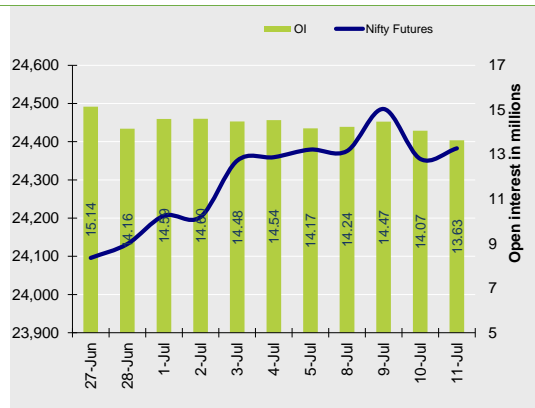


**Nifty Snapshot**

	Close	Prv Cl.	Ab chg	% chg
<b>Spot</b>	24,315.95	24,324.45	-8.50	-0.03
<b>Futures</b>	24,382.65	24,355.05	27.60	0.11
<b>Oil(ml shr)</b>	13.63	14.07	-0.43	-3.08
<b>Vol (lots)</b>	231355	310075	-78720	-25.39
<b>COC</b>	66.70	30.60	36.10	118.0
<b>PCR-OI</b>	1.29	0.97	0.32	33.6

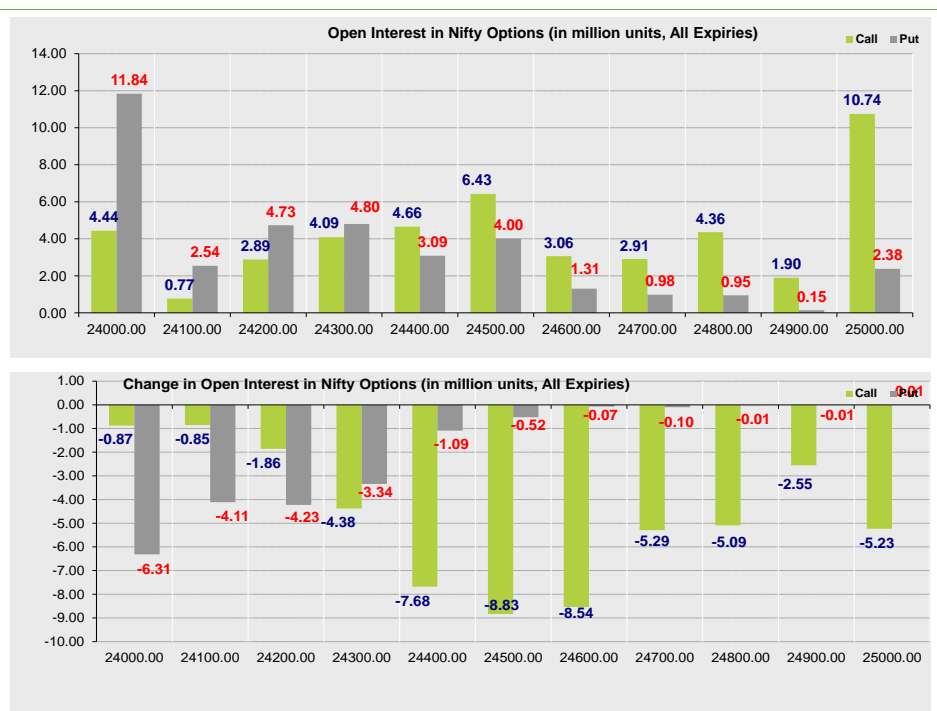
**Nifty Futures Price v/s OI**



**Summary**

- Indian markets closed on a flattish note where buying was mainly seen in Oil & Gas, FMCG, Consumer durables sectors. Nifty Jul Futures closed at 24382.65 (up 27.60 points) at a premium of 66.70 pts to spot.
- FII's were net sellers in Cash to the tune of 1137.01 Cr and were net sellers in index futures to the tune of 2179.30 Cr.
- India VIX decreased by 3.03% to close at 14.00 touching an intraday high of 14.43.

**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 24000, 24100, 24200 strike Puts and at 24500, 24400, 24300, 24200 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 24000 strike Puts, to the tune of 10.74mn and 11.84mn respectively.

**Outlook on Nifty:**

**Index is likely to open on a positive 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	3194.36	5373.66	-2179.30
Index Options	2256534.44	2321853.98	-65319.54
Stock Futures	26088.54	31139.12	-5050.58
Stock Options	48109.23	48269.11	-159.88
FII Cash	15,359.94	16,496.95	-1,137.01
DII Cash	15,835.30	14,158.83	1,676.47

**Net FII Activity (in Rs cr.)**

Date	Idx Fut	Stk Fut	Idx Opt	Cash
11-Jul	-2179.3	-5050.6	-65319.5	-1137
10-Jul	-3435.0	-2076.0	18905.1	584
9-Jul	498.3	1245.8	-28435.1	314
8-Jul	-473.5	-3759.7	3179.9	61
5-Jul	-496.2	-330.2	34622.7	1241
4-Jul	898.2	-1489.9	-18257.7	2576

**Technical Pivot (Intraday):**

	S2	S1	PIVOT	R1	R2
NIFTY	24170	24275	24350	24455	24525
BANKNIFTY	51630	52035	52265	52670	52900

(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
SUNTV	812.9	3.8	7.0	20.6
TCS	3933.8	0.5	20.5	11.1
IOC	175.2	1.8	165.5	8.8

**Fresh Shorts seen in:**

Scrip	Price	Price chg	OI	OI Chg
SYNGENE	724.8	-0.5	7.0	8.4
ZYDUSLIFE	1169.5	-1.5	16.5	5.6
VEDL	449.4	-1.7	141.1	5.6

**Short Covering seen in:**

Scrip	Price	Price chg	OI	OI Chg
GLENMARK	1385.2	0.2	6.3	-17.9
BALRAMCHIN	445.6	1.9	11.0	-10.0
INDIACEM	305.8	3.2	15.2	-8.9

**Long Unwinding seen in:**

Scrip	Price	Price chg	OI	OI Chg
MFSL	1033.7	-0.5	4.4	-4.7
HCLTECH	1503.9	0.0	17.8	-4.1
DIVISLAB	4587.4	-1.5	2.6	-2.9

NIFTY50 Options OI (CE OI = Resistance) (PE OI = Support)			
Symbol	Highest CE OI	Highest PE OI	CMP
ADANIPTS	1500	1400	1489
ADANIENT	3200	3000	3092
ASIANPAINT	3000	2900	3021
AXISBANK	1300	1200	1296
BAJAJ-AUTO	10000	9500	9484
BAJAJFINSV	1600	1600	1590
BAJFINANCE	7300	7000	6977
BHARTIARTL	1500	1400	1441
BPCL	310	300	308
BRITANNIA	6000	5400	5769
CIPLA	1500	1480	1508
COALINDIA	500	470	502
DIVISLAB	4600	4600	4587
DRREDDY	6600	6000	6555
EICHERMOT	4900	4500	4837
GRASIM	2800	2700	2812
HCLTECH	1600	1500	1504
HDFCBANK	1800	1600	1629
HDFCLIFE	600	600	635
HEROMOTOCO	5600	5500	5551
HINDALCO	700	700	698
HINDUNILVR	2600	2500	2614
ICICIBANK	1250	1200	1243
ITC	460	450	460
INDUSINDBK	1500	1500	1436

NIFTY50 Options OI (CE OI = Resistance) ( PE OI = Support)			
Symbol	Highest CE OI	Highest PE OI	CMP
INFY	1700	1600	1653
IOC	175	170	175
JSWSTEEL	950	920	927
KOTAKBANK	1900	1800	1847
LT	3600	3600	3637
LTIM	5500	5000	5431
M&M	3000	2700	2709
MARUTI	13000	12500	12737
NESTLEIND	2600	2540	2587
NTPC	400	380	378
ONGC	300	280	305
POWERGRID	350	300	344
RELIANCE	3200	2900	3175
SBILIFE	1560	1500	1562
SBIN	900	840	859
SUNPHARMA	1600	1500	1579
TATACONSUM	1200	1110	1136
TATAMOTORS	1100	1000	1023
TATASTEEL	180	160	170
TCS	4000	3900	3934
TECHM	1500	1400	1468
TITAN	3400	3200	3254
ULTRACEMCO	12000	11000	11592
UPL	600	570	560
WIPRO	550	500	536

**OI against MWPL**

Symbol	MWPL	Open Interest	Limit for next day	% OI
RBLBANK	121019977	116420000	Ban	96%
GMRINFRA	494055219	463252500	6099958	94%
TATACHEM	31601465	29527300	494091	93%
INDIACEM	44362911	40965400	Ban	92%
HINDCOPPER	65482129	59927100	2280922	92%
CHAMBLFERT	31488204	28348000	Ban	90%
IDFCFIRSTB	884697101	795352500	45109745	90%
GNFC	17249403	15494700	Ban	90%
INDUSTOWER	166908773	147556600	Ban	88%
NMDC	229794455	202950000	15354732	88%
SAIL	289139949	254292000	20390951	88%
BALRAMCHIN	23040698	20097600	Ban	87%
IDEA	7412775915	6444760000	597377119	87%
PEL	23955401	20299500	Ban	85%
IEX	177845485	149790000	Ban	84%
ABFRL	83638248	69924400	Ban	84%
RAMCOCEM	27272201	22562400	3346190	83%
BSOFT	32597887	26911000	4056992	83%
IRCTC	60165566	49566125	7591162	82%
BANDHANBNK	193370778	158667600	Ban	82%
BIOCON	93756161	75975000	13093352	81%
PNB	591377974	473456000	88353075	80%
PVRINOX	14162874	11310937	2143793	80%
VEDL	281521158	223175900	44269200	79%
ABCAPITAL	161393400	125722800	27600930	78%
POLYCAB	10444399	8043875	1878304	77%
LICHSGFIN	60244101	45835000	11396895	76%
LTF	169942037	129165976	32278959	76%
EXIDEIND	91809066	69710400	17508212	76%
SUNTV	19704232	14961000	3758020	76%
GRANULES	28133038	21162000	5564386	75%
CANFINHOME	18644752	13851825	3860689	74%
HAL	37934515	28086900	7950889	74%

**OI against MWPL**

Symbol	MWPL	Open Interest	Limit for next day	% OI
ASHOKLEY	282399403	204660000	63619432	72%
CANBK	672420574	474855750	163943795	71%
OFSS	4724091	3331600	1156286	71%
MANAPPURAM	109696743	77253000	26958905	70%
SBICARD	59666721	41884000	14799384	70%
BANKBARODA	372635498	249248025	104755698	67%
METROPOLIS	5155102	3426000	1471346	66%
BHEL	256482590	169210125	74448335	66%
BATAINDIA	12812405	8273625	3898159	65%
ACC	16266067	10071900	5380863	62%
NATIONALUM	178967755	109818750	60200617	61%
M&MFIN	117997225	70480000	41617363	60%
UPL	101555620	59928700	36549139	59%
MGL	13335005	7726400	4941854	58%
MCX	10180563	5896000	3775534	58%
CONCOR	55081874	31305000	21022780	57%
DLF	128335464	69981450	51937240	55%
OBEROIRLTY	23485458	12750500	9560685	54%
AARTIIND	41012842	22262000	16700199	54%
ADANIENT	62450033	33230400	26097131	53%
BERGEPAIN	58313322	30683400	24714255	53%
DIXON	7963947	4147500	3418249	52%
RECLTD	249446067	126710000	110263763	51%
TATAPOWER	339616396	169263000	153372576	50%

**Derivative Recommendations:**

Stock Name	Call (Buy/Sell)	Entry price	Targets	Stop Loss	Duration	Status
AUROPHARMA 1340CE	Buy	33.5	54	22	1-2 Days	Open
HINDUNILVR 2620CE	Buy	44	68	28	1-2 Days	Open
GODREJCP 1450CE	Buy	35	55	222	1-2 Days	Open

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