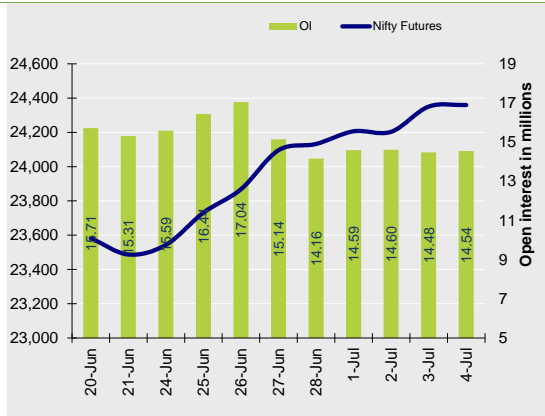


Nifty Snapshot

	Close	Prv Cl.	Ab chg	% chg
Spot	24,302.15	24,286.50	15.65	0.06
Futures	24,359.45	24,350.40	9.05	0.04
Oil(ml shr)	14.54	14.48	0.06	0.43
Vol (lots)	196993	210056	-13063	-6.22
COC	57.30	63.90	-6.60	-10.3
PCR-OI	1.27	1.24	0.03	2.2

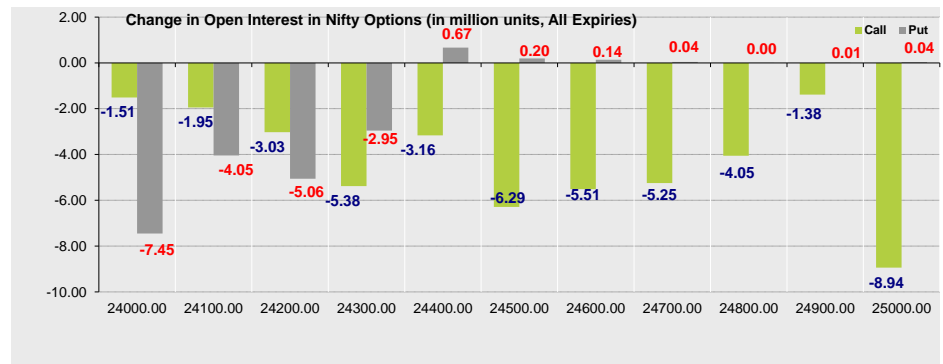
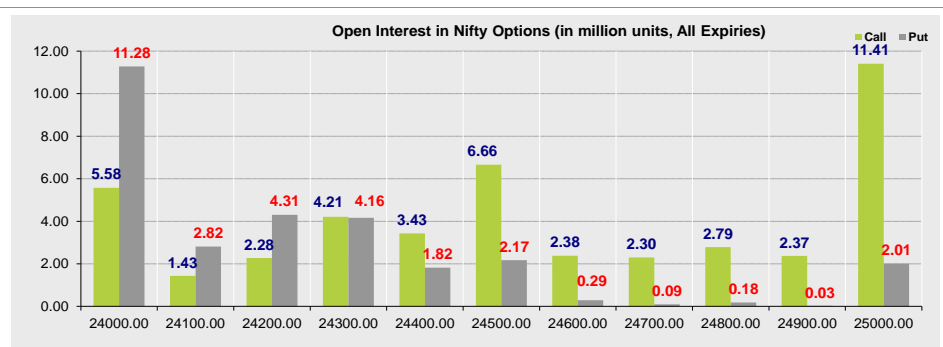
Nifty Futures Price v/s OI



Summary

- Indian markets closed on a flattish note where buying was mainly seen in IT, Automobiles and Pharmaceutical sectors. Nifty Jul Futures closed at 24359.45 (up 9.05 points) at a premium of 57.30 pts to spot.
- FII's were net buyers in Cash to the tune of 2575.85 Cr and were net buyers in index futures to the tune of 898.20 Cr.
- India VIX decreased by 2.65% to close at 12.86 touching an intraday high of 13.21.

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 24300, 24200, 24100 strike Puts and at 24500, 24400, 24300 strike Calls indicating market is likely to remain range bound in near term.
- Highest OI build-up is seen at 25000 strike Calls and 24000 strike Puts, to the tune of 11.41mn and 11.28mn respectively.

Outlook on Nifty:

Index is likely to open on a flattish 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	3581.79	2683.59	898.20
Index Options	2357450.19	2375707.93	-18257.74
Stock Futures	24432.11	25921.97	-1489.86
Stock Options	39211.43	39298.60	-87.17
FII Cash	13,837.28	11,261.43	2,575.85
DII Cash	11,303.32	13,678.50	-2,375.18

Net FII Activity (in Rs cr.)

Date	Idx Fut	Stk Fut	Idx Opt	Cash
4-Jul	898.2	-1489.9	-18257.7	2576
3-Jul	2487.3	4597.7	-3853.2	5484
2-Jul	-237.1	-5071.2	-27772.6	-2000
1-Jul	263.9	-983.1	-24933.3	-426
28-Jun	1711.3	5128.8	7903.8	-23
27-Jun	4368.7	8129.4	24698.5	7659

Technical Pivot (Intraday):

	S2	S1	PIVOT	R1	R2
NIFTY	24265	24310	24385	24430	24505
BANKNIFTY	52630	52900	53100	53370	53570

(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
LUPIN	1760.4	7.6	10.7	41.7
METROPOLIS	2087.7	2.7	1.4	15.8
ATUL	6762.4	2.3	0.7	14.4

Fresh Shorts seen in:

Scrip	Price	Price chg	OI	OI Chg
RAMCOCEM	821.3	-2.8	8.5	11.4
BANDHANBNK	208.5	-1.6	119.7	10.2
JKCEMENT	4264.0	-0.8	0.8	9.9

Short Covering seen in:

Scrip	Price	Price chg	OI	OI Chg
HCLTECH	1512.5	2.5	18.8	-6.3
HINDCOPPER	327.4	0.1	42.9	-4.5
IPCALAB	1176.3	1.8	2.9	-4.4

Long Unwinding seen in:

Scrip	Price	Price chg	OI	OI Chg
ACC	2731.6	-1.8	4.9	-6.1
AMBUJACEM	683.3	-1.9	35.2	-4.6
DALBHARAT	1847.2	-0.8	3.6	-4.2

NIFTY50 Options OI (CE OI = Resistance) (PE OI = Support)			
Symbol	Highest CE OI	Highest PE OI	CMP
ADANIPTS	1600	1200	1508
ADANIENT	3200	3200	3156
ASIANPAINT	3000	2900	2941
AXISBANK	1300	1200	1283
BAJAJ-AUTO	10000	9500	9516
BAJAJFINSV	1600	1600	1590
BAJFINANCE	7300	7000	7128
BHARTIARTL	1500	1400	1431
BPCL	310	300	304
BRITANNIA	5500	5000	5443
CIPLA	1500	1480	1489
COALINDIA	500	470	491
DIVISLAB	4600	4600	4564
DRREDDY	6500	6400	6464
EICHERMOT	4800	4300	4714
GRASIM	2700	2700	2741
HCLTECH	1500	1440	1513
HDFCBANK	1800	1700	1736
HDFCLIFE	600	600	606
HEROMOTOCO	5700	5500	5583
HINDALCO	700	700	696
HINDUNILVR	2600	2500	2509
ICICIBANK	1250	1200	1234
ITC	430	420	430
INDUSINDBK	1500	1500	1450

NIFTY50 Options OI (CE OI = Resistance) (PE OI = Support)			
Symbol	Highest CE OI	Highest PE OI	CMP
INFY	1700	1500	1653
IOC	170	165	171
JSWSTEEL	950	900	942
KOTAKBANK	1840	1800	1838
LT	3600	3500	3592
LTIM	5500	5200	5481
M&M	2900	2600	2892
MARUTI	13000	12000	12153
NESTLEIND	2600	2400	2543
NTPC	400	370	375
ONGC	280	275	278
POWERGRID	350	300	337
RELIANCE	3200	2900	3117
SBILIFE	1560	1400	1512
SBIN	850	800	844
SUNPHARMA	1600	1500	1559
TATACONSUM	1160	1110	1141
TATAMOTORS	1000	1000	1004
TATASTEEL	180	160	177
TCS	4000	3800	4020
TECHM	1500	1400	1466
TITAN	3400	3400	3347
ULTRACEMCO	12000	11500	11775
UPL	600	570	572
WIPRO	550	500	533

Derivative Recommendations:

Stock Name	Call (Buy/Sell)	Entry price	Targets	Stop Loss	Duration	Status
MPHASIS 2650CE	Buy	81	125	58	1-2 Days	Open
AUROPHARMA 1260CE	Buy	32.5	50	24	1-2 Days	Open
NIFTY FUT	Sell	24372.4	24100	24470	1-2 Days	Open
CUB Future	Buy	172.5	190	166	Positional	Open
HDFCAMC Future	Buy	4238	4450	4120	Positional	Open
CUB 175CE	Buy	5.5	9	3.6	1-2 Days	Open

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