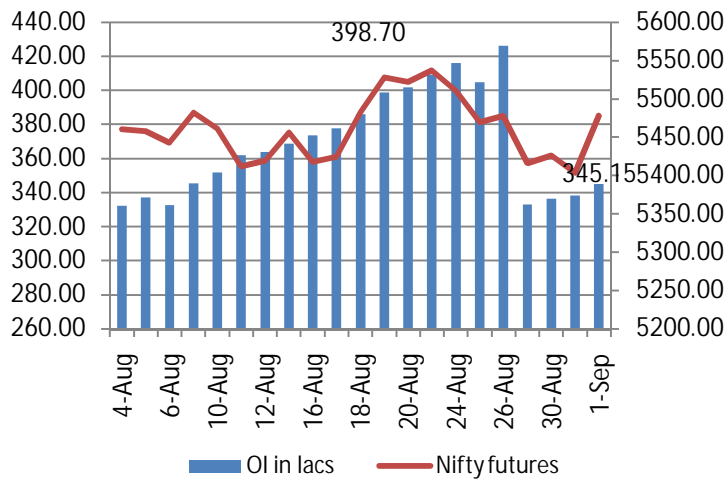
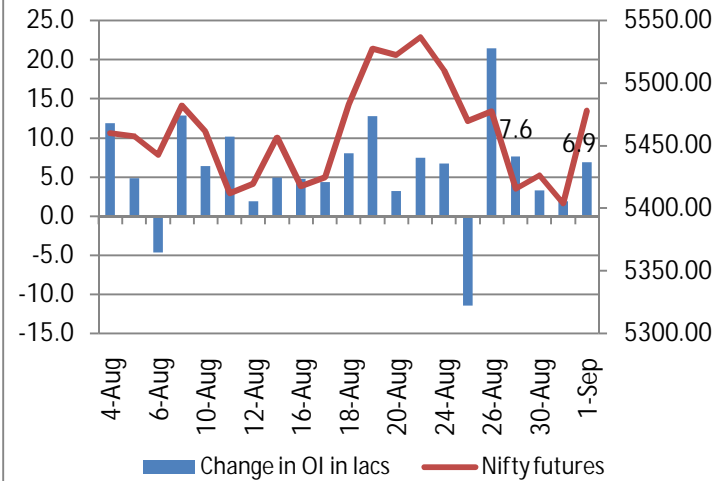


NIFTY FUTURE & OPEN INTEREST MOVEMENT ANALYSIS

Nifty Open Interest & Nifty future

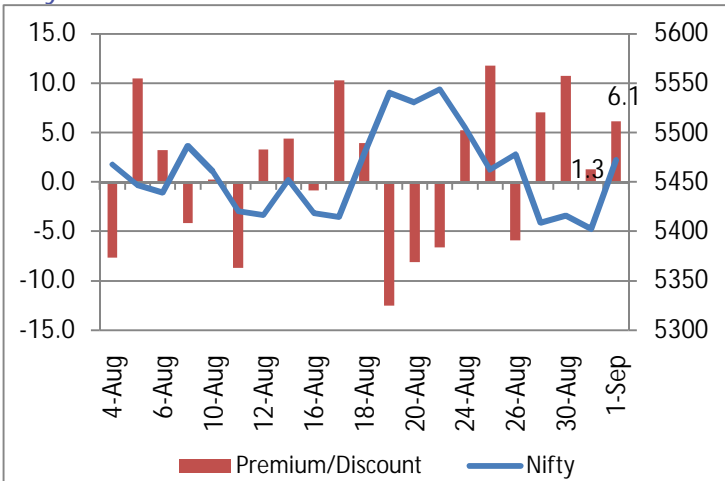


Change in Nifty Open Interest & Nifty future

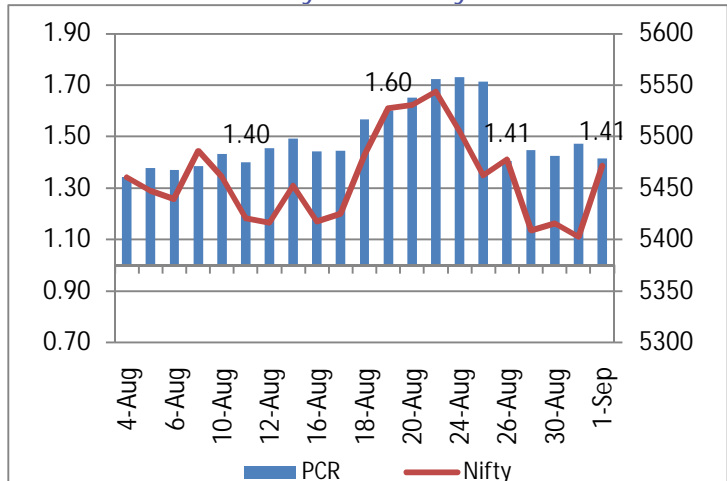


- On Wednesday Nifty opened positive and traded flat. Post 1 pm markets took steep hike and closed 69.45 points up at 5471.85.
- Nifty open interest saw an addition of 6.9 lakhs as compared to addition of 1.9 lakhs on the previous day & stands at 345.1 lakhs.

Nifty Future Premium / Discount



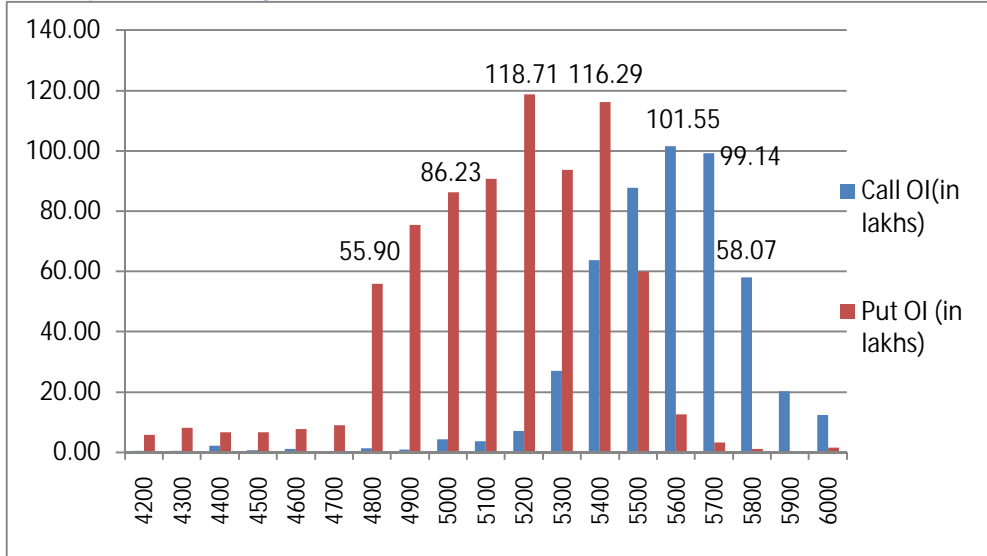
Put Call Ratio of Nifty Ol & Nifty Future



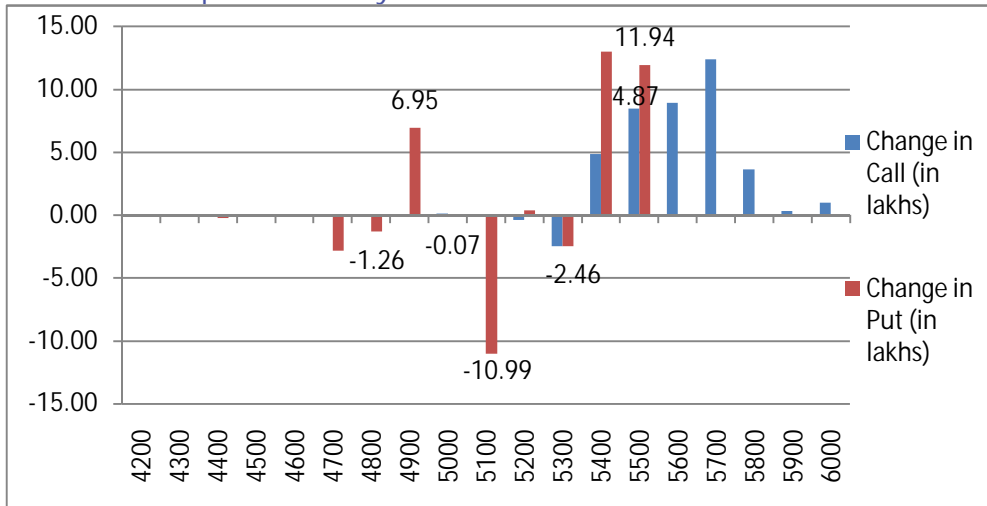
- Nifty September futures closed at 6.1 points premium as compared to 1.3 points premium on previous day.
- Put call ratio for Nifty increased from 1.41 to 1.43.

NIFTY PUT CALL ANALYSIS

OI in various strike price of Nifty



Change OI in various strike price of Nifty



- On Wednesday, we saw a net addition of 37.03 lakhs on the call side with highest addition seen at 5700 call by 12.42 lakhs. We also saw addition at 5500 & 5600 call by 8.48 & 8.92 lakhs respectively.
- On the Put side we saw an addition of 14.29 lakhs with the huge addition seen at 5400 & 5500 put by 13.01 & 11.94 lakhs respectively. At 5100 strike price we saw unwinding of 10.99 lakh puts.
- On Wednesday we saw markets ending on firm note. Today we expect markets to open higher on favorable global cues.



This Document has been prepared by Nirmal Bang Research (Nirmal Bang Securities Pvt Ltd). The information, analysis and estimates contained herein are based on Nirmal Bang Research assessment and have been obtained from sources believed to be reliable. This document is meant for the use of the intended recipient only. This document, at best, represents Nirmal Bang Research opinion and is meant for general information only. Nirmal Bang Research, its directors, officers or employees shall not in anyway be responsible for the contents stated herein. Nirmal Bang Research expressly disclaims any and all liabilities that may arise from information, errors or omissions in this connection. This document is not to be considered as an offer to sell, or a solicitation to buy any securities. Nirmal Bang Research, its affiliates and their employees may from time to time hold positions in securities referred to herein. Nirmal Bang Research or its affiliates may from time to time solicit from or perform investment banking or other services for any company mentioned in this document