----------------|-----------|-----------|--------|--------|--|--|--|--|--|
| | Close | Prv Cl. | Ab chg | % chg | | | | | |
| Spot | 25,145.10 | 25,198.70 | -53.60 | -0.21 | | | | | |
| Futures | 25,236.75 | 25,247.80 | -11.05 | -0.04 | | | | | |
| OI(mlshr) | 16.16 | 16.47 | -0.32 | -1.92 | | | | | |
| Vol (lots) | 171152 | 242488 | -71336 | -29.42 | | | | | |
| COC | 91.65 | 49.10 | 42.55 | 86.7 | | | | | |
| PCR-OI | 1.33 | 1.08 | 0.25 | 23.0 | | | | | |

Nifty Futures Price v/s OI



| Institu | tional / | Activi | ity in pre | viou | is trading | se | ssion | |
|------------------|------------------|--------|------------|-----------|------------|----------|----------|--|
| (in Rs cr.) | (in Rs cr.) | | Buy | | Sell | | Net | |
| Index Fu | Index Futures 15 | | 1596.92 | | 2267.11 | | -670.19 | |
| Index Op | otions | 236 | 5787.81 | 24 | 24458.91 | -: | 58671.10 | |
| Stock Fu | tures | 24 | 750.72 | 2 | 8951.27 | | -4200.55 | |
| Stock Options 33 | | 052.65 | 35750.77 | | | -2698.12 | | |
| FII Ca | sh | 17 | ,446.87 | 18,135.56 | | -688.69 | | |
| DII Ca | DII Cash 1 | | ,803.18 11 | | 1,832.44 | | 2,970.74 | |
| Net FII A | ctivity (| in Re | s cr.) | | | | | |
| Date | ldx F | ut | Stk Fut | | ldx Opt | | Cash | |
| 5-Sep | -670 | .2 | -4200.6 | | -58671.1 | | -689 | |
| 4-Sep | -133 | 3.5 | -5541.1 | | -29081.4 | | 975 | |
| 3-Sep | 389 | 389.0 | | 1 | 25246.6 | | 1029 | |
| 2-Sep | -600 | .2 | 2186.4 | | -8469.2 | | 1735 | |
| 30-Aug | 2275 | 5.7 | 4370. | 3 | 14634.9 | | 5318 | |
| 29-Aug | 3346 | 6.7 | 1022. | 5 | 121175.8 | 3 | 3260 | |

Technical Pivot (Intraday):

| | S2 | S1 | PIVOT | R1 | R2 |
|-----------|-------|-------|-------|-------|-------|
| NIFTY | 25145 | 25190 | 25270 | 25315 | 25395 |
| BANKNIFTY | 51580 | 51655 | 51715 | 51790 | 51850 |

Summary

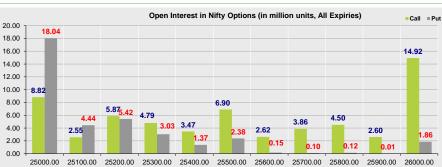
 Indian markets closed on a flat note where buying was mainly seen in Banking, Information Technology, Metals sectors. Nifty Sept Futures closed at 25236.75 (down 11.05 points) at a premium of 91.65 pts to spot.

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- FIIs were net sellers in Cash to the tune of 688.69 Cr and were net sellers in index futures to the tune of 670.19 Cr.
- India VIX decreased by 1.18% to close at 14.21 touching an intraday high of 14.38.

Open Interest in Nifty Options:





- The above second chart shows previous trading day's change in Nifty options where Liquidation in OI were seen in 25000, 25100, 25200 strike Puts and at 25400, 25300, 25200 strike Calls indicating market is likely to remain range bound the near term.
- Highest OI build-up is seen at 26000 strike Calls and 25000 strike Puts, to the tune of 14.92mn and 18.04mn respectively.

Outlook on Nifty:

Index is likely to open on a flat note today and is likely to remain range bound during the day.

(Price is in Rs; OI is in million units; Price chg and OI chg are in percentage) NB RESEARCH

| Fresh Longs seen in: | | | | | Fresh Shorts seen in: | | | | |
|-------------------------|--------|--------------|-------|--------|------------------------|--------|--------------|------|-----------|
| Scrip | Price | Price chg | OI | OI Chg | Scrip | Price | Price chg | OI | OI Chg |
| SYNGENE | 911.5 | 3.1 | 6.7 | 14.8 | MFSL | 1123.4 | -1.4 | 9.4 | 54.0 |
| MUTHOOTFIN | 1998.1 | 1.9 | 3.9 | 11.3 | CHAMBLFERT | 515.1 | -3.3 | 14.7 | 15.8 |
| GMRINFRA | 96.4 | 2.8 | 335.0 | 9.1 | RELIANCE | 2999.5 | -1.3 | 55.1 | 7.3 |
| Short Covering seen in: | | | | | Long Unwinding seen in | : | | | |
| Scrip | Price | Price chg | OI | OI Chg | Scrip | Price | Price chg | OI | OI Chg |
| PVRINOX | 1581.3 | 3.6 | 3.6 | -10.0 | ZYDUSLIFE | 1136.1 | -0.5 | 18.3 | -9.3 |
| LICHSGFIN | 711.4 | 2.4 | 28.9 | -4.5 | LALPATHLAB | 3411.6 | -0.1 | 1.0 | -7.8 |
| RAMCOCEM | 850.5 | 0.7 | 10.7 | -4.5 | BAJAJFINSV | 1872.5 | -0.2 | 13.2 | -3.5 |

AVP - DERIVATIVES AND TECHNICAL RESEARCH

AMIT BHUPTANI SR.DERIVATIVES AND TECHNICAL RESEARCH ANALYST



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| NIFTY50 Options OI (CE OI = Resistance) (PE OI = Support) | | | | | | | |
|---|------------------|------------------|-------|--|--|--|--|
| Symbol | Highest CE OI | Highest PE OI | СМР | | | | |
| ADANIPORTS | 1500 | 1460 | 1471 | | | | |
| ADANIENT | 3200 | 2800 | 3030 | | | | |
| ASIANPAINT | 3400 | 3200 | 3247 | | | | |
| AXISBANK | 1200 | 1200 | 1184 | | | | |
| BAJAJ-AUTO | 11000 | 10000 | 10913 | | | | |
| BAJAJFINSV | 1900 | 1700 | 1873 | | | | |
| BAJFINANCE | 8000 | 7000 | 7271 | | | | |
| BHARTIARTL | 1600 | 1500 | 1555 | | | | |
| BPCL | 370 | 350 | 362 | | | | |
| BRITANNIA | 6000 | 5500 | 5874 | | | | |
| CIPLA | 1660 | 1640 | 1632 | | | | |
| COALINDIA | 540 | 500 | 500 | | | | |
| DIVISLAB | 5100 | 5000 | 5129 | | | | |
| DRREDDY | 7000 | 6500 | 6731 | | | | |
| EICHERMOT | 5000 | 5000 | 4806 | | | | |
| GRASIM | 2800 | 2700 | 2756 | | | | |
| HCLTECH | 1840 | 1700 | 1794 | | | | |
| HDFCBANK | 1700 | 1600 | 1654 | | | | |
| HDFCLIFE | 770 | 700 | 754 | | | | |
| HEROMOTOCO | 5800 | 5500 | 5751 | | | | |
| HINDALCO | 700 | 650 | 672 | | | | |
| HINDUNILVR | 3000 | 2600 | 2847 | | | | |
| ICICIBANK | 1240 | 1200 | 1242 | | | | |
| ITC | 520 | 500 | 513 | | | | |
| INDUSINDBK | 1460 | 1400 | 1431 | | | | |

| NIFTY50 Options OI (CE OI = Resistance) (PE OI = Support) | | | | | | | |
|--|------------------|------------------|-------|--|--|--|--|
| Symbol | Highest CE OI | Highest PE Ol | СМР | | | | |
| INFY | 2000 | 1900 | 1939 | | | | |
| IOC | 180 | 175 | 182 | | | | |
| JSWSTEEL | 950 | 900 | 930 | | | | |
| KOTAKBANK | 1900 | 1800 | 1783 | | | | |
| LT | 3800 | 3600 | 3634 | | | | |
| LTIM | 6200 | 6000 | 6182 | | | | |
| M&M | 2800 | 2700 | 2739 | | | | |
| MARUTI | 12500 | 12000 | 12331 | | | | |
| NESTLEIND | 2600 | 2440 | 2512 | | | | |
| NTPC | 420 | 400 | 406 | | | | |
| ONGC | 330 | 300 | 313 | | | | |
| POWERGRID | 340 | 340 | 333 | | | | |
| RELIANCE | 3100 | 3000 | 2999 | | | | |
| SBILIFE | 1920 | 1900 | 1914 | | | | |
| SBIN | 820 | 800 | 821 | | | | |
| SUNPHARMA | 1860 | 1800 | 1832 | | | | |
| TATACONSUM | 1200 | 1200 | 1193 | | | | |
| TATAMOTORS | 1100 | 1000 | 1072 | | | | |
| TATASTEEL | 155 | 155 | 152 | | | | |
| TCS | 5000 | 4400 | 4497 | | | | |
| TECHM | 1700 | 1600 | 1645 | | | | |
| TITAN | 3800 | 3600 | 3733 | | | | |
| ULTRACEMCO | 11800 | 11000 | 11576 | | | | |
| UPL | 630 | 600 | 622 | | | | |
| WIPRO | 550 | 520 | 527 | | | | |



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| l against MWPI | L | | | | | OI against MWF | OI against MWPL | OI against MWPL | OI against MWPL |
|----------------|------------|---------------|-----------------------|------|---|----------------|---------------------|------------------------------|---------------------------------------|
| Symbol | MWPL | Open Interest | Limit for next day | % OI | | Symbol | Symbol MWPL | Symbol MWPL Open Interest | |
| CHAMBLFERT | 31488204 | 33768700 | Ban | 107% | 1 | BHEL | BHEL 256482590 | | |
| BALRAMCHIN | 23040698 | 23753600 | Ban | 103% | 1 | ZYDUSLIFE | ZYDUSLIFE 50353988 | ZYDUSLIFE 50353988 31007700 | ZYDUSLIFE 50353988 31007700 16828588 |
| BIOCON | 93845890 | 96502500 | Ban | 103% | | OFSS | OFSS 4732126 | OFSS 4732126 2880800 | OFSS 4732126 2880800 1614719 |
| BANDHANBNK | 193370862 | 189865200 | Ban | 98% | | RAMCOCEM | RAMCOCEM 27272201 | RAMCOCEM 27272201 16077750 | RAMCOCEM 27272201 16077750 9830840 |
| RBLBANK | 121256568 | 116492500 | Ban | 96% | 1 | EXIDEIND | EXIDEIND 91809066 | EXIDEIND 91809066 53208000 | EXIDEIND 91809066 53208000 34010612 |
| ABFRL | 83419778 | 78218400 | Ban | 94% | | VEDL | VEDL 339787241 | VEDL 339787241 196334900 | VEDL 339787241 196334900 126462978 |
| HINDCOPPER | 65482129 | 60425300 | Ban | 92% | | UPL | UPL 101298895 | UPL 101298895 57842200 | UPL 101298895 57842200 38391750 |
| NMDC | 229794455 | 193972500 | 24332232 | 84% | | ACC | ACC 16266067 | ACC 16266067 8979000 | ACC 16266067 8979000 6473763 |
| IDEA | 7934775627 | 6649280000 | 888756845 | 84% | | SUNTV | SUNTV 19704232 | SUNTV 19704232 10815000 | SUNTV 19704232 10815000 7904020 |
| SAIL | 289139949 | 238796000 | 35886951 | 83% | | INDIGO | INDIGO 34513031 | INDIGO 34513031 18911400 | INDIGO 34513031 18911400 13875979 |
| PNB | 591377974 | 479984000 | 81825075 | 81% | | NAVINFLUOR | NAVINFLUOR 7060735 | NAVINFLUOR 7060735 3801175 | NAVINFLUOR 7060735 3801175 2906523 |
| ANKBARODA | 372635498 | 299256750 | 54746973 | 80% | | METROPOLIS | METROPOLIS 5160312 | METROPOLIS 5160312 2744000 | METROPOLIS 5160312 2744000 2158296 |
| INFC | 17249403 | 13834600 | 2552332 | 80% | | ESCORTS | ESCORTS 6768976 | ESCORTS 6768976 3590675 | ESCORTS 6768976 3590675 2839852 |
| DIXON | 7988703 | 6295000 | 1294267 | 79% | | HINDPETRO | HINDPETRO 191910891 | HINDPETRO 191910891 97981650 | HINDPETRO 191910891 97981650 84333696 |
| LTF | 167461848 | 131816404 | 27272351 | 79% | | PVRINOX | PVRINOX 14163124 | PVRINOX 14163124 7156281 | PVRINOX 14163124 7156281 6298686 |
| GMRINFRA | 716538553 | 548685000 | 132026625 | 77% | | | | | |
| | 31601465 | | 6401091 | 75% | | | | | |
| | | 23620300 | | | | | | | |
| MANAPPURAM | 109626743 | 81759000 | 22386405 | 75% | | | | | |
| IEX | 177845485 | 132532500 | 36420710 | 75% | | | | | |
| CANBK | 672420574 | 494714250 | 144085295 | 74% | | | | | |
| IDFCFIRSTB | 966311538 | 708592500 | 209403461 | 73% | | | | | |
| NATIONALUM | 178967755 | 130965000 | 39054367 | 73% | | | | | |
| LICHSGFIN | 60244101 | 43228000 | 14003895 | 72% | | | | | |
| ADANIENT | 57646033 | 40831200 | 13932531 | 71% | | | | | |
| GRANULES | 29633038 | 20848000 | 7303386 | 70% | | | | | |
| SBICARD | 59683524 | 41950400 | 14748947 | 70% | | | | | |
| ABCAPITAL | 161899049 | 113394600 | 40409496 | 70% | | | | | |
| PEL | 24116103 | 16575750 | 6334547 | 69% | | | | | |
| HAL | 37934515 | 25282200 | 10755589 | 67% | | | | | |
| CONCOR | 55081874 | 36686000 | 15641780 | 67% | | | | | |
| AARTIIND | 41153022 | 27245000 | 11850370 | 66% | | | | | |
| IRCTC | 60165566 | 39578875 | 17578412 | 66% | | | | | |
| BSOFT | 32626827 | 21318000 | 9677485 | 65% | | | | | |
| 000F1 | 32020021 | 21310000 | 90 <i>11</i> 400 | 03% | | | | | |



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Derivative Recommendations:

| Stock Name | Call (Buy/Sell) | Entry price | Targets | Stop Loss | Duration | Status |
|----------------------------|--------------------|-------------|---------|-----------|------------|--------|
| COFORGE (Bull Call Spread) | Buy | 103 | 197 | 50 | 1-2 Days | Open |
| BPCL 360 CE | Buy | 7 | 20 | 2 | Positional | Open |
| GNFC 710CE | Buy | 21 | 28 | 17 | 1-2 Days | Open |



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