

Nifty Snapshot								
	Close	Prv Cl.	Ab chg	% chg				
Spot	25,052.35	25,017.75	34.60	0.14				
Futures	25,048.35	25,017.70	30.65	0.12				
OI(mlshr)	15.25	14.49	0.76	5.27				
Vol (lots)	441463	312738	128725	41.16				
COC	-4.00	-0.05	-3.95	7900.0				
PCR-OI	1.21	1.22	0.00	-0.1				

### Nifty Futures Price v/s OI



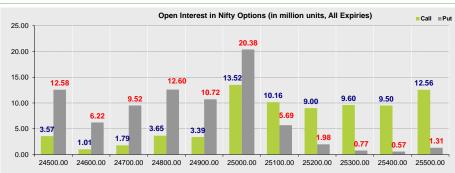
Institu	tional A	Activi	ty in pre	viou	s trading	se	ssion	
(in Rs cr.)			Buy		Sell		Net	
Index Futures 11		837.14	ç	734.32		2102.82		
Index Op	tions	339	1410.69	34	07282.09	-	15871.40	
Stock Fu	tures	90	778.75	9	3850.50		-3071.75	
Stock Op	Stock Options 27		684.70	25727.14			1957.56	
FII Ca	sh	13	535.83	14	4,883.36	-1,347.53		
DII Cash		12	12,746.57		12,307.22		439.35	
Net FII Ad	ctivity (	in Rs	cr.)					
Date	ldx F	ut	Stk Fut		ldx Opt		Cash	
28-Aug	2102	.8	-3071.	8	-15871.4		-1348	
27-Aug	2058	.3	4456.5		2862.2		1504	
26-Aug	3060	.9	3275.4		5163.1		483	
23-Aug	92.3	3	2035.8		-10953.8		1944	
22-Aug	607.	.1	-1943.	9	-24001.0		1372	
21-Aug	-727	.9	37.0		21751.5		-800	

Technical Pivot (Intraday):								
	S2	S1	PIVOT	R1	R2			
NIFTY	24895	24970	25060	25135	25220			
BANKNIFTY	50855	51000	51210	51360	51565			

### Summary

- Indian markets closed on a flat note where buying was mainly seen in Information Technology, Pharmaceutical sectors. Nifty Aug Futures closed at 25048.35(up 30.65 points) at a discount of 4.00 pts to spot.
  - FIIs were net sellers in Cash to the tune of 1347.53 Cr and were net buyers in index futures to the tune of 2102.82 Cr.
- India VIX increased by 2.32% to close at 13.95 touching an intraday high of 14.09.

# **Open Interest in Nifty Options:**





- The above second chart shows previous trading day's change in Nifty options where Addition in OI were seen in 24700, 24800, 24900, 25000 strike Puts and at 25400, 25300, 25200, 25100 strike Calls indicating market is likely to remain positive in the near term.
- Highest OI build-up is seen at 25000 strike Calls and 25000 strike Puts, to the tune of 13.52mn and 20.38mn respectively.

#### **Outlook on Nifty:**

Index is likely to open on a flat note today and is likely to remain positive 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	Ol Chg	
GRANULES	707.1	5.0	10.8	36.0	ABFRL	315.6	-2.4	52.1	18.8	
IEX	203.7	4.2	68.9	10.4	FEDERALBNK	194.9	-0.9	119.4	13.7	
INDIAMART	3054.6	1.7	1.5	9.3	FINNIFTY	23639.8	-0.2	0.1	8.3	
Short Covering seen in:					Long Unwinding seen in:					
Scrip	Price	Price chg	OI	OI Chg	Scrip	Price	Price chg	OI	OI Chg	
INDIACEM	370.7	0.7	13.6	-21.0	BANKNIFTY	51428.8	-0.2	2.4	-24.4	
BSOFT	660.5	2.2	10.6	-14.5	COROMANDEL	1741.0	-0.4	4.0	-8.6	
BALRAMCHIN	589.0	2.9	6.2	-14.5	PVRINOX	1520.8	-0.2	4.4	-7.2	

# Derivatives Daily

NIFTY50 Options OI	(CE OI = Resis	tance) (PE OI =	Support)
Symbol	Highest CE OI	Highest PE OI	СМР
ADANIPORTS	1600	1200	1469
ADANIENT	3200	3000	3025
ASIANPAINT	3200	3000	3127
AXISBANK	1200	1100	1170
BAJAJ-AUTO	11000	10300	10623
BAJAJFINSV	1600	1600	1709
BAJFINANCE	7000	6500	6887
BHARTIARTL	1500	1500	1549
BPCL	360	319.5	348
BRITANNIA	6000	5000	5699
CIPLA	1560	1560	1618
COALINDIA	550	500	527
DIVISLAB	5000	4800	5041
DRREDDY	7100	6500	7005
EICHERMOT	5000	4800	4939
GRASIM	2700	2700	2718
HCLTECH	1640	1640	1713
HDFCBANK	1700	1600	1635
HDFCLIFE	720	720	740
HEROMOTOCO	5600	5100	5318
HINDALCO	710	600	704
HINDUNILVR	2760	2760	2765
ICICIBANK	1220	1200	1223
ITC	510	500	497
INDUSINDBK	1440	1300	1412

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NIFTY50 Options OI (CE OI = Resistance) ( PE OI = Support)							
Symbol	Highest CE OI	Highest PE OI	СМР				
INFY	1820	1860	1936				
IOC	180	170	174				
JSWSTEEL	1000	900	949				
KOTAKBANK	1820	1740	1792				
LT	3800	3600	3684				
LTIM	6600	5800	6122				
M&M	2900	2800	2798				
MARUTI	13000	12000	12327				
NESTLEIND	2500	2480	2495				
NTPC	430	400	409				
ONGC	350	320	328				
POWERGRID	365	330	334				
RELIANCE	3100	3000	3000				
SBILIFE	1780	1780	1838				
SBIN	900	800	809				
SUNPHARMA	1740	1740	1810				
TATACONSUM	1200	1200	1203				
TATAMOTORS	1100	1000	1072				
TATASTEEL	170	150	154				
TCS	4600	4400	4506				
TECHM	1600	1600	1630				
TITAN	3600	3500	3530				
ULTRACEMCO	12000	11000	11238				
UPL	600	500	578				
WIPRO	520	515	536				



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OI against MWPI						OI against MWP	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	
GRANULES	29633038	29190000	Ban	99%	1	AARTIIND	AARTIIND 41153022		
BANDHANBNK	193370862	185774400	Ban	96%		HAL	HAL 37934515	HAL 37934515 26759700	HAL 37934515 26759700 9278089
HINDCOPPER	65482129	60727400	Ban	93%		ACC	ACC 16266067	ACC 16266067 11403900	ACC 16266067 11403900 4048863
INDIACEM	44360911	39309500	Ban	89%		BSOFT	BSOFT 32626827	BSOFT 32626827 22747000	BSOFT 32626827 22747000 8248485
SAIL	289139949	252420000	22262951	87%		SBICARD	SBICARD 59683524	SBICARD 59683524 41112000	SBICARD 59683524 41112000 15587347
ABFRL	83419778	72467200	6781589	87%		VEDL	VEDL 339787241	VEDL 339787241 234020400	VEDL 339787241 234020400 88777478
PEL	24116103	20902500	2007797	87%		NAVINFLUOR	NAVINFLUOR 7060735	NAVINFLUOR 7060735 4703825	NAVINFLUOR 7060735 4703825 2003873
IEX	177845485	152013750	16939460	85%		DEEPAKNTR	DEEPAKNTR 13846910	DEEPAKNTR 13846910 9211200	DEEPAKNTR 13846910 9211200 3943364
BIOCON	93845890	79170000	9983595	84%		BATAINDIA	BATAINDIA 12812405	BATAINDIA 12812405 8464125	BATAINDIA 12812405 8464125 3707659
DFCFIRSTB	966311538	813667500	104328461	84%	-	BHEL	BHEL 256482590	BHEL 256482590 166075875	BHEL 256482590 166075875 77582585
RBLBANK	121256568	102060000	13133739	84%	TAT	TACHEM	TACHEM 31601465	TACHEM 31601465 20252100	TACHEM 31601465 20252100 9769291
_TF	167461848	140370058	18718697	84%	UPL		101555620	101555620 64962300	101555620 64962300 31515539
IANAPPURAM	109626743	90420000	13725405	82%	ESCORTS		6768976	6768976 4214100	6768976 4214100 2216427
GMRINFRA	716538553	586608750	94102875	82%	METROPOLIS		5160312	5160312 3159200	5160312 3159200 1743096
PNB	591377974	483904000	77905075	82%	PVRINOX	ļ	14163124	14163124 8503044	14163124 8503044 4951923
LICHSGFIN	60244101	49020000	8211895	81%	OFSS		4732126	4732126 2756800	4732126 2756800 1738719
IDEA	7934775627	6452960000	1085076845	81%	M&MFIN		118003973	118003973 68224000	118003973 68224000 43879774
GNFC	17249403	13989300	2397632	81%	LAURUSLABS		78528143		
NMDC	229794455	182718000	35586732	80%	APOLLOTYRE		79567108		
BANKBARODA			65648448	77%	MCX				
	372635498	288355275					10180563		
ADANIENT	57646033	44116200	10647531	77%	TATAPOWER		9616396		
CHAMBLFERT	31488204	23810800	6102993	76%	CANFINHOME	186	44752	44752 10367175	44752 10367175 7345339
NATIONALUM	178967755	134141250	35878117	75%	HINDPETRO	19191	0891	0891 106365150	0891 106365150 75950196
EXIDEIND	91809066	68623200	18595412	75%	INDIAMART	60870 <sup>2</sup>	18	18 3288600	18 3288600 2494067
ZYDUSLIFE	50353988	37114200	10722088	74%	INDIGO	3451303	1	1 18559500	1 18559500 14227879
CANBK	672420574	492000750	146798795	73%	JUBLFOOD	76153623	3	39631250	3 39631250 32714691
CONCOR	55081874	40167000	12160780	73%	OBEROIRLTY	23485458		12215700	12215700 10095485
SUNTV	19704232	14326500	4392520	73%	DLF	12833546	4	4 65613075	4 65613075 56305615
DIXON	7988703	5789000	1800267	72%	LTTS	5568481		2845000	2845000 2445056
ABCAPITAL	161899049	116942400	36861696	72%	ASHOKLEY	28241940	)3	143980000	3 143980000 124318432
BALRAMCHIN	23040698	16569600	5319063	72%	LUPIN	4834219	2	2 24479575	2 24479575 21445507
IRCTC	60165566	43211000	13946287	72%	VOLTAS	4612625	2	2 22902000	2 22902000 20917939
RAMCOCEM	27272201	19458200	6450390	71%					



## **Derivative Recommendations:**

Stock Name	Call (Buy/Sell)	Entry price	Targets	Stop Loss	Duration	Status
DABUR 650CE	Buy	19	25	12	1-2 Days	Open
BANKNIFTY Future	Buy	51400	52400	50900	Positional	Open
NESTLEIND FUT	Sell	2509.4	2450	2540	1-2 Days	Open



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