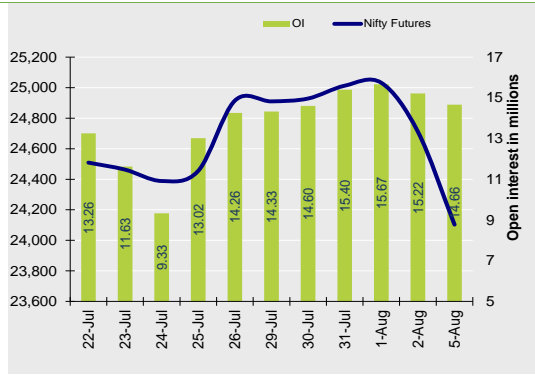


**Nifty Snapshot**

	Close	Prv Cl.	Ab chg	% chg
<b>Spot</b>	24,055.60	24,717.70	-662.10	-2.68
<b>Futures</b>	24,102.95	24,711.55	-608.60	-2.46
<b>OI(mlshr)</b>	14.66	15.22	-0.55	-3.63
<b>Vol (lots)</b>	713540	329256	384284	116.71
<b>COC</b>	47.35	-6.15	53.50	-869.9
<b>PCR-OI</b>	0.72	0.91	-0.19	-21.0

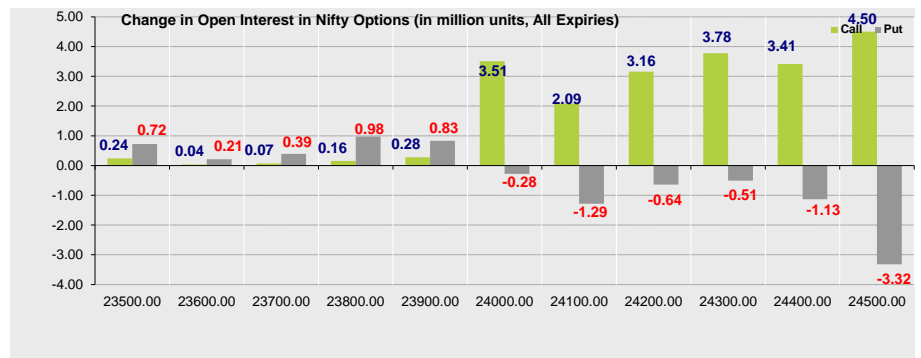
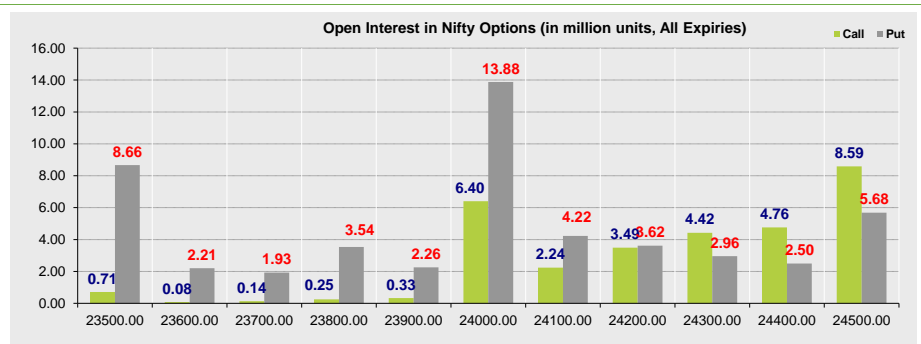
**Nifty Futures Price v/s OI**



**Summary**

- Indian markets closed on negative note where selling was mainly seen in Oil & Gas, Automobiles, Banking sectors. Nifty Aug Futures closed at 24102.95 (down 608.60 points) at a premium of 47.35 pts to spot.
- FII's were net sellers in Cash to the tune of 10073.75 Cr and were net sellers in index futures to the tune of 2433.94 Cr.
- India VIX increased by 42.23% to close at 20.37 touching an intraday high of 23.15.

**Open Interest in Nifty Options:**



**Institutional Activity in previous trading session**

(in Rs cr.)	Buy	Sell	Net
Index Futures	8121.03	10554.97	-2433.94
Index Options	2050359.75	2070715.33	-20355.58
Stock Futures	37868.41	36477.16	1391.25
Stock Options	69854.15	71423.28	-1569.13
FII Cash	12,724.19	22,797.94	-10,073.7
DII Cash	23,766.90	14,611.35	9,155.55

**Net FII Activity (in Rs cr.)**

Date	Idx Fut	Stk Fut	Idx Opt	Cash
5-Aug	-2433.9	1391.3	-20355.6	-10074
2-Aug	-1394.7	-8106.6	32869.3	-3310
1-Aug	1390.2	1626.8	-40694.2	2089
31-Jul	-1267.0	-639.6	42181.7	-3462
30-Jul	385.5	-2143.5	53913.2	-5599
29-Jul	1672.6	-1351.4	-11635.4	-2475

**Technical Pivot (Intraday):**

	S2	S1	PIVOT	R1	R2
NIFTY	23550	23825	24190	24465	24825
BANKNIFTY	49210	49715	50345	50845	51480

- The above second chart shows previous trading day's change in Nifty options where Addition in OI were seen in 23700, 23800, 23900 strike Puts and at 24300, 24200, 24100, 24000 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 8.59mn and 13.88mn respectively.

**Outlook on Nifty:**

**Index is likely to open on a gap up 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:**

Scrip	Price	Price chg	OI	OI Chg
MARICO	668.0	0.5	12.5	9.7
TATACONSUM	1202.8	0.4	11.1	7.0
CUMMINSIND	3518.8	0.0	6.0	4.8

**Fresh Shorts seen in:**

Scrip	Price	Price chg	OI	OI Chg
FINNIFTY	22825.2	-2.5	0.1	14.2
BANKNIFTY	50215.5	-2.4	3.2	14.0
LTTS	4760.5	-6.3	1.5	13.2

**Short Covering seen in:**

Scrip	Price	Price chg	OI	OI Chg
BRITANNIA	5731.2	1.1	2.6	-8.8
NESTLEIND	2525.1	0.9	6.7	-3.3
ALKEM	5326.7	0.0	1.7	-3.0

**Long Unwinding seen in:**

Scrip	Price	Price chg	OI	OI Chg
BSOFT	581.6	-4.6	13.5	-13.6
INDIAMART	2627.7	-5.9	2.1	-12.2
CHAMBLFERT	500.2	-4.7	16.1	-11.4

NIFTY50 Options OI (CE OI = Resistance) (PE OI = Support)			
Symbol	Highest CE OI	Highest PE OI	CMP
ADANIPTS	1600	1500	1500
ADANIEN	3200	3200	3044
ASIANPAINT	3200	2900	3112
AXISBANK	1200	1100	1140
BAJAJ-AUTO	10000	9000	9510
BAJAJFINSV	1700	1600	1572
BAJFINANCE	7000	6600	6618
BHARTIARTL	1500	1400	1466
BPCL	360	300	343
BRITANNIA	6500	5700	5731
CIPLA	1600	1500	1520
COALINDIA	550	450	503
DIVISLAB	5000	4500	4851
DRREDDY	7000	6500	6837
EICHERMOT	5000	4600	4613
GRASIM	2800	2800	2618
HCLTECH	1640	1580	1571
HDFCBANK	1700	1600	1623
HDFCLIFE	720	700	713
HEROMOTOCO	5600	5000	5212
HINDALCO	700	650	614
HINDUNILVR	2800	2700	2731
ICICIBANK	1220	1160	1169
ITC	500	500	489
INDUSINDBK	1500	1400	1395

NIFTY50 Options OI (CE OI = Resistance) ( PE OI = Support)			
Symbol	Highest CE OI	Highest PE OI	CMP
INFY	1900	1700	1762
IOC	185	180	172
JSWSTEEL	960	800	866
KOTAKBANK	1840	1800	1779
LT	3800	3500	3547
LTIM	5700	5500	5405
M&M	3000	2600	2690
MARUTI	14000	12000	12216
NESTLEIND	2500	2500	2525
NTPC	430	400	411
ONGC	350	310	310
POWERGRID	380	340	342
RELIANCE	3000	3000	2893
SBILIFE	1780	1600	1731
SBIN	900	800	814
SUNPHARMA	1780	1700	1725
TATACONSUM	1220	1214.9	1203
TATAMOTORS	1200	1100	1021
TATASTEEL	170	150	151
TCS	4400	4200	4179
TECHM	1560	1400	1461
TITAN	3500	3500	3394
ULTRACEMCO	12000	11000	11470
UPL	600	500	530
WIPRO	600	500	488

**OI against MWPL**

Symbol	MWPL	Open Interest	Limit for next day	% OI
INDIACEM	44360911	65644400	Ban	148%
INDIAMART	6087018	6093900	Ban	100%
HINDCOPPER	65482129	64707700	Ban	99%
MANAPPURAM	109626743	103656000	489405	95%
BSOFT	32626827	30425000	Ban	93%
LICHSGFIN	60244101	55644000	1587895	92%
ABCAPITAL	161899049	148483800	Ban	92%
RBLBANK	121256568	109117500	Ban	90%
CHAMBLFERT	31488204	27386600	Ban	87%
EXIDEIND	91809066	79347600	7871012	86%
BANDHANBNK	193370862	165706800	17995518	86%
GNFC	17249403	14523600	Ban	84%
PNB	591377974	496824000	64985075	84%
GRANULES	29633038	24464000	Ban	83%
IDFCFIRSTB	966311538	785467500	132528461	81%
ABFRL	83419778	66843400	12405389	80%
IDEA	7934775627	6299360000	1238676845	79%
BIOCON	93845890	73695000	15458595	79%
BANKBARODA	372635498	289419975	64583748	78%
IEX	177845485	137700000	31253210	77%
SAIL	289139949	222152000	52530951	77%
SBICARD	59683524	45368000	11331347	76%
VEDL	339787241	243160600	79637278	72%
CANBK	672420574	475220250	163579295	71%
PEL	24116103	16824750	6085547	70%
LTF	167461848	115708584	43380171	69%
HAL	37934515	26167200	9870589	69%
OFSS	4732126	3210700	1284819	68%
DIXON	7988703	5366200	2223067	67%
NMDC	229794455	153814500	64490232	67%
ADANIANT	57646033	38513400	16250331	67%
IRCTC	60165566	39649750	17507537	66%
ACC	16266067	10674600	4778163	66%

**OI against MWPL**

Symbol	MWPL	Open Interest	Limit for next day	% OI
SUNTV	19704232	12639000	6080020	64%
BHEL	256482590	163970625	79687835	64%
BALRAMCHIN	23040698	14505600	7383063	63%
CONCOR	55081874	34607000	17720780	63%
UPL	101555620	62871900	33605939	62%
TATACHEM	31601465	19215350	10806041	61%
INDUSTOWER	258462437	155590800	89948515	60%
GMRINFRA	716538553	421301250	259410375	59%
ESCORTS	6768976	3908850	2521677	58%
RAMCOCEM	27272201	15606000	10302590	57%
CANFINHOME	18644752	10618725	7093789	57%
PVRINOX	14163124	8060228	5394739	57%
IDFC	319996887	179355000	124642042	56%
ASHOKLEY	282419403	150635000	117663432	53%
NAVINFLUOR	7060735	3735725	2971973	53%
M&MFIN	118003973	61108000	50995774	52%
AARTIIND	41153022	21277000	17818370	52%
BATAINDIA	12812405	6554250	5617534	51%
DLF	128335464	65501700	56416990	51%
HINDPETRO	191910891	95823000	86492346	50%

**Derivative Recommendations:**

Stock Name	Call (Buy/Sell)	Entry price	Targets	Stop Loss	Duration	Status
IDFCFIRSTB Future	Sell	71.4	65	74	Positional	Open
M&M FUT	Sell	2668.4	2600	2700	1-2 Days	Open
BEL 280 PE	Buy	8.5	15	5	Positional	Open

**FROM THE EQUITY DERIVATIVE DESK:**

**NIRAV HARISH CHHEDA**  
AVP - DERIVATIVES AND TECHNICAL RESEARCH  
E-Mail: [nirav.chheda@nirmalbang.com](mailto:nirav.chheda@nirmalbang.com)  
Tel no: 6273-8199/8000

**AMIT BHUPTANI**  
SNR.DERIVATIVES AND TECHNICAL RESEARCH ANALYST  
E-Mail: [amit.bhuptani@nirmalbang.com](mailto:amit.bhuptani@nirmalbang.com)  
Tel no: 6273-8242/8000

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