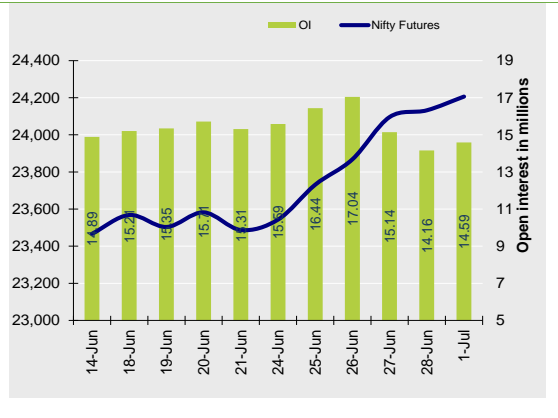


Nifty Snapshot

| | Close | Prv Cl. | Ab chg | % chg |
|-------------------|-----------|-----------|---------|--------|
| Spot | 24,141.95 | 24,010.10 | 131.85 | 0.55 |
| Futures | 24,206.25 | 24,132.25 | 74.00 | 0.31 |
| OI(ml shr) | 14.59 | 14.16 | 0.43 | 3.05 |
| Vol (lots) | 163209 | 284644 | -121435 | -42.66 |
| COC | 64.30 | 122.15 | -57.85 | -47.4 |
| PCR-OI | 1.21 | 1.17 | 0.04 | 3.3 |

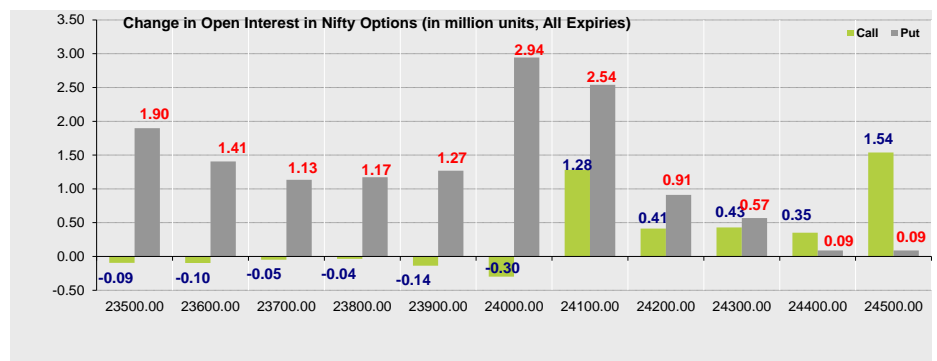
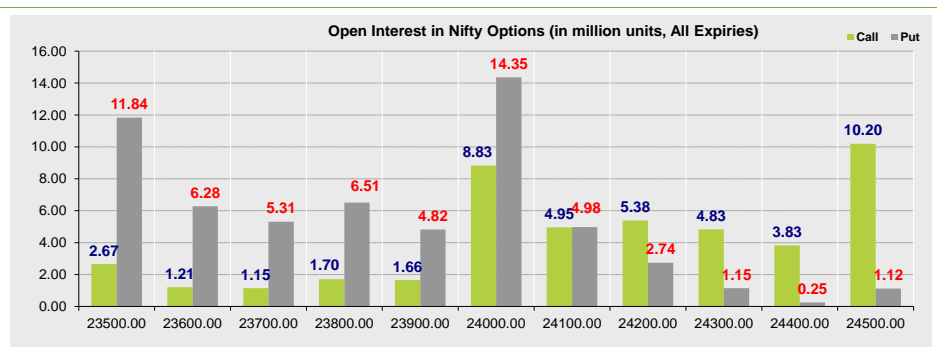
Nifty Futures Price v/s OI



Summary

- Indian markets closed on a positive note where buying was mainly seen in Information technology, Metals and FMCG sectors. Nifty Jul Futures closed at 24206.25 (up 74.00 points) at a premium of 64.30 pts to spot.
- FII's were net sellers in Cash to the tune of 426.03 Cr and were net buyers in index futures to the tune of 263.90 Cr.
- India VIX increased by 0.21% to close at 13.83 touching an intraday high of 14.23.

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 23900, 24000, 24100, 24200 strike Puts and at 24500, 24400, 24300 strike Calls indicating market is likely to remain positive in near term.
- Highest OI build-up is seen at 24500 strike Calls and 24000 strike Puts, to the tune of 10.20mn and 14.35mn respectively.

Outlook on Nifty:

Index is likely to open on a positive note today and is likely to remain positive during the day.

Institutional Activity in previous trading session

| (in Rs cr.) | Buy | Sell | Net |
|---------------|------------|------------|-----------|
| Index Futures | 2803.19 | 2539.29 | 263.90 |
| Index Options | 1383744.60 | 1408677.85 | -24933.25 |
| Stock Futures | 19852.26 | 20835.31 | -983.05 |
| Stock Options | 35434.57 | 35754.28 | -319.71 |
| FII Cash | 13,206.44 | 13,632.47 | -426.03 |
| DII Cash | 16,210.07 | 12,292.64 | 3,917.43 |

Net FII Activity (in Rs cr.)

| Date | Idx Fut | Stk Fut | Idx Opt | Cash |
|--------|---------|---------|----------|-------|
| 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 |
| 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 |

Technical Pivot (Intraday):

| | S2 | S1 | PIVOT | R1 | R2 |
|-----------|-------|-------|-------|-------|-------|
| NIFTY | 24030 | 24115 | 24170 | 24260 | 24315 |
| BANKNIFTY | 52095 | 52400 | 52610 | 52915 | 53120 |

(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 |
|---------|---------|-----------|-----|--------|
| MGL | 1692.6 | 6.9 | 2.3 | 51.0 |
| OFSS | 10263.2 | 3.1 | 1.7 | 20.2 |
| SYNGENE | 716.0 | 0.2 | 5.5 | 17.2 |

Fresh Shorts seen in:

| Scrip | Price | Price chg | OI | OI Chg |
|-----------|--------|-----------|-------|--------|
| BATAINDIA | 1506.6 | -1.1 | 3.7 | 11.1 |
| PNB | 123.3 | -0.7 | 216.7 | 7.5 |
| IDFC | 121.1 | -1.6 | 108.4 | 7.2 |

Short Covering seen in:

| Scrip | Price | Price chg | OI | OI Chg |
|------------|--------|-----------|------|--------|
| INDUSTOWER | 391.0 | 3.5 | 98.4 | -9.9 |
| PVRINOX | 1503.9 | 4.9 | 4.6 | -6.5 |
| COFORGE | 5534.3 | 2.5 | 2.2 | -5.5 |

Long Unwinding seen in:

| Scrip | Price | Price chg | OI | OI Chg |
|----------|--------|-----------|------|--------|
| INDIACEM | 287.4 | -2.6 | 20.4 | -10.0 |
| VOLTAS | 1452.1 | -2.1 | 8.2 | -2.9 |
| AXISBANK | 1265.3 | -0.6 | 42.5 | -1.9 |

| NIFTY50 Options OI (CE OI = Resistance) (PE OI = Support) | | | |
|---|---------------|---------------|------|
| Symbol | Highest CE OI | Highest PE OI | CMP |
| ADANIPTS | 1600 | 1200 | 1484 |
| ADANIENT | 3200 | 3200 | 3206 |
| ASIANPAINT | 3000 | 2900 | 2944 |
| AXISBANK | 1300 | 1200 | 1265 |
| BAJAJ-AUTO | 10000 | 8700 | 9595 |
| BAJAJFINSV | 1600 | 1500 | 1591 |
| BAJFINANCE | 8000 | 7000 | 7316 |
| BHARTIARTL | 1500 | 1400 | 1463 |
| BPCL | 310 | 300 | 307 |
| BRITANNIA | 5500 | 5000 | 5513 |
| CIPLA | 1500 | 1480 | 1489 |
| COALINDIA | 500 | 450 | 478 |
| DIVISLAB | 5000 | 4300 | 4627 |
| DRREDDY | 6500 | 6000 | 6349 |
| EICHERMOT | 4800 | 4400 | 4667 |
| GRASIM | 2700 | 2700 | 2736 |
| HCLTECH | 1500 | 1440 | 1464 |
| HDFCBANK | 1700 | 1600 | 1714 |
| HDFCLIFE | 600 | 550 | 603 |
| HEROMOTOCO | 5700 | 5500 | 5642 |
| HINDALCO | 700 | 650 | 695 |
| HINDUNILVR | 2500 | 2500 | 2515 |
| ICICIBANK | 1220 | 1150 | 1214 |
| ITC | 430 | 420 | 432 |
| INDUSINDBK | 1500 | 1500 | 1464 |

| NIFTY50 Options OI (CE OI = Resistance) (PE OI = Support) | | | |
|--|---------------|---------------|-------|
| Symbol | Highest CE OI | Highest PE OI | CMP |
| INFY | 1600 | 1500 | 1592 |
| IOC | 170 | 165 | 168 |
| JSWSTEEL | 950 | 900 | 943 |
| KOTAKBANK | 1900 | 1800 | 1820 |
| LT | 3600 | 3500 | 3551 |
| LTIM | 6000 | 5200 | 5473 |
| M&M | 3000 | 2600 | 2868 |
| MARUTI | 13000 | 12000 | 12192 |
| NESTLEIND | 2600 | 2400 | 2572 |
| NTPC | 400 | 370 | 372 |
| ONGC | 280 | 250 | 275 |
| POWERGRID | 350 | 300 | 331 |
| RELIANCE | 3200 | 2900 | 3132 |
| SBILIFE | 1500 | 1400 | 1511 |
| SBIN | 900 | 800 | 848 |
| SUNPHARMA | 1540 | 1500 | 1521 |
| TATACONSUM | 1100 | 1110 | 1099 |
| TATAMOTORS | 1000 | 1000 | 1006 |
| TATASTEEL | 180 | 160 | 175 |
| TCS | 4000 | 3800 | 3983 |
| TECHM | 1500 | 1300 | 1478 |
| TITAN | 3400 | 3400 | 3446 |
| ULTRACEMCO | 12000 | 11000 | 11851 |
| UPL | 600 | 500 | 577 |
| WIPRO | 550 | 500 | 530 |

Derivative Recommendations:

| Stock Name | Call (Buy/Sell) | Entry price | Targets | Stop Loss | Duration | Status |
|-------------------|-----------------|-------------|---------|-----------|------------|--------|
| LAURUSLABS Future | Buy | 431 | 455 | 420 | Positional | Open |
| CHMABLFERT Future | Buy | 518 | 560 | 502 | Positional | Open |
| SRF 2460CE | Buy | 75 | 100 | 60 | 1-2 Days | Open |
| | | | | | | |

FROM THE EQUITY DERIVATIVE DESK:

NIRAV HARISH CHHEDA
AVP - DERIVATIVES AND TECHNICAL RESEARCH
E-Mail: nirav.chheda@nirmalbang.com
Tel no: 6273-8199/8000

AMIT BHUPTANI
SNR.DERIVATIVES AND TECHNICAL RESEARCH ANALYST
E-Mail: amit.bhuptani@nirmalbang.com
Tel no: 6273-8242/8000

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