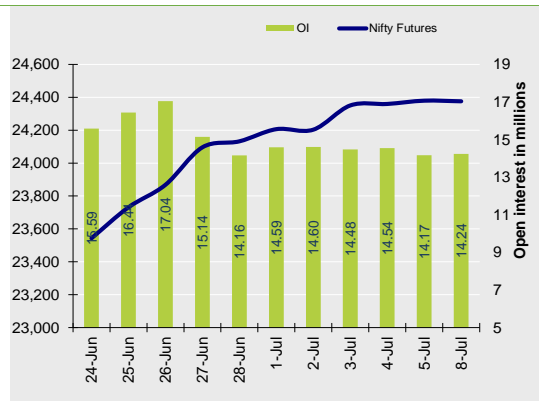


Nifty Snapshot

	Close	Prv Cl.	Ab chg	% chg
Spot	24,320.55	24,323.85	-3.30	-0.01
Futures	24,375.60	24,379.40	-3.80	-0.02
OI(ml shr)	14.24	14.17	0.07	0.48
Vol (lots)	130096	230381	-100285	-43.53
COC	55.05	55.55	-0.50	-0.9
PCR-OI	1.18	1.20	-0.01	-0.9

Nifty Futures Price v/s OI



Institutional Activity in previous trading session

(in Rs cr.)	Buy	Sell	Net
Index Futures	2413.70	2887.16	-473.46
Index Options	1613996.33	1610816.45	3179.88
Stock Futures	24173.27	27933.01	-3759.74
Stock Options	44324.73	43885.23	439.50
FII Cash	13,564.41	13,503.43	60.98
DII Cash	14,355.09	11,488.30	2,866.79

Net FII Activity (in Rs cr.)

Date	Idx Fut	Stk Fut	Idx Opt	Cash
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
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

Technical Pivot (Intraday):

	S2	S1	PIVOT	R1	R2
NIFTY	24240	24310	24355	24420	24465
BANKNIFTY	52120	52340	52570	52790	53025

(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
CHAMBLFERT	536.8	3.2	16.2	42.3
COROMANDEL	1606.9	0.9	4.3	10.4
ONGC	300.7	3.8	93.7	8.1

Short Covering seen in:

Scrip	Price	Price chg	OI	OI Chg
HINDCOPPER	343.0	3.4	36.4	-10.2
BEL	335.5	3.0	134.8	-6.9
HDFCLIFE	622.3	2.2	33.4	-5.2

Fresh Shorts seen in:

Scrip	Price	Price chg	OI	OI Chg
TITAN	3171.4	-3.3	10.8	12.7
SYNGENE	721.2	-1.1	6.3	11.7
BALKRISIND	3182.3	-0.2	2.3	11.1

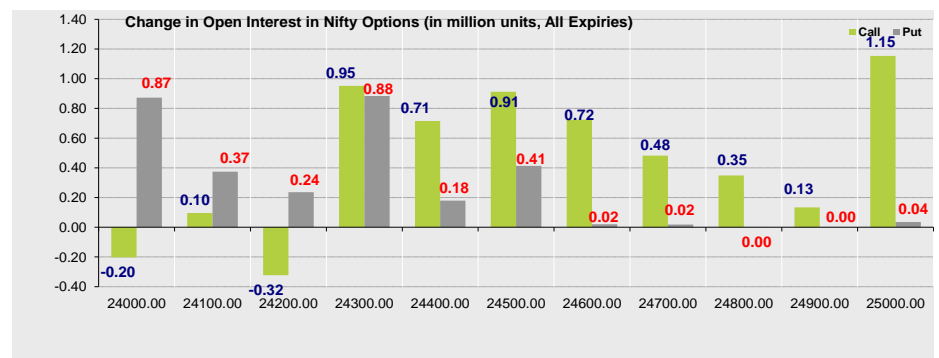
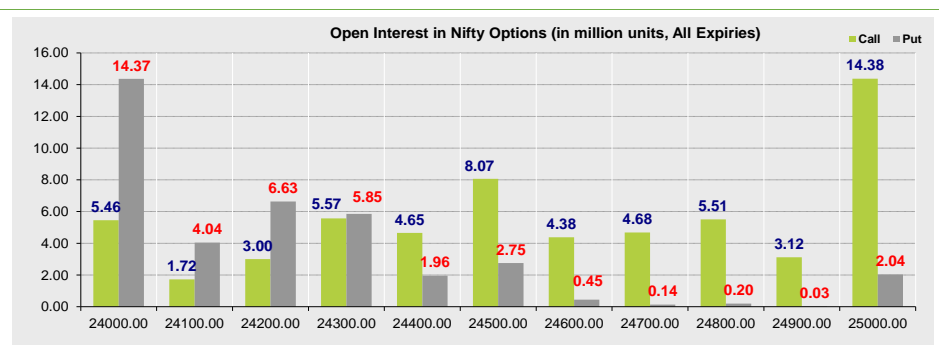
Long Unwinding seen in:

Scrip	Price	Price chg	OI	OI Chg
IDEA	16.7	-3.5	266.2	-93.4
FINNIFTY	23638.9	-0.3	0.1	-12.1
GNFC	716.6	-0.1	8.7	-5.1

Summary

- Indian markets closed on a flat note where buying was mainly seen in FMCG, Oil & Gas sectors. Nifty Jul Futures closed at 24375.60 (down 3.80 points) at a premium of 55.05 pts to spot.
- FII's were net buyers in Cash to the tune of 60.98 Cr and were net sellers in index futures to the tune of 473.46 Cr.
- India VIX increased by 7.12% to close at 13.60 touching an intraday high of 13.76.

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 24300, 24200, 24100, 24000 strike Puts and at 24300, 24400, 24500 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 14.38mn and 14.37mn 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
ADANIPTS	1500	1200	1483
ADANIEN	3200	3200	3125
ASIANPAINT	3000	2900	2907
AXISBANK	1300	1200	1293
BAJAJ-AUTO	10000	9500	9552
BAJAJFINSV	1600	1600	1575
BAJFINANCE	7300	7000	7117
BHARTIARTL	1500	1400	1438
BPCL	310	300	301
BRITANNIA	5700	5000	5582
CIPLA	1500	1480	1493
COALINDIA	500	470	496
DIVISLAB	4600	4600	4482
DRREDDY	6500	6400	6515
EICHERMOT	4800	4300	4763
GRASIM	2700	2700	2748
HCLTECH	1500	1440	1526
HDFCBANK	1800	1600	1644
HDFCLIFE	600	600	622
HEROMOTOCO	5600	5500	5527
HINDALCO	700	700	699
HINDUNILVR	2600	2500	2596
ICICIBANK	1250	1200	1235
ITC	450	420	446
INDUSINDBK	1500	1500	1445

NIFTY50 Options OI (CE OI = Resistance) (PE OI = Support)			
Symbol	Highest CE OI	Highest PE OI	CMP
INFY	1700	1600	1662
IOC	170	160	171
JSWSTEEL	950	900	935
KOTAKBANK	1850	1800	1857
LT	3600	3500	3649
LTIM	5500	5000	5416
M&M	2900	2600	2865
MARUTI	13000	12000	12080
NESTLEIND	2600	2500	2603
NTPC	400	370	379
ONGC	300	280	301
POWERGRID	350	300	340
RELIANCE	3200	3100	3208
SBILIFE	1560	1500	1521
SBIN	900	800	860
SUNPHARMA	1600	1500	1558
TATACONSUM	1200	1110	1154
TATAMOTORS	1000	990	1007
TATASTEEL	180	170	173
TCS	4000	3800	3997
TECHM	1500	1400	1475
TITAN	3400	3100	3171
ULTRACEMCO	12000	11500	11611
UPL	600	570	569
WIPRO	540	500	543

OI against MWPL

Symbol	MWPL	Open Interest	Limit for next day	% OI
CHAMBLFERT	31488204	38452200	Ban	122%
INDIACEM	44362911	47052500	Ban	106%
GNFC	17249403	18279300	Ban	106%
INDUSTOWER	166908773	161411600	Ban	97%
PEL	23955401	22326750	Ban	93%
IEX	177845485	163447500	5505710	92%
BANDHANBNK	193370778	174515600	Ban	90%
ABFRL	83638248	75358400	Ban	90%
BALRAMCHIN	23040698	20396800	1491863	89%
GMRINFRA	494055219	431561250	37791208	87%
TATACHEM	31601465	27031400	2989991	86%
SAIL	289139949	245624000	29058951	85%
IDFCFIRSTB	884697101	749827500	90634745	85%
IDEA	7412775915	6192440000	849697119	84%
NMDC	229794455	188874000	29430732	82%
HINDCOPPER	65482129	53156350	Ban	81%
RBLBANK	121019977	97392500	17576478	80%
BSOFT	32597887	26190000	4777992	80%
IRCTC	60165566	47982375	9174912	80%
BIOCON	93756161	72745000	16323352	78%
PVRINOX	14162874	10965801	2488929	77%
GRANULES	28133038	21756000	4970386	77%
POLYCAB	10444399	7869125	2053054	75%
LICHSGFIN	60244101	44359000	12872895	74%
RAMCOCEM	27272201	19975850	5932740	73%
ABCAPITAL	161393400	117271800	36051930	73%
LTF	169942037	121553804	39891131	72%
PNB	591377974	422464000	139345075	71%
CANFINHOME	18644752	13312650	4399864	71%
VEDL	281521158	196466000	70979100	70%
ASHOKLEY	282399403	193340000	74939432	68%
HAL	37934515	25747200	10290589	68%
CANBK	672420574	446350500	192449045	66%

OI against MWPL

Symbol	MWPL	Open Interest	Limit for next day	% OI
BATAINDIA	12812405	8384625	3787159	65%
METROPOLIS	5155102	3294400	1602946	64%
OFSS	4724091	2974100	1513786	63%
BANKBARODA	372635498	233289225	120714498	63%
BHEL	256482590	158523750	85134710	62%
SUNTV	19704232	11973000	6746020	61%
EXIDEIND	91809066	55751400	31467212	61%
NATIONALUM	178967755	106458750	63560617	59%
MANAPPURAM	109696743	65226000	38985905	59%
SBICARD	59666721	34879200	21804184	58%
UPL	101555620	56564300	39913539	56%
ACC	16266067	8886300	6566463	55%
CONCOR	55081874	29441000	22886780	53%
MGL	13335005	7105600	5562654	53%
DLF	128335464	68173875	53744815	53%
M&MFIN	117997225	61822000	50275363	52%
AARTIIND	41012842	21439000	17523199	52%
DIXON	7963947	4091800	3473949	51%
MCX	10180563	5147200	4524334	51%
ADANIANT	62450033	31410000	27917531	50%
BERGEPAIN	58313322	28876320	26521335	50%

Derivative Recommendations:

Stock Name	Call (Buy/Sell)	Entry price	Targets	Stop Loss	Duration	Status
MPHASIS 2650CE	Buy	81	125	58	1-2 Days	Open
HDFCAMC Future	Buy	4238	4450	4120	Positional	Open
CHAMBALFERT Future	Buy	531	563	516	Positional	Open

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