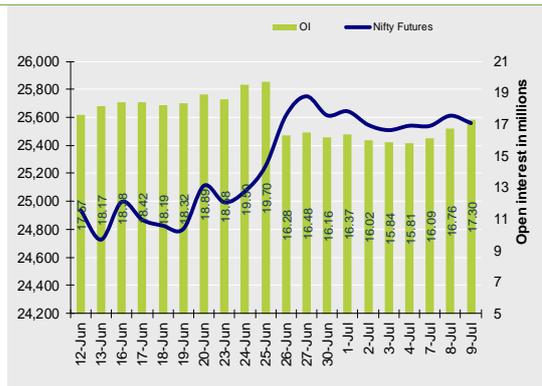


Nifty Snapshot

	Close	Prv Cl.	Ab chg	% chg
Spot	25,476.10	25,522.50	-46.40	-0.18
Futures	25,558.80	25,611.90	-53.10	-0.21
OI(ml shr)	17.30	16.76	0.54	3.22
Vol (lots)	54535	50616	3919	7.74
COC	82.70	89.40	-6.70	-7.5
PCR-OI	0.86	1.04	-0.18	-17.2

Nifty Futures Price v/s OI



Institutional Activity in previous trading session

(in Rs cr.)	Buy	Sell	Net
Index Futures	1745.59	2737.02	-991.43
Index Options	1111788.61	1115075.12	-3286.51
Stock Futures	16857.62	17415.90	-558.28
Stock Options	21961.05	20463.24	1497.81
FII Cash	12,930.71	12,853.71	77.00
DII Cash	13,350.22	12,429.39	920.83

Net FII Activity (in Rs cr.)

Date	Idx Fut	Stk Fut	Idx Opt	Cash
9-Jul	-991.4	-558.3	-3286.5	77
8-Jul	-268.9	-1656.2	-2707.6	-26
7-Jul	-668.0	-193.2	-3784.5	321
4-Jul	-747.5	-421.7	-1381.2	-760
3-Jul	-2443.6	-177.7	65491.2	-1481
2-Jul	-2057.5	714.1	-16628.3	-1562

Technical Pivot (Intraday):

	S2	S1	PIVOT	R1	R2
NIFTY	25455	25505	25575	25630	25700
BANKNIFTY	57130	57255	57380	57505	57625

(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
KFINTECH	1314.2	2.9	1.1	17.8
KAYNES	6153.5	2.1	0.7	13.1
LAURUSLABS	795.8	2.0	21.4	8.2

Short Covering seen in:

Scrip	Price	Price chg	OI	OI Chg
DELHIVERY	419.9	2.5	11.6	-8.4
CONCOR	617.5	2.8	18.7	-8.1
MANKIND	2530.0	3.8	0.9	-8.0

Fresh Shorts seen in:

Scrip	Price	Price chg	OI	OI Chg
HINDCOPPER	265.6	-3.5	39.0	12.3
GAIL	185.3	-3.8	106.3	10.9
360ONE	1201.0	-2.2	1.4	8.6

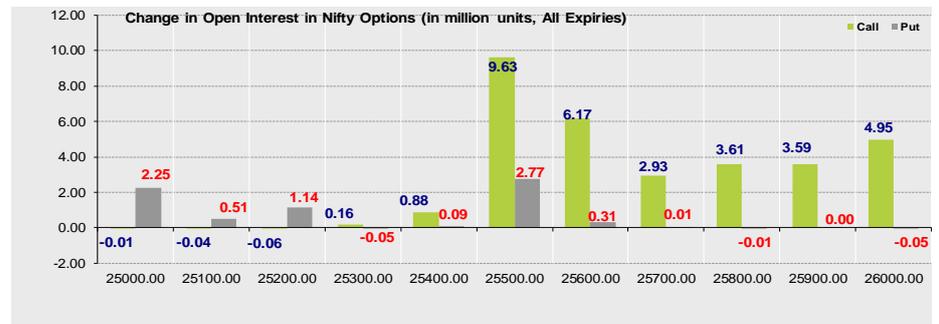
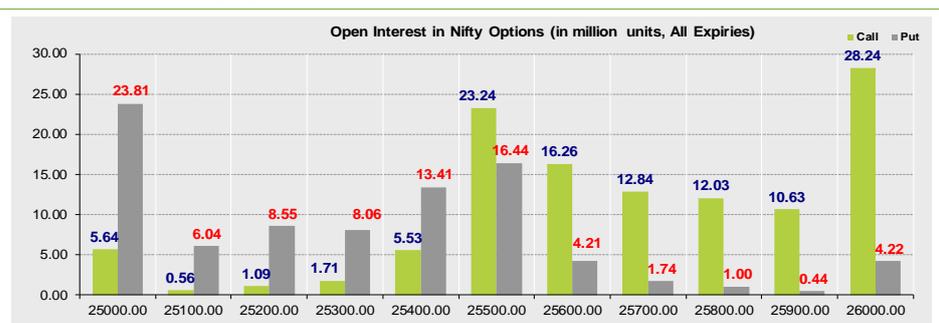
Long Unwinding seen in:

Scrip	Price	Price chg	OI	OI Chg
IGL	223.3	-2.2	16.6	-4.6
MANAPPURAM	263.1	-2.9	27.1	-2.5
M&MFIN	271.0	0.0	26.4	-1.9

Summary

- Indian markets closed on a negative note where selling was mainly seen in IT, Oil & Gas, Metals Sectors. Nifty Jul Futures closed at 25558.80 (down 53.10 points) at a premium of 82.70 pts to spot.
- FII's were net buyers in Cash to the tune of 77.00 Cr and were net sellers in index futures to the tune of 991.43 Cr.
- India VIX decreased by 2.09% to close at 11.94 touching an intraday high of 12.36.

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 25700, 25600, 25500 strike Calls and at 25100, 25200, 25400, 25500, strike Puts indicating market is likely to remain range bound in the near term.
- Highest OI build-up is seen at 26000 strike Calls and 25000 strike Puts, to the tune of 28.24mn and 23.81mn respectively.

Outlook on Nifty:

Index is likely to open on a flat 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
ADANIENT	2700	2700	2591
ADANIPTS	1500	1400	1450
APOLLOHOSP	7600	7000	7501
ASIANPAINT	2500	2300	2504
AXISBANK	1200	1200	1169
BAJAJ-AUTO	9000	8000	8393
BAJFINANCE	950	900	945
BAJAJFINSV	2100	1980	2035
BEL	430	400	420
BHARTIARTL	2040	1900	2009
CIPLA	1600	1340	1496
COALINDIA	400	400	388
DRREDDY	1300	1100	1264
EICHERMOT	5800	5800	5711
ETERNAL	270	250	265
GRASIM	3000	2600	2811
HCLTECH	1720	1700	1664
HDFCBANK	2020	2000	2016
HDFCLIFE	820	740	790
HEROMOTOCO	4400	4300	4266
HINDALCO	700	670	677
HINDUNILVR	2460	2300	2434
ICICIBANK	1500	1400	1439
ITC	420	420	420
INDUSINDBK	900	800	845

NIFTY50 Options OI (CE OI = Resistance) (PE OI = Support)

Symbol	Highest CE OI	Highest PE OI	CMP
INFY	1700	1600	1636
JSWSTEEL	1180	1000	1043
JIOFIN	350	300	331
KOTAKBANK	2300	2100	2236
LT	3700	3500	3597
M&M	3200	3200	3191
MARUTI	13000	12000	12520
NTPC	345	345	344
NESTLEIND	2500	2400	2440
ONGC	250	240	244
POWERGRID	300	290	301
RELIANCE	1550	1500	1525
SBILIFE	1900	1800	1819
SHRIRAMFIN	700	700	680
SBIN	820	800	813
SUNPHARMA	1700	1500	1673
TCS	3500	3300	3387
TATACONSUM	1230	980	1101
TATAMOTORS	700	700	695
TATASTEEL	170	160	160
TECHM	1670	1390	1622
TITAN	3500	3400	3448
TRENT	6000	5500	5435
ULTRACEMCO	13800	11000	12585
WIPRO	300	240	266

Derivative Recommendations:

Stock Name	Call (Buy/Sell)	Entry price	Targets	Stop Loss	Duration	Status
ULTRACEMCO (Bull Call spread)	Strategy	260	640	200	Positional	Open
SRF 3300CE	Buy	90	120	66	1-2 Days	Open

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