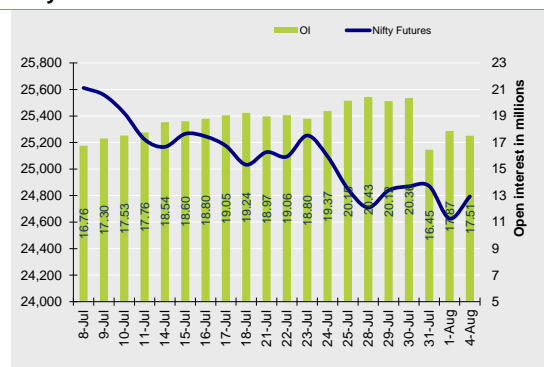


Nifty Snapshot

| | Close | Prv Cl. | Ab chg | % chg |
|--------------------|-----------|-----------|--------|--------|
| Spot | 24,722.25 | 24,565.35 | 156.90 | 0.64 |
| Futures | 24,793.10 | 24,627.20 | 165.90 | 0.67 |
| Oil(ml shr) | 17.51 | 17.87 | -0.36 | -1.99 |
| Vol (lots) | 62517 | 90654 | -28137 | -31.04 |
| COC | 70.85 | 61.85 | 9.00 | 14.6 |
| PCR-OI | 0.94 | 0.75 | 0.19 | 25.2 |

Nifty Futures Price v/s OI



Institutional Activity in previous trading session

| (in Rs cr.) | Buy | Sell | Net |
|---------------|-----------|-----------|-----------|
| Index Futures | 2340.26 | 2135.91 | 204.35 |
| Index Options | 752083.38 | 752762.37 | -678.99 |
| Stock Futures | 20003.87 | 16950.86 | 3053.01 |
| Stock Options | 20447.91 | 20557.06 | -109.15 |
| FII Cash | 9,014.97 | 11,581.48 | -2,566.51 |
| DII Cash | 14,068.40 | 9,682.11 | 4,386.29 |

Net FII Activity (in Rs cr.)

| Date | Idx Fut | Stk Fut | Idx Opt | Cash |
|--------|---------|---------|----------|-------|
| 4-Aug | 204.4 | 3053.0 | -679.0 | -2567 |
| 1-Aug | -3820.7 | -1836.0 | -3593.7 | -3366 |
| 31-Jul | -1235.8 | -1530.1 | 7956.5 | -5589 |
| 30-Jul | -445.4 | -197.3 | -14777.2 | -850 |
| 29-Jul | -1117.3 | 3207.0 | 1850.6 | -4637 |
| 28-Jul | -1178.6 | 2123.7 | -7987.6 | -6082 |

Technical Pivot (Intraday):

| | S2 | S1 | PIVOT | R1 | R2 |
|-----------|-------|-------|-------|-------|-------|
| NIFTY | 24560 | 24680 | 24745 | 24860 | 24930 |
| BANKNIFTY | 55485 | 55670 | 55810 | 56000 | 56135 |

(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 |
|------------|--------|-----------|------|--------|
| DELHIVERY | 463.7 | 7.9 | 13.7 | 15.1 |
| KEI | 3904.6 | 2.1 | 1.0 | 12.4 |
| MANAPPURAM | 264.9 | 6.4 | 23.7 | 8.0 |

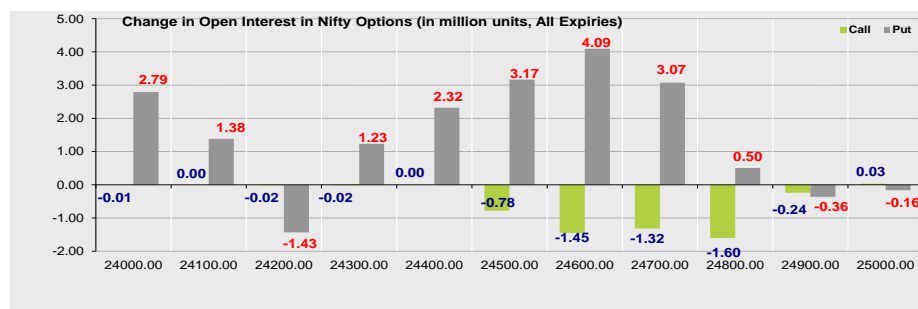
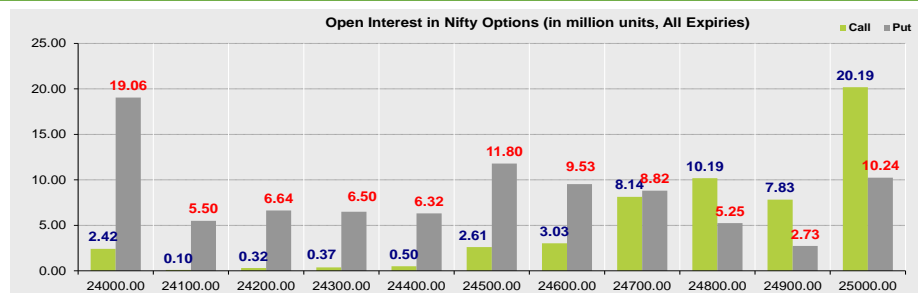
Short Covering seen in:

| Scrip | Price | Price chg | OI | OI Chg |
|------------|--------|-----------|------|--------|
| JSWENERGY | 540.3 | 5.3 | 38.8 | -7.8 |
| BLUESTARCO | 1746.6 | 2.7 | 1.2 | -6.9 |
| CHOLAFIN | 1477.6 | 4.2 | 12.8 | -6.7 |

Summary

- Indian markets closed on a positive note where buying was mainly seen in Automobiles, IT & Metal Sectors. Nifty Aug Futures closed at 24793.10 (up 165.90 points) at a premium of 70.85 pts to spot.
- FII's were net sellers in Cash to the tune of 2566.51 Cr and were net buyers in index futures to the tune of 204.35 Cr.
- India VIX decreased by 0.06% to close at 11.97 touching an intraday high of 12.63.

Open Interest in Nifty Options:



- The above second chart shows previous trading day's change in Nifty options where Liquidation in OI were seen in 24900, 24800, 24700 strike Calls and additions at 24500, 24600, 24700, 24800 strike Puts indicating market is likely to remain range bound in the near term.
- Highest OI build-up is seen at 25000 strike Calls and 24000 strike Puts, to the tune of 20.19mn and 19.06mn respectively.

Outlook on Nifty:

Index is likely to open on a flattish 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 |
|------------|---------------|---------------|------|
| ADANIENT | 2600 | 2700 | 2372 |
| ADANIPTS | 1400 | 1400 | 1397 |
| APOLLOHOSP | 7500 | 7400 | 7337 |
| ASIANPAINT | 2460 | 2400 | 2457 |
| AXISBANK | 1200 | 1100 | 1074 |
| BAJAJ-AUTO | 8500 | 8000 | 8229 |
| BAJFINANCE | 900 | 900 | 890 |
| BAJAJFINSV | 2000 | 1900 | 1943 |
| BEL | 400 | 380 | 390 |
| BHARTIARTL | 2000 | 1900 | 1919 |
| CIPLA | 1600 | 1320 | 1523 |
| COALINDIA | 380 | 370 | 367 |
| DRREDDY | 1300 | 1200 | 1228 |
| EICHERMOT | 5800 | 5800 | 5639 |
| ETERNAL | 320 | 300 | 307 |
| GRASIM | 3100 | 2800 | 2785 |
| HCLTECH | 1600 | 1500 | 1478 |
| HDFCBANK | 2000 | 2000 | 2002 |
| HDFCLIFE | 800 | 740 | 742 |
| HEROMOTOCO | 4600 | 4500 | 4507 |
| HINDALCO | 700 | 680 | 686 |
| HINDUNILVR | 2600 | 2400 | 2557 |
| ICICIBANK | 1500 | 1400 | 1460 |
| ITC | 420 | 410 | 418 |
| INDUSINDBK | 900 | 800 | 807 |

NIFTY50 Options OI (CE OI = Resistance) (PE OI = Support)

| Symbol | Highest CE OI | Highest PE OI | CMP |
|------------|---------------|---------------|-------|
| INFY | 1600 | 1400 | 1483 |
| JSWSTEEL | 1050 | 1000 | 1061 |
| JIOFIN | 340 | 310 | 335 |
| KOTAKBANK | 2200 | 2000 | 2007 |
| LT | 3700 | 3600 | 3640 |
| M&M | 3400 | 3100 | 3208 |
| MARUTI | 13000 | 12000 | 12397 |
| NTPC | 340 | 380 | 333 |
| NESTLEIND | 2300 | 2260 | 2282 |
| ONGC | 235 | 235 | 235 |
| POWERGRID | 300 | 290 | 288 |
| RELIANCE | 1500 | 1400 | 1410 |
| SBILIFE | 1860 | 1800 | 1836 |
| SHRIRAMFIN | 700 | 600 | 628 |
| SBIN | 820 | 820 | 800 |
| SUNPHARMA | 1800 | 1500 | 1647 |
| TCS | 3200 | 3000 | 3082 |
| TATACONSUM | 1100 | 1000 | 1078 |
| TATAMOTORS | 700 | 800 | 657 |
| TATASTEEL | 180 | 140 | 160 |
| TECHM | 1600 | 1500 | 1479 |
| TITAN | 3400 | 3400 | 3368 |
| TRENT | 5500 | 5000 | 5264 |
| ULTRACEMCO | 12300 | 12000 | 12318 |
| WIPRO | 270 | 250 | 246 |

[illegible][illegible]

Derivative Recommendations:

| Stock Name | Call (Buy/Sell) | Entry price | Targets | Stop Loss | Duration | Status |
|--------------------------|--------------------|-------------|---------|-----------|------------|--------|
| NIFTY (Long Straddle) | Buy | 674 | 1100 | 500 | Positional | Open |
| PAYTM (Bull Call spread) | Strategy | 39 | 101 | 20 | Positional | Open |
| GRASIM 2780CE | Buy | 66 | 85 | 54 | 1-2 Days | Open |
| OFSS 8700CE | Buy | 210 | 300 | 170 | 1-2 Days | Open |
| ADANI PORTS 1400 CE | Buy | 35 | 55 | 25 | 1-2 Days | Open |
| | | | | | | |

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