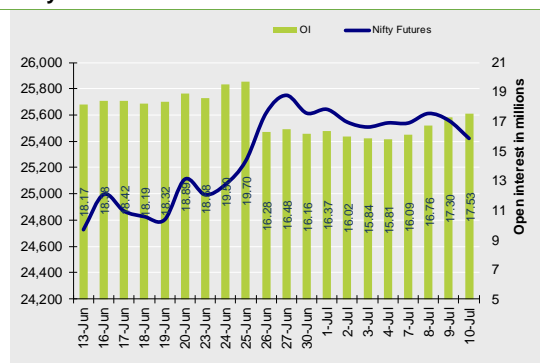


Nifty Snapshot

	Close	Prv Cl.	Ab chg	% chg
Spot	25,355.25	25,476.10	-120.85	-0.47
Futures	25,421.90	25,558.80	-136.90	-0.54
OI(ml shr)	17.53	17.30	0.23	1.31
Vol (lots)	72984	54535	18449	33.83
COC	66.65	82.70	-16.05	-19.4
PCR-OI	0.97	0.86	0.11	12.6

Nifty Futures Price v/s OI



Institutional Activity in previous trading session

(in Rs cr.)	Buy	Sell	Net
Index Futures	2456.21	4290.15	-1833.94
Index Options	2292246.76	2285481.14	6765.62
Stock Futures	16408.45	20259.41	-3850.96
Stock Options	21767.85	18726.78	3041.07
FII Cash	11,829.26	11,608.20	221.06
DII Cash	12,468.80	11,877.47	591.33

Net FII Activity (in Rs cr.)

Date	Idx Fut	Stk Fut	Idx Opt	Cash
10-Jul	-1833.9	-3851.0	6765.6	221
9-Jul	-991.4	-558.3	-3286.5	77
8-Jul	-268.9	-1656.2	-2707.6	-26
7-Jul	-668.0	-193.2	-3784.5	321
4-Jul	-747.5	-421.7	-1381.2	-760
3-Jul	-2443.6	-177.7	65491.2	-1481

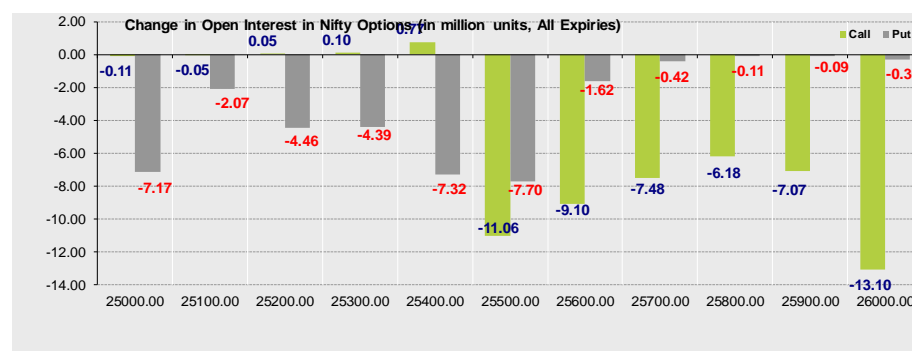
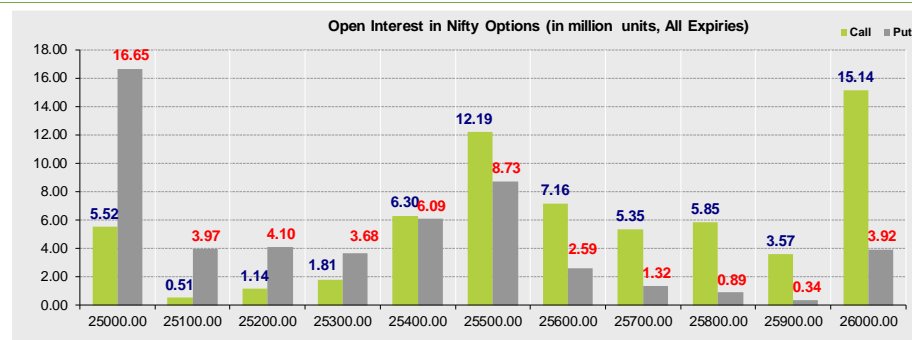
Technical Pivot (Intraday):

	S2	S1	PIVOT	R1	R2
NIFTY	25290	25355	25475	25540	25660
BANKNIFTY	56920	57045	57265	57395	57615

Summary

- Indian markets closed on a negative note where selling was mainly seen in IT, Pharmaceutical, FMCG Sectors. Nifty Jul Futures closed at 25421.90 (down 136.90 points) at a premium of 66.65 pts to spot.
- FII's were net buyers in Cash to the tune of 221.06 Cr and were net sellers in index futures to the tune of 1833.94 Cr.
- India VIX decreased by 2.24% to close at 11.67 touching an intraday high of 12.19.

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 25700, 25600, 25500 strike Calls and at 25100, 25200, 25400, 25500, strike Puts indicating market is likely to remain range bound in the near term.
- Highest OI build-up is seen at 26000 strike Calls and 25000 strike Puts, to the tune of 15.14mn and 16.65mn respectively.

Outlook on Nifty:

Index is likely to open on a gap down 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:					Fresh Shorts seen in:				
Scrip	Price	Price chg	OI	OI Chg	Scrip	Price	Price chg	OI	OI Chg
GLENMARK	1911.0	4.7	12.7	9.4	360ONE	1200.0	-0.1	1.7	17.1
KEI	3713.8	0.0	1.3	8.1	KFINTECH	1297.6	-1.3	1.2	7.2
MANKIND	2543.7	0.5	1.0	6.7	BDL	1892.7	-5.1	3.4	5.7
Short Covering seen in:					Long Unwinding seen in:				
Scrip	Price	Price chg	OI	OI Chg	Scrip	Price	Price chg	OI	OI Chg
AMBER	7766.0	0.7	0.2	-7.6	NHPC	87.4	-1.0	75.1	-5.8
IIFL	521.7	2.4	17.3	-5.0	CESC	178.7	-1.6	18.5	-5.0
IOC	152.6	1.3	95.3	-4.5	MPHASIS	2870.8	-0.1	5.1	-4.3

NIFTY50 Options OI (CE OI = Resistance) (PE OI = Support)			
Symbol	Highest CE OI	Highest PE OI	CMP
ADANIENT	2700	2700	2587
ADANIPTS	1500	1400	1445
APOLLOHOSP	7600	7000	7391
ASIANPAINT	2500	2300	2457
AXISBANK	1200	1200	1167
BAJAJ-AUTO	9000	8000	8294
BAJFINANCE	950	900	950
BAJAJFINSV	2100	1980	2044
BEL	430	400	415
BHARTIARTL	2040	1900	1957
CIPLA	1600	1340	1481
COALINDIA	400	400	384
DRREDDY	1300	1100	1264
EICHERMOT	5800	5800	5662
ETERNAL	270	250	263
GRASIM	3000	2800	2788
HCLTECH	1800	1600	1652
HDFCBANK	2020	2000	2011
HDFCLIFE	820	740	774
HEROMOTOCO	4400	4300	4250
HINDALCO	700	650	677
HINDUNILVR	2460	2300	2413
ICICIBANK	1450	1400	1430
ITC	420	420	418
INDUSINDBK	900	800	855

NIFTY50 Options OI (CE OI = Resistance) (PE OI = Support)			
Symbol	Highest CE OI	Highest PE OI	CMP
INFY	1700	1600	1621
JSWSTEEL	1180	1000	1047
JIOFIN	350	300	332
KOTAKBANK	2300	2100	2226
LT	3700	3500	3585
M&M	3200	3200	3168
MARUTI	12800	12600	12687
NTPC	345	345	342
NESTLEIND	2500	2400	2407
ONGC	250	240	243
POWERGRID	300	300	300
RELIANCE	1550	1500	1520
SBILIFE	1900	1800	1815
SHRIRAMFIN	700	700	671
SBIN	820	800	809
SUNPHARMA	1700	1500	1665
TCS	3500	3300	3391
TATACONSUM	1230	980	1092
TATAMOTORS	700	700	698
TATASTEEL	170	160	161
TECHM	1670	1390	1606
TITAN	3700	3400	3428
TRENT	6000	5500	5457
ULTRACEMCO	13800	11000	12524
WIPRO	310	240	262

OI against MWPL				
Symbol	MWPL	Open Interest	Limit for next day	% OI
HINDCOPPER	65482129	65757100	Ban	100%
GLENMARK	30111043	27369750	1235740	91%
BANDHANBNK	193371109	164872800	18829753	85%
RBLBANK	121575211	102533450	Ban	84%
ABFRL	121580965	99879000	15622916	82%
BSE	63536556	49206750	11152978	77%
TITAGARH	16037381	12242350	2993161	76%
MCX	10180563	7668375	2003159	75%
BSOFT	32988281	24702600	6636266	75%
TATATECH	36328758	26050400	8461920	72%
NMDC	689383367	491616000	163298198	71%
ANGELONE	11638502	8254000	2802576	71%
LICHSGFIN	60244101	42546000	14685895	71%
NATIONALUM	178967755	123390000	46629367	69%
CHAMBLFERT	31728204	21503250	8638543	68%
LAURUSLABS	78058155	52020000	22135247	67%
GRANULES	29668038	19630575	8554061	66%
CDSL	35530000	23439825	10313675	66%
HFCL	189248684	123549750	56236499	65%
HUDCO	100095000	65079300	30010950	65%
TATACHEM	31601465	20496450	9524941	65%
LTF	168467595	107413726	52630489	64%
SAIL	289148547	183473900	91217219	63%
TATAELXSI	6987041	4432800	2204888	63%
PNB	687763516	420728000	232647340	61%
IEX	177849950	101055000	67902452	57%
AARTIIND	41876170	23785075	15997286	57%
INDUSINDBK	125014099	69486200	49277194	56%
ABCAPITAL	162442174	89391600	64928465	55%
DLF	128335464	69882450	52036240	54%
PATANJALI	22129978	12033900	8989579	54%
BIOCON	121306033	65920000	49320731	54%
ADANIENT	60081955	32521800	24556057	54%

[illegible]

Derivative Recommendations:

Stock Name	Call (Buy/Sell)	Entry price	Targets	Stop Loss	Duration	Status
ULTRACEMCO (Bull Call spread)	Strategy	260	640	200	Positional	Open
SRF 3300CE	Buy	90	120	66	1-2 Days	Open

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