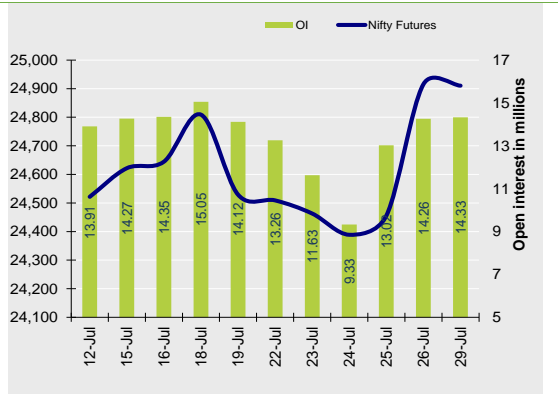


Nifty Snapshot

| | Close | Prv Cl. | Ab chg | % chg |
|-------------------|-----------|-----------|---------|--------|
| Spot | 24,836.10 | 24,834.85 | 1.25 | 0.01 |
| Futures | 24,910.45 | 24,915.45 | -5.00 | -0.02 |
| OI(mlshr) | 14.33 | 14.26 | 0.06 | 0.45 |
| Vol (lots) | 281192 | 409727 | -128535 | -31.37 |
| COC | 74.35 | 80.60 | -6.25 | -7.8 |
| PCR-OI | 1.14 | 1.36 | -0.22 | -16.1 |

Nifty Futures Price v/s OI



Institutional Activity in previous trading session (in Rs cr.)

| | Buy | Sell | Net |
|---------------|------------|------------|-----------|
| Index Futures | 8037.36 | 6364.75 | 1672.61 |
| Index Options | 2336097.74 | 2347733.12 | -11635.38 |
| Stock Futures | 34322.80 | 35674.21 | -1351.41 |
| Stock Options | 44068.30 | 45236.27 | -1167.97 |
| FII Cash | 17,371.87 | 19,846.41 | -2,474.54 |
| DII Cash | 18,993.38 | 13,327.84 | 5,665.54 |

Net FII Activity (in Rs cr.)

| Date | Idx Fut | Stk Fut | Idx Opt | Cash |
|--------|---------|---------|----------|-------|
| 29-Jul | 1672.6 | -1351.4 | -11635.4 | -2475 |
| 26-Jul | 4366.7 | 7074.1 | 14850.9 | 2546 |
| 25-Jul | -3087.5 | -1500.1 | -19660.2 | -2605 |
| 24-Jul | -3588.4 | -3007.6 | 64652.5 | -5131 |
| 23-Jul | -3659.9 | -6174.2 | 224.6 | -2975 |
| 22-Jul | -1274.1 | 7382.5 | 13939.6 | 3444 |

Technical Pivot (Intraday):

| | S2 | S1 | PIVOT | R1 | R2 |
|-----------|-------|-------|-------|-------|-------|
| NIFTY | 24700 | 24805 | 24940 | 25045 | 25180 |
| BANKNIFTY | 50525 | 50955 | 51670 | 52100 | 52810 |

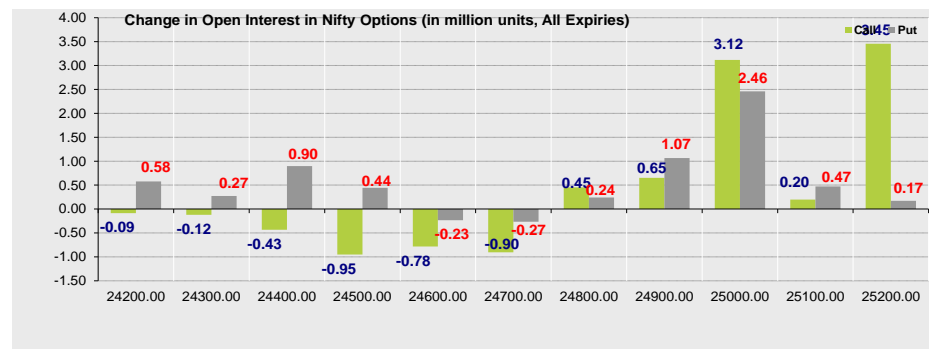
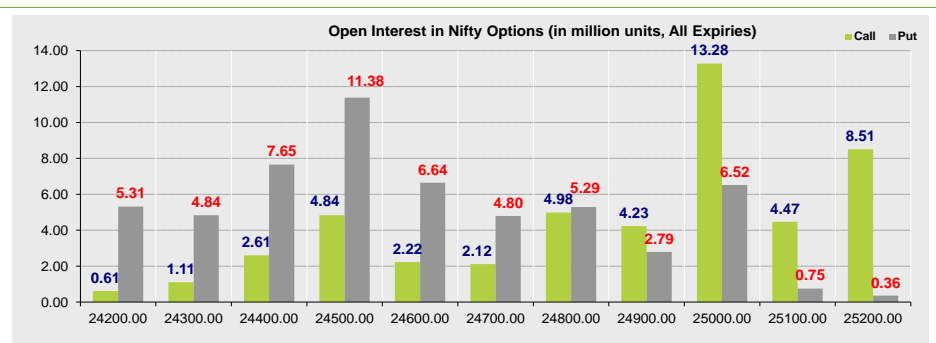
(Price is in Rs; OI is in million units; Price chg and OI chg are in percentage) **NB RESEARCH**

| Fresh Longs seen in: | | | | | Fresh Shorts seen in: | | | | |
|-------------------------|---------|-----------|-------|--------|-------------------------|---------|-----------|------|--------|
| Scrip | Price | Price chg | OI | OI Chg | Scrip | Price | Price chg | OI | OI Chg |
| SUNTV | 867.1 | 4.3 | 7.9 | 24.6 | INDIACEM | 376.4 | -0.2 | 29.0 | 61.8 |
| GUJGASLTD | 663.3 | 2.5 | 8.5 | 16.0 | UBL | 1982.1 | -3.0 | 2.6 | 25.1 |
| NIFTYNXT50 | 74364.0 | 1.1 | 0.0 | 13.3 | FINNIFTY | 23293.1 | -0.1 | 0.1 | 22.8 |
| Short Covering seen in: | | | | | Long Unwinding seen in: | | | | |
| Scrip | Price | Price chg | OI | OI Chg | Scrip | Price | Price chg | OI | OI Chg |
| MIDCPNIFTY | 12852.4 | 1.1 | 2.4 | -16.5 | CROMPTON | 434.2 | -2.3 | 20.1 | -11.2 |
| ICICIGI | 1977.8 | 0.2 | 3.8 | -8.4 | INDIGO | 4458.2 | -1.2 | 7.0 | -9.3 |
| BANDHANBNK | 218.4 | 13.4 | 102.3 | -7.7 | MGL | 1834.0 | -0.2 | 2.3 | -4.8 |

Summary

- Indian markets closed on flat note where buying was mainly seen in Automobiles, Realty, Oil & Gas sectors. Nifty Aug Futures closed at 24910.45 (down 5.00 points) at a premium of 74.35 pts to spot.
- FII's were net sellers in Cash to the tune of 2474.54 Cr and were net buyers in index futures to the tune of 1672.61 Cr.
- India VIX increased by 5.69% to close at 12.95 touching an intraday high of 13.26.

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 24500, 24800, 24900 strike Puts and at 25200, 25000, 24900, strike Calls indicating market is likely to remain range bound in the near term.
- Highest OI build-up is seen at 25000 strike Calls and 24500 strike Puts, to the tune of 13.28mn and 11.38mn respectively.

Outlook on Nifty:

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

| NIFTY50 Options OI (CE OI = Resistance) (PE OI = Support) | | | |
|---|---------------|---------------|------|
| Symbol | Highest CE OI | Highest PE OI | CMP |
| ADANIPTS | 1600 | 1500 | 1560 |
| ADANIENT | 3200 | 3000 | 3112 |
| ASIANPAINT | 3000 | 2900 | 2978 |
| AXISBANK | 1300 | 1100 | 1178 |
| BAJAJ-AUTO | 10000 | 9000 | 9600 |
| BAJAJFINSV | 1600 | 1500 | 1628 |
| BAJFINANCE | 7000 | 6500 | 6863 |
| BHARTIARTL | 1500 | 1400 | 1479 |
| BPCL | 340 | 300 | 339 |
| BRITANNIA | 6000 | 5500 | 5870 |
| CIPLA | 1600 | 1500 | 1549 |
| COALINDIA | 520 | 450 | 510 |
| DIVISLAB | 5000 | 4700 | 4910 |
| DRREDDY | 7000 | 6800 | 6875 |
| EICHERMOT | 5000 | 4600 | 4938 |
| GRASIM | 3000 | 2800 | 2836 |
| HCLTECH | 1640 | 1500 | 1641 |
| HDFCBANK | 1700 | 1600 | 1618 |
| HDFCLIFE | 715 | 650 | 700 |
| HEROMOTOCO | 5500 | 5000 | 5419 |
| HINDALCO | 700 | 650 | 666 |
| HINDUNILVR | 2800 | 2600 | 2732 |
| ICICIBANK | 1250 | 1200 | 1209 |
| ITC | 500 | 500 | 500 |
| INDUSINDBK | 1500 | 1400 | 1421 |

| NIFTY50 Options OI (CE OI = Resistance) (PE OI = Support) | | | |
|---|---------------|---------------|-------|
| Symbol | Highest CE OI | Highest PE OI | CMP |
| INFY | 1900 | 1800 | 1885 |
| IOC | 180 | 175 | 181 |
| JSWSTEEL | 900 | 900 | 902 |
| KOTAKBANK | 1900 | 1700 | 1802 |
| LT | 3800 | 3600 | 3802 |
| LTIM | 6000 | 5500 | 5814 |
| M&M | 2900 | 2700 | 2953 |
| MARUTI | 13000 | 12000 | 12716 |
| NESTLEIND | 2500 | 2500 | 2481 |
| NTPC | 400 | 390 | 394 |
| ONGC | 340 | 310 | 332 |
| POWERGRID | 350 | 340 | 342 |
| RELIANCE | 3000 | 3000 | 3044 |
| SBILIFE | 1800 | 1600 | 1754 |
| SBIN | 900 | 800 | 877 |
| SUNPHARMA | 1740 | 1600 | 1730 |
| TATACONSUM | 1205 | 1214.9 | 1205 |
| TATAMOTORS | 1100 | 1000 | 1129 |
| TATASTEEL | 170 | 160 | 164 |
| TCS | 4500 | 4300 | 4402 |
| TECHM | 1600 | 1500 | 1533 |
| TITAN | 3500 | 3400 | 3435 |
| ULTRACEMCO | 12000 | 11000 | 11837 |
| UPL | 570 | 500 | 556 |
| WIPRO | 600 | 500 | 528 |

Derivative Recommendations:

| Stock Name | Call (Buy/Sell) | Entry price | Targets | Stop Loss | Duration | Status |
|-----------------------|-----------------|-------------|---------|-----------|------------|--------|
| NIFTY (Long Straddle) | Buy | 695 | 950 | 545 | Positional | Open |
| | | | | | | |
| | | | | | | |

FROM THE EQUITY DERIVATIVE DESK:

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

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

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