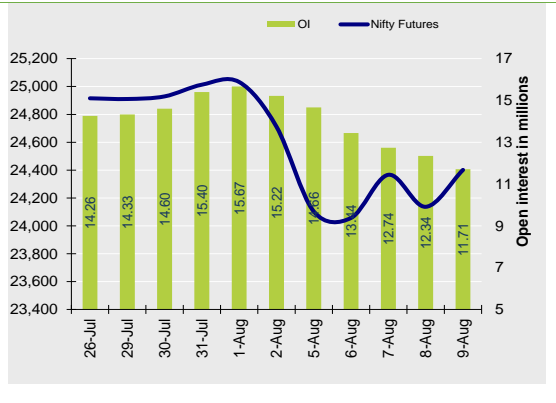


Nifty Snapshot

	Close	Prv Cl.	Ab chg	% chg
Spot	24,367.50	24,117.00	250.50	1.04
Futures	24,401.50	24,136.55	264.95	1.10
OI(mlshr)	11.71	12.34	-0.63	-5.14
Vol (lots)	260013	376292	-116279	-30.90
COC	34.00	19.55	14.45	73.9
PCR-OI	1.09	1.04	0.05	5.1

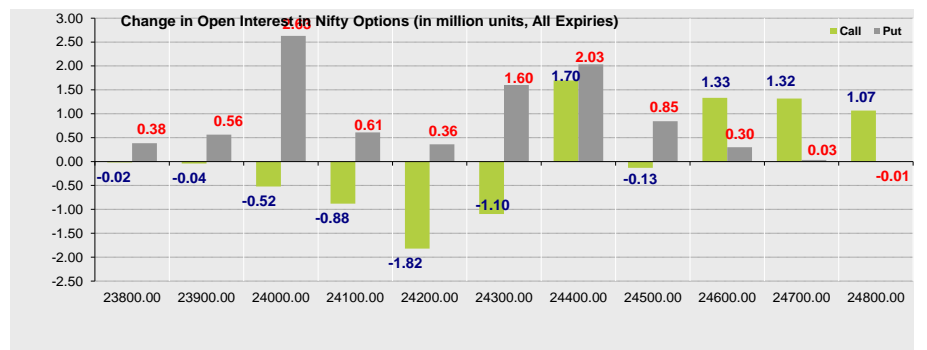
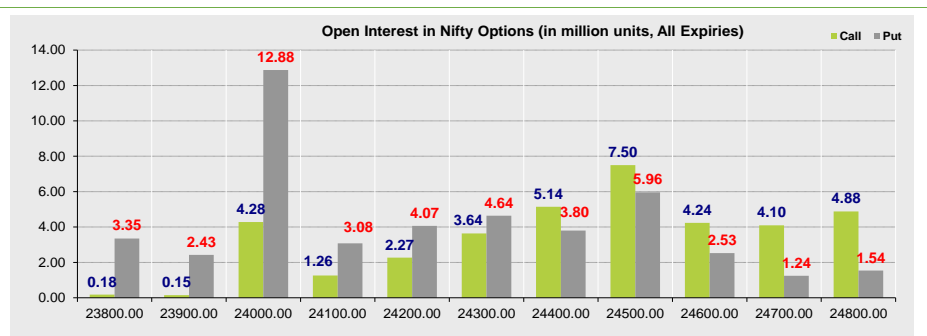
Nifty Futures Price v/s OI



Summary

- Indian markets closed on positive note where buying was mainly seen in Automobiles, IT, Oil & Gas sectors. Nifty Aug Futures closed at 24401.50 (up 264.95 points) at a premium of 34.00 pts to spot.
- FII's were net buyers in Cash to the tune of 406.72 Cr and were net buyers in index futures to the tune of 460.98 Cr.
- India VIX decreased by 7.45% to close at 15.34 touching an intraday high of 16.60.

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 24100, 24200, 24300, 24400 strike Puts and at 24700, 24600, 24400 strike Calls indicating market is likely to remain range bound in the near term.
- Highest OI build-up is seen at 24500 strike Calls and 24000 strike Puts, to the tune of 7.50mn and 12.88mn respectively.

Outlook on Nifty:

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

Institutional Activity in previous trading session

(in Rs cr.)	Buy	Sell	Net
Index Futures	3483.00	3022.02	460.98
Index Options	862365.19	862269.51	95.68
Stock Futures	26159.98	22494.52	3665.46
Stock Options	43115.04	44695.26	-1580.22
FII Cash	12,454.93	12,048.21	406.72
DII Cash	15,190.99	11,211.40	3,979.59

Net FII Activity (in Rs cr.)

Date	Idx Fut	Stk Fut	Idx Opt	Cash
9-Aug	461.0	3665.5	95.7	407
8-Aug	-2943.2	-10224.1	61241.7	-2627
7-Aug	-1032.5	3054.3	14039.8	-3315
6-Aug	-2031.2	-1308.9	46488.6	-3531
5-Aug	-2433.9	1391.3	-20355.6	-10074
2-Aug	-1394.7	-8106.6	32869.3	-3310

Technical Pivot (Intraday):

	S2	S1	PIVOT	R1	R2
NIFTY	24260	24330	24385	24460	24515
BANKNIFTY	50300	50435	50615	50755	50930

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

Fresh Longs seen in:

Scrip	Price	Price chg	OI	OI Chg
TRENT	6302.0	11.5	3.6	20.9
MCX	4399.0	4.1	2.4	11.0
SIEMENS	6844.8	1.1	2.8	9.2

Fresh Shorts seen in:

Scrip	Price	Price chg	OI	OI Chg
LAURUSLABS	428.3	-1.2	21.0	12.4
SAIL	129.1	-6.0	154.9	11.9
APOLLOTYRE	486.8	-4.7	15.4	10.0

Short Covering seen in:

Scrip	Price	Price chg	OI	OI Chg
FINNIFTY	23029.7	0.8	0.1	-8.5
NIFTY	24401.5	1.1	13.3	-5.5
BHARATFORG	1639.0	1.7	7.9	-5.0

Long Unwinding seen in:

Scrip	Price	Price chg	OI	OI Chg
PIDILITIND	3138.3	-1.4	2.6	-4.1
SYNGENE	840.7	-0.4	6.3	-3.1
HINDPETRO	378.1	-3.0	58.1	-2.3

NIFTY50 Options OI (CE OI = Resistance) (PE OI = Support)			
Symbol	Highest CE OI	Highest PE OI	CMP
ADANIPTS	1600	1500	1540
ADANIENT	3200	3200	3206
ASIANPAINT	3100	3000	3055
AXISBANK	1200	1100	1147
BAJAJ-AUTO	10000	9000	9792
BAJAJFINSV	1600	1600	1563
BAJFINANCE	7000	6600	6645
BHARTIARTL	1500	1420	1469
BPCL	349.5	319.5	335
BRITANNIA	6000	5300	5766
CIPLA	1600	1500	1578
COALINDIA	550	450	526
DIVISLAB	5000	4500	4851
DRREDDY	7000	6900	7012
EICHERMOT	5000	4800	4841
GRASIM	2700	2600	2580
HCLTECH	1640	1600	1596
HDFCBANK	1700	1600	1654
HDFCLIFE	720	600	706
HEROMOTOCO	5600	5000	5231
HINDALCO	650	600	624
HINDUNILVR	2800	2700	2752
ICICIBANK	1220	1150	1167
ITC	500	450	497
INDUSINDBK	1400	1300	1355

NIFTY50 Options OI (CE OI = Resistance) (PE OI = Support)			
Symbol	Highest CE OI	Highest PE OI	CMP
INFY	1900	1700	1779
IOC	185	170	170
JSWSTEEL	960	900	910
KOTAKBANK	1800	1800	1777
LT	3800	3500	3605
LTIM	5500	5000	5397
M&M	3000	2600	2760
MARUTI	13000	12000	12276
NESTLEIND	2500	2500	2510
NTPC	430	400	412
ONGC	350	320	331
POWERGRID	365	340	344
RELIANCE	3000	3000	2945
SBILIFE	1800	1600	1730
SBIN	900	800	828
SUNPHARMA	1780	1700	1736
TATACONSUM	1200	1214.9	1187
TATAMOTORS	1200	1000	1064
TATASTEEL	170	150	152
TCS	4400	4200	4239
TECHM	1560	1500	1509
TITAN	3500	3300	3343
ULTRACEMCO	12000	11000	11290
UPL	600	500	556
WIPRO	600	500	494

OI against MWPL

Symbol	MWPL	Open Interest	Limit for next day	% OI
INDIACEM	44360911	62347100	Ban	141%
SAIL	289139949	302768000	Ban	105%
BIOCON	93845890	92805000	Ban	99%
GRANULES	29633038	28962000	Ban	98%
LICHSGFIN	60244101	58645000	Ban	97%
BANDHANBNK	193370862	187457200	Ban	97%
MANAPPURAM	109626743	104475000	Ban	95%
ABFRL	83419778	78613600	Ban	94%
INDIAMART	6087018	5524500	Ban	91%
PNB	591377974	530064000	Ban	90%
EXIDEIND	91809066	81311400	5907212	89%
IEX	177845485	156615000	12338210	88%
RBLBANK	121256568	105005000	Ban	87%
BSOFT	32626827	28092000	Ban	86%
HINDCOPPER	65482129	55657950	Ban	85%
IDFCFIRSTB	966311538	820230000	97765961	85%
ABCAPITAL	161899049	137338200	Ban	85%
PEL	24116103	20185500	2724797	84%
CONCOR	55081874	44426000	7901780	81%
SBICARD	59683524	48060000	8639347	81%
GNFC	17249403	13825500	Ban	80%
BANKBARODA	372635498	296454600	57549123	80%
IDEA	7934775627	6305760000	1232276845	79%
CHAMBLFERT	31488204	24447300	5466493	78%
BATAINDIA	12812405	9828375	2343409	77%
LTF	167461848	126466466	32622289	76%
NMDC	229794455	173034000	45270732	75%
VEDL	339787241	253634800	69163078	75%
CANBK	672420574	492277500	146522045	73%
HAL	37934515	27172200	8865589	72%
SUNTV	19704232	14064000	4655020	71%
NATIONALUM	178967755	127541250	42478117	71%
IRCTC	60165566	42657125	14500162	71%

OI against MWPL

Symbol	MWPL	Open Interest	Limit for next day	% OI
OFSS	4732126	3242800	1252719	69%
ACC	16266067	11136000	4316763	68%
BALRAMCHIN	23040698	15560000	6328663	68%
ADANIANT	57646033	38640300	16123431	67%
ESCORTS	6768976	4373875	2056652	65%
BHEL	256482590	165608625	78049835	65%
DIXON	7988703	5151600	2437667	64%
METROPOLIS	5160312	3250800	1651496	63%
TATACHEM	31601465	19843450	10177941	63%
TATAPOWER	339616396	213254100	109381476	63%
CANFINHOME	18644752	11454300	6258214	61%
AARTIIND	41153022	25257000	13838370	61%
UPL	101555620	60491600	35986239	60%
RAMCOCEM	27272201	16160200	9748390	59%
GMRINFRA	716538553	424372500	256339125	59%
INDUSTOWER	258462437	150749200	94790115	58%
PVRINOX	14163124	8042320	5412647	57%
APOLLOTYRE	79567108	44912300	30676452	56%
ZYDUSLIFE	50353988	27534600	20301688	55%
IDFC	319996887	174230000	129767042	54%
LUPIN	48342192	26300275	19624807	54%
M&MFIN	118003973	63510000	48593774	54%
ASHOKLEY	282419403	150365000	117933432	53%
DLF	128335464	67598850	54319840	53%
NAVINFLUOR	7060735	3657150	3050548	52%
LTTS	5568481	2807400	2482656	50%
HINDPETRO	191910891	96620850	85694496	50%
JUBLFOOD	76153623	38290000	34055941	50%
MCX	10180563	5092600	4578934	50%

Derivative Recommendations:

Stock Name	Call (Buy/Sell)	Entry price	Targets	Stop Loss	Duration	Status
HINDUNILVR 2800CE	Buy	39	65	25	1-2 Days	Open
IOC 170 CE	Buy	4.4	9	2	Positional	Open
NIFTY 24450 CE	Buy	105	200	60	1-2 Days	Open

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