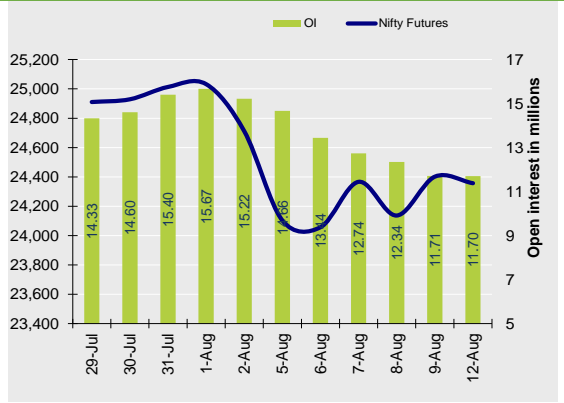


Nifty Snapshot

	Close	Prv Cl.	Ab chg	% chg
Spot	24,347.00	24,367.50	-20.50	-0.08
Futures	24,356.80	24,401.50	-44.70	-0.18
OI(mlshr)	11.70	11.71	0.00	-0.04
Vol (lots)	263966	260013	3953	1.52
COC	9.80	34.00	-24.20	-71.2
PCR-OI	1.03	1.09	-0.06	-5.5

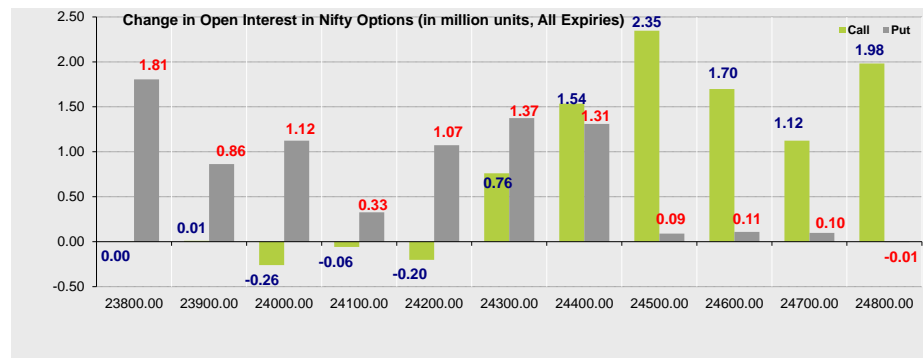
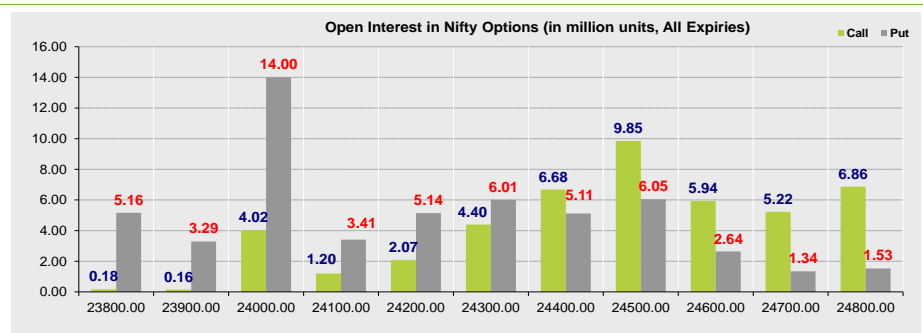
Nifty Futures Price v/s OI



Summary

- Indian markets closed on a flat note where buying was mainly seen in Metals, Realty, Oil & Gas sectors. Nifty Aug Futures closed at 24356.80 (down 44.70 points) at a premium of 9.80 pts to spot.
- FII's were net sellers in Cash to the tune of 4680.51 Cr and were net sellers in index futures to the tune of 422.97 Cr.
- India VIX increased by 3.47% to close at 15.87 touching an intraday high of 16.56.

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 24000, 24100, 24200, 24300 strike Puts and at 24600, 24500, 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 9.85mn and 14.00mn 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	2832.11	3255.08	-422.97
Index Options	2089905.93	2095030.60	-5124.67
Stock Futures	26622.52	26116.43	506.09
Stock Options	47614.76	48406.70	-791.94
FII Cash	13,846.14	18,526.65	-4,680.51
DII Cash	13,701.95	9,224.22	4,477.73

Net FII Activity (in Rs cr.)

Date	Idx Fut	Stk Fut	Idx Opt	Cash
12-Aug	-423.0	506.1	-5124.7	-4681
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

Technical Pivot (Intraday):

	S2	S1	PIVOT	R1	R2
NIFTY	24130	24245	24385	24500	24645
BANKNIFTY	50030	50375	50685	51030	51345

(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
VOLTAS	1588.4	10.6	10.9	20.4
COROMANDEL	1733.5	2.1	4.9	8.4
ONGC	340.3	2.8	130.9	5.3

Fresh Shorts seen in:

Scrip	Price	Price chg	OI	OI Chg
SUNTV	815.2	-10.6	11.0	40.2
NATIONALUM	174.9	-1.8	72.6	16.2
ASTRAL	1942.6	-4.7	4.2	12.7

Short Covering seen in:

Scrip	Price	Price chg	OI	OI Chg
SIEMENS	6935.2	1.3	2.6	-8.3
GRANULES	690.3	4.5	9.4	-6.1
AXISBANK	1165.8	1.6	54.8	-6.0

Long Unwinding seen in:

Scrip	Price	Price chg	OI	OI Chg
SYNGENE	826.8	-1.7	5.9	-6.2
INDIAMART	2735.2	-0.3	1.8	-2.3
COLPAL	3466.5	0.0	3.0	-2.3

NIFTY50 Options OI (CE OI = Resistance) (PE OI = Support)			
Symbol	Highest CE OI	Highest PE OI	CMP
ADANIPTS	1600	1500	1506
ADANIENT	3200	3000	3156
ASIANPAINT	3100	2900	3058
AXISBANK	1200	1100	1166
BAJAJ-AUTO	10000	9000	9722
BAJAJFINSV	1600	1500	1561
BAJFINANCE	7000	6500	6620
BHARTIARTL	1500	1420	1464
BPCL	349.5	319.5	334
BRITANNIA	6000	5700	5658
CIPLA	1600	1500	1588
COALINDIA	550	500	521
DIVISLAB	5000	4500	4895
DRREDDY	7000	6900	6916
EICHERMOT	5000	4800	4831
GRASIM	2700	2500	2582
HCLTECH	1640	1580	1588
HDFCBANK	1700	1600	1663
HDFCLIFE	720	700	704
HEROMOTOCO	5500	5200	5324
HINDALCO	650	600	631
HINDUNILVR	2800	2700	2752
ICICIBANK	1220	1150	1175
ITC	500	500	495
INDUSINDBK	1400	1300	1356

NIFTY50 Options OI (CE OI = Resistance) (PE OI = Support)			
Symbol	Highest CE OI	Highest PE OI	CMP
INFY	1900	1700	1801
IOC	180	170	170
JSWSTEEL	960	900	918
KOTAKBANK	1800	1800	1779
LT	3800	3500	3577
LTIM	5700	5000	5410
M&M	3000	2700	2726
MARUTI	13000	12000	12326
NESTLEIND	2500	2500	2481
NTPC	430	400	403
ONGC	350	300	340
POWERGRID	365	340	339
RELIANCE	3000	3000	2920
SBILIFE	1800	1600	1707
SBIN	900	800	816
SUNPHARMA	1780	1700	1734
TATACONSUM	1200	1214.9	1173
TATAMOTORS	1200	1000	1069
TATASTEEL	170	150	153
TCS	4400	4200	4205
TECHM	1560	1440	1514
TITAN	3500	3300	3326
ULTRACEMCO	12000	11000	11320
UPL	600	550	567
WIPRO	600	500	491

OI against MWPL

Symbol	MWPL	Open Interest	Limit for next day	% OI
INDIACEM	44360911	62057100	Ban	140%
SUNTV	19704232	23692500	Ban	120%
LICHSGFIN	60244101	57190000	Ban	95%
SAIL	289139949	272124000	Ban	94%
BANDHANBNK	193370862	181703200	Ban	94%
ABFRL	83419778	77623000	Ban	93%
GRANULES	29633038	27436000	Ban	93%
MANAPPURAM	109626743	101124000	Ban	92%
BIOCON	93845890	86137500	Ban	92%
EXIDEIND	91809066	83005200	4213412	90%
INDIAMART	6087018	5389500	Ban	89%
PNB	591377974	518744000	Ban	88%
PEL	24116103	21053250	1857047	87%
IEX	177845485	154080000	14873210	87%
RBLBANK	121256568	104312500	Ban	86%
IDFCFIRSTB	966311538	828382500	89613461	86%
NATIONALUM	178967755	152460000	17559367	85%
BSOFT	32626827	27745000	Ban	85%
HINDCOPPER	65482129	55045800	Ban	84%
ABCAPITAL	161899049	135669600	Ban	84%
SBICARD	59683524	49623200	7076147	83%
CHAMBLFERT	31488204	25752600	4161193	82%
CONCOR	55081874	44761000	7566780	81%
BANKBARODA	372635498	300970800	53032923	81%
IDEA	7934775627	6371240000	1166796845	80%
ADANIENIT	57646033	46133400	8630331	80%
GNFC	17249403	13692900	2694032	79%
BATAINDIA	12812405	10153125	2018659	79%
BALRAMCHIN	23040698	18107200	3781463	79%
NMDC	229794455	179590500	38714232	78%
CANBK	672420574	506067750	132731795	75%
LTF	167461848	125297422	33791333	75%
VEDL	339787241	252487100	70310778	74%

OI against MWPL

Symbol	MWPL	Open Interest	Limit for next day	% OI
IRCTC	60165566	44653000	12504287	74%
HAL	37934515	27513900	8523889	73%
ACC	16266067	11511600	3941163	71%
OFSS	4732126	3231300	1264219	68%
AARTIIND	41153022	27786000	11309370	68%
METROPOLIS	5160312	3477600	1424696	67%
DIXON	7988703	5347300	2241967	67%
BHEL	256482590	169010625	74647835	66%
ESCORTS	6768976	4378550	2051977	65%
TATAPOWER	339616396	216082350	106553226	64%
TATACHEM	31601465	19891300	10130091	63%
GMRINFRA	716538553	441168750	239542875	62%
CANFINHOME	18644752	11298300	6414214	61%
UPL	101555620	60630700	35847139	60%
PVRINOX	14163124	8341872	5113095	59%
JUBLFOOD	76153623	44773750	27572191	59%
RAMCOCEM	27272201	16016550	9892040	59%
ZYDUSLIFE	50353988	29542500	18293788	59%
INDUSTOWER	258462437	149834600	95704715	58%
APOLLOTYRE	79567108	45813300	29775452	58%
NAVINFLUOR	7060735	3871700	2835998	55%
M&MFIN	118003973	63894000	48209774	54%
IDFC	319996887	173240000	130757042	54%
ASHOKLEY	282419403	150255000	118043432	53%
LTTS	5568481	2923200	2366856	52%
DLF	128335464	67060125	54858565	52%
LUPIN	48342192	25193150	20731932	52%
VOLTAS	46126252	23897400	19922539	52%
HINDPETRO	191910891	97260750	85054596	51%
POLYCAB	10518888	5312625	4680318	51%
MCX	10180563	5132400	4539134	50%
LAURUSLABS	78528143	39168000	35433735	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
BAJAJFINSV FUT	Sell	1558.2	1515	1580	1-2 Days	Open
RECLTD FUT	Sell	578.4	550	590	1-2 Days	Open
ASTRAL 1900PE	Buy	37.5	65	20	1-2 Days	Open
BANKNIFTY Future	Buy	50850	51850	50350	Positional	Open

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