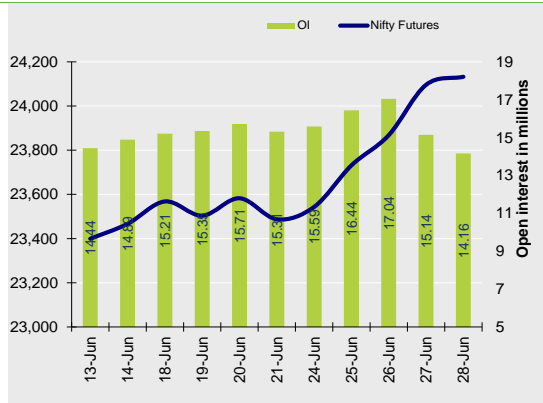


Nifty Snapshot

	Close	Prv Cl.	Ab chg	% chg
Spot	24,010.10	24,044.50	-34.40	-0.14
Futures	24,132.25	24,095.85	36.40	0.15
Oil(ml shr)	14.16	15.14	-0.98	-6.50
Vol (lots)	284644	521062	-236418	-45.37
COC	122.15	51.35	70.80	137.9
PCR-OI	1.17	1.49	-0.33	-21.9

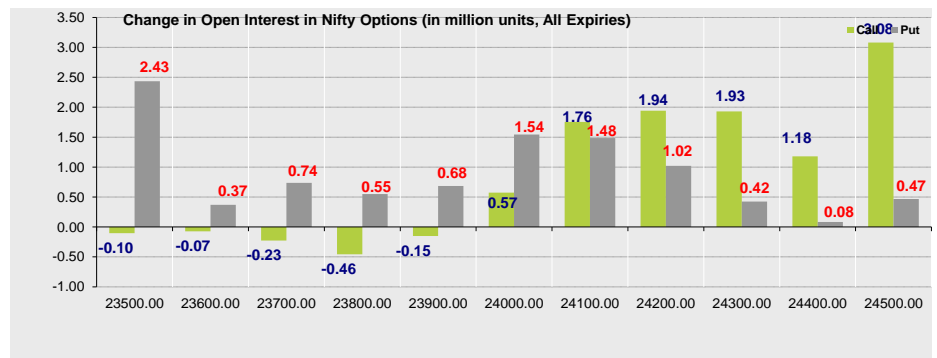
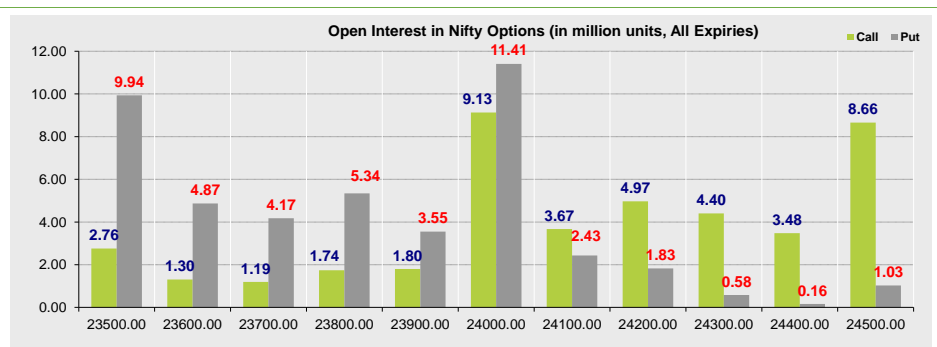
Nifty Futures Price v/s OI



Summary

- Indian markets closed on a flattish note where buying was mainly seen in Pharmaceuticals, Metals and Oil & Gas sectors. Nifty Jul Futures closed at 24132.25 (up 36.40 points) at a premium of 122.15 pts to spot.
- FII's were net sellers in Cash to the tune of 23.09 Cr and were net buyers in index futures to the tune of 1711.34 Cr.
- India VIX decreased by 3.28% to close at 13.80 touching an intraday high of 14.29.

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 23800, 23900, 24000, 24100 strike Puts and at 24300, 24200 strike Calls indicating market is likely to remain range bound in near term.
- Highest OI build-up is seen at 24000 strike Calls and 24000 strike Puts, to the tune of 9.13mn and 11.41mn 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	5193.35	3482.01	1711.34
Index Options	1277984.92	1270081.12	7903.80
Stock Futures	33620.78	28492.00	5128.78
Stock Options	39862.62	40198.69	-336.07
FII Cash	20,605.78	20,628.87	-23.09
DII Cash	20,973.40	14,315.09	6,658.31

Net FII Activity (in Rs cr.)

Date	Idx Fut	Stk Fut	Idx Opt	Cash
28-Jun	1711.3	5128.8	7903.8	-23
27-Jun	4368.7	8129.4	24698.5	7659
26-Jun	2885.8	6486.3	-8272.9	-3535
25-Jun	2698.6	1118.1	55792.8	1176
24-Jun	1776.1	3263.7	757.7	-654
21-Jun	-48.5	-1687.9	-1796.5	-1790

Technical Pivot (Intraday):

	S2	S1	PIVOT	R1	R2
NIFTY	24020	24075	24160	24215	24295
BANKNIFTY	52060	52295	52675	52905	53285

(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
GNFC	715.7	5.3	5.5	79.1
INDIACEM	295.1	1.7	22.7	72.7
PNB	124.2	2.8	201.5	29.8

Fresh Shorts seen in:

Scrip	Price	Price chg	OI	OI Chg
POLYCAB	6758.6	-3.6	3.6	87.4
JKCEMENT	4400.5	-2.3	0.5	13.9
COFORGE	5397.9	-1.3	2.4	13.4

Short Covering seen in:

Scrip	Price	Price chg	OI	OI Chg
NIFTYNXT50	71646.3	0.5	0.0	-24.5
TATAMOTORS	993.3	1.8	67.4	-6.9
GRASIM	2679.2	1.2	8.1	-4.6

Long Unwinding seen in:

Scrip	Price	Price chg	OI	OI Chg
IDEA	18.0	-3.7	3948.7	-4.0
RAMCOCEM	842.1	-0.1	7.5	-3.7
BPCL	305.1	-0.1	65.4	-2.9

NIFTY50 Options OI (CE OI = Resistance) (PE OI = Support)			
Symbol	Highest CE OI	Highest PE OI	CMP
ADANIPTS	1600	1200	1488
ADANIENT	3200	3200	3199
ASIANPAINT	3000	2900	2926
AXISBANK	1300	1200	1272
BAJAJ-AUTO	10000	10000	9566
BAJAJFINSV	1600	1600	1595
BAJFINANCE	8000	7000	7164
BHARTIARTL	1500	1400	1452
BPCL	310	300	305
BRITANNIA	5500	5000	5499
CIPLA	1500	1480	1491
COALINDIA	500	450	476
DIVISLAB	4600	4300	4623
DRREDDY	6500	6000	6382
EICHERMOT	5000	4800	4696
GRASIM	2700	2600	2679
HCLTECH	1500	1440	1452
HDFCBANK	1700	1600	1695
HDFCLIFE	600	550	598
HEROMOTOCO	5600	5500	5621
HINDALCO	700	650	696
HINDUNILVR	2500	2500	2486
ICICIBANK	1220	1150	1207
ITC	430	420	428
INDUSINDBK	1600	1500	1471

NIFTY50 Options OI (CE OI = Resistance) (PE OI = Support)			
Symbol	Highest CE OI	Highest PE OI	CMP
INFY	1600	1500	1573
IOC	170	160	166
JSWSTEEL	950	900	931
KOTAKBANK	1900	1800	1815
LT	3600	3500	3573
LTIM	5500	5200	5406
M&M	3000	2600	2865
MARUTI	13000	11500	12116
NESTLEIND	2600	2400	2558
NTPC	400	350	381
ONGC	280	250	276
POWERGRID	350	300	333
RELIANCE	3200	2900	3151
SBILIFE	1500	1400	1498
SBIN	900	800	855
SUNPHARMA	1540	1500	1526
TATACONSUM	1100	1110	1102
TATAMOTORS	1000	980	993
TATASTEEL	180	160	175
TCS	4000	3800	3922
TECHM	1440	1300	1440
TITAN	3400	3400	3427
ULTRACEMCO	12000	11000	11600
UPL	600	500	573
WIPRO	550	500	517

OI against MWPL

Symbol	MWPL	Open Interest	Limit for next day	% OI
INDIACEM	44362911	58646700	Ban	132%
INDUSTOWER	166908773	161449000	Ban	97%
PEL	23955401	18843000	3914630	79%
HINDCOPPER	65482129	50135350	12072672	77%
BANDHANBNK	193370778	146966400	36735839	76%
IDEA	7412775915	5630720000	1411417119	76%
BIOCON	93756161	69110000	19958352	74%
GMRINFRA	494055219	362868750	106483708	73%
IEX	177845485	123573750	45379460	69%
BSOFT	32597887	22584000	8383992	69%
BALRAMCHIN	23040698	15772800	6115863	68%
GNFC	17249403	11364600	5022332	66%
PVRINOX	14162874	9158721	4296009	65%
IDFCFIRSTB	884697101	570375000	270087245	64%
VEDL	281521158	180582200	86862900	64%
NMDC	229794455	146214000	72090732	64%
SAIL	289139949	183452000	91230951	63%
ABFRL	83638248	52917800	26538535	63%
LICHSGFIN	60244101	38003000	19228895	63%
LTF	169942037	105807406	55637529	62%
GRANULES	28133038	17434000	9292386	62%
RBLBANK	121019977	73517500	41451478	61%
MANAPPURAM	109696743	66540000	37671905	61%
TATACHEM	31601465	19129550	10891841	61%
ABCAPITAL	161393400	97583400	55740330	60%
POLYCAB	10444399	6237000	3685179	60%
CHAMBLFERT	31488204	18633300	11280493	59%
HAL	37934515	21468900	14568889	57%
IRCTC	60165566	33580750	23576537	56%
CANBK	672420574	362880000	275919545	54%
BHEL	256482590	137723250	105935210	54%
RAMCOCEM	27272201	14296150	11612440	52%
NATIONALUM	178967755	91563750	78455617	51%

OI against MWPL

Symbol	MWPL	Open Interest	Limit for next day	% OI
PNB	591377974	302456000	259353075	51%
BANKBARODA	372635498	188074575	165929148	50%
EXIDEIND	91809066	45964800	41253812	50%

Derivative Recommendations:

Stock Name	Call (Buy/Sell)	Entry price	Targets	Stop Loss	Duration	Status
LAURUSLABS Future	Buy	431	455	420	Positional	Open

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