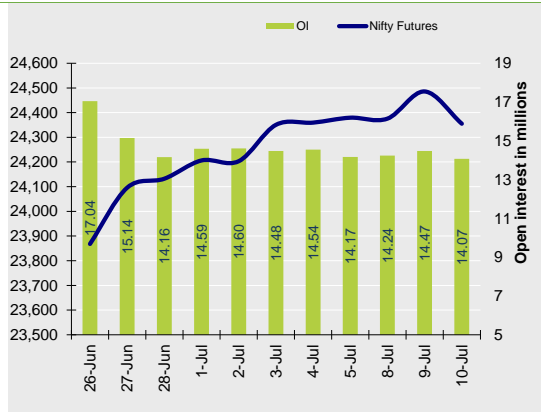


**Nifty Snapshot**

	Close	Prv Cl.	Ab chg	% chg
<b>Spot</b>	24,324.45	24,433.20	-108.75	-0.45
<b>Futures</b>	24,355.05	24,485.65	-130.60	-0.53
<b>OI(ml shr)</b>	14.07	14.47	-0.41	-2.80
<b>Vol (lots)</b>	310075	146868	163207	111.12
<b>COC</b>	30.60	52.45	-21.85	-41.7
<b>PCR-OI</b>	0.97	1.28	-0.32	-24.7

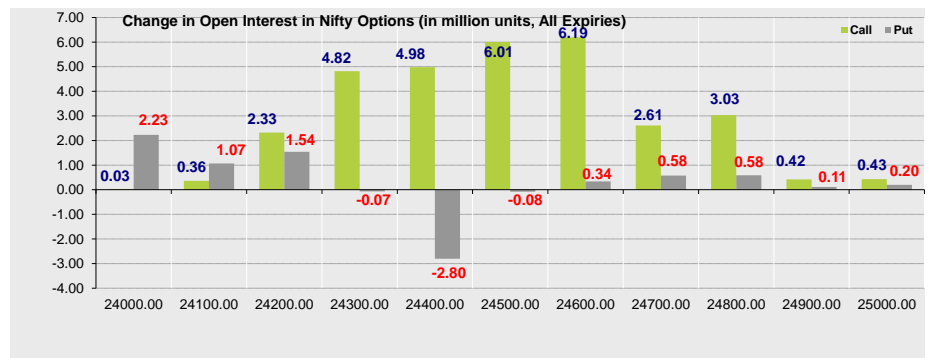
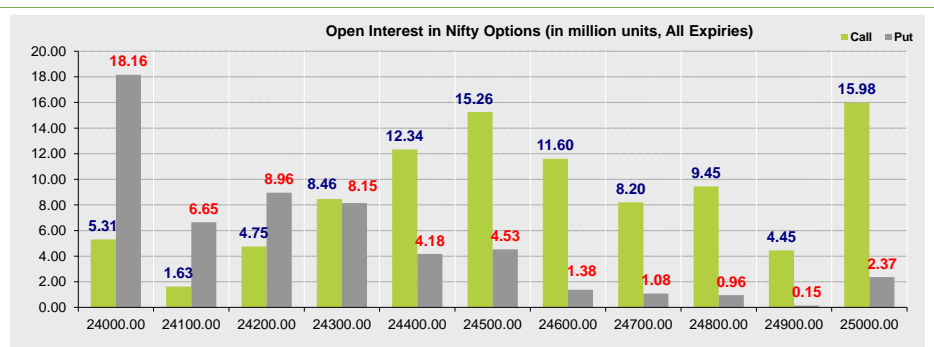
**Nifty Futures Price v/s OI**



**Summary**

- Indian markets closed on a negative note where selling was mainly seen in Automobiles, Banking, IT sectors. Nifty Jul Futures closed at 24355.05 (down 130.60 points) at a premium of 30.60 pts to spot.
- FII's were net buyers in Cash to the tune of 583.96 Cr and were net sellers in index futures to the tune of 3434.99 Cr.
- India VIX increased by 0.66% to close at 14.43 touching an intraday high of 14.92.

**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 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 15.98mn and 18.16mn 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	3699.56	7134.55	-3434.99
Index Options	3073819.58	3054914.49	18905.09
Stock Futures	31311.55	33387.52	-2075.97
Stock Options	61790.86	62321.81	-530.95
FII Cash	17,464.23	16,880.27	583.96
DII Cash	15,152.85	14,070.45	1,082.40

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

Date	Idx Fut	Stk Fut	Idx Opt	Cash
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
3-Jul	2487.3	4597.7	-3853.2	5484

**Technical Pivot (Intraday):**

	S2	S1	PIVOT	R1	R2
NIFTY	24065	24210	24355	24500	24650
BANKNIFTY	51975	52145	52375	52550	52780

(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
PIDILITIND	3158.9	1.5	2.7	8.3
MUTHOOTFIN	1833.1	0.9	4.4	5.4
GODREJCP	1443.3	2.2	5.9	4.3

**Fresh Shorts seen in:**

Scrip	Price	Price chg	OI	OI Chg
M&M	2742.4	-6.5	17.2	25.8
RBLBANK	244.0	-0.8	72.3	14.1
HINDCOPPER	335.4	-3.7	38.5	12.0

**Short Covering seen in:**

Scrip	Price	Price chg	OI	OI Chg
BATAINDIA	1542.4	1.6	3.9	-11.8
BALRAMCHIN	437.2	1.2	12.2	-10.0
JKCEMENT	4380.3	2.5	0.7	-9.6

**Long Unwinding seen in:**

Scrip	Price	Price chg	OI	OI Chg
IEX	177.0	-3.7	78.1	-12.8
CHAMBLFERT	500.8	-2.3	12.1	-10.7
BANKNIFTY	52318.6	-0.6	2.7	-8.5

NIFTY50 Options OI (CE OI = Resistance) (PE OI = Support)			
Symbol	Highest CE OI	Highest PE OI	CMP
ADANIPTS	1500	1400	1492
ADANIEN	3200	3000	3109
ASIANPAINT	3000	2900	3002
AXISBANK	1300	1200	1292
BAJAJ-AUTO	10000	9500	9558
BAJAJFINSV	1600	1600	1587
BAJFINANCE	7300	7000	7077
BHARTIARTL	1500	1400	1450
BPCL	310	300	302
BRITANNIA	6000	5400	5764
CIPLA	1500	1500	1516
COALINDIA	515	470	492
DIVISLAB	4600	4500	4657
DRREDDY	6600	6000	6557
EICHERMOT	5000	4800	4856
GRASIM	2800	2700	2809
HCLTECH	1500	1500	1504
HDFCBANK	1800	1600	1633
HDFCLIFE	600	600	634
HEROMOTOCO	5600	5500	5526
HINDALCO	700	700	693
HINDUNILVR	2600	2500	2617
ICICIBANK	1250	1200	1245
ITC	450	450	453
INDUSINDBK	1500	1500	1429

NIFTY50 Options OI (CE OI = Resistance) ( PE OI = Support)			
Symbol	Highest CE OI	Highest PE OI	CMP
INFY	1700	1600	1649
IOC	170	160	172
JSWSTEEL	950	920	927
KOTAKBANK	1900	1800	1836
LT	3600	3600	3660
LTIM	5500	5000	5400
M&M	3000	2700	2742
MARUTI	13000	12500	12798
NESTLEIND	2600	2600	2616
NTPC	400	380	383
ONGC	300	280	299
POWERGRID	350	300	347
RELIANCE	3200	2900	3175
SBILIFE	1560	1500	1561
SBIN	900	840	852
SUNPHARMA	1600	1500	1595
TATACONSUM	1200	1110	1152
TATAMOTORS	1000	1000	1007
TATASTEEL	180	160	169
TCS	4000	3900	3913
TECHM	1500	1400	1467
TITAN	3400	3200	3230
ULTRACEMCO	12000	11000	11641
UPL	600	570	561
WIPRO	550	500	537

OI against MWPL				
Symbol	MWPL	Open Interest	Limit for next day	% OI
RBLBANK	121019977	122105000	Ban	101%
INDIACEM	44362911	43723300	Ban	99%
BALRAMCHIN	23040698	22416000	Ban	97%
GMRINFRA	494055219	456637500	12714958	92%
CHAMBLFERT	31488204	28821100	Ban	92%
GNFC	17249403	15710500	Ban	91%
TATACHEM	31601465	28781500	1239891	91%
INDUSTOWER	166908773	151942600	Ban	91%
IDFCFIRSTB	884697101	787620000	52842245	89%
NMDC	229794455	202162500	16142232	88%
SAIL	289139949	251944000	22738951	87%
HINDCOPPER	65482129	56869000	5339022	87%
PEL	23955401	20771250	Ban	87%
IDEA	7412775915	6359920000	682217119	86%
IEX	177845485	152268750	Ban	86%
ABFRL	83638248	70626400	Ban	84%
BANDHANBNK	193370778	160540800	Ban	83%
IRCTC	60165566	49825125	7332162	83%
BSOFT	32597887	26414000	4553992	81%
RAMCOCEM	27272201	21663950	4244640	79%
POLYCAB	10444399	8264500	1657679	79%
BIOCON	93756161	73780000	15288352	79%
PNB	591377974	465232000	96577075	79%
PVRINOX	14162874	11030921	2423809	78%
ABCAPITAL	161393400	122234400	31089330	76%
GRANULES	28133038	21078000	5648386	75%
LICHSGFIN	60244101	45046000	12185895	75%
HAL	37934515	28105200	7932589	74%
EXIDEIND	91809066	67843800	19374812	74%
LTF	169942037	125074322	36370613	74%
CANFINHOME	18644752	13610025	4102489	73%
VEDL	281521158	204534400	62910700	73%
ASHOKLEY	282399403	204460000	63819432	72%

OI against MWPL				
Symbol	MWPL	Open Interest	Limit for next day	% OI
BHEL	256482590	178290000	65368460	70%
CANBK	672420574	466614000	172185545	69%
OFSS	4724091	3274500	1213386	69%
MANAPPURAM	109696743	73545000	30666905	67%
BANKBARODA	372635498	247261950	106741773	66%
BATAINDIA	12812405	8500500	3671284	66%
SUNTV	19704232	12930000	5789020	66%
SBICARD	59666721	39111200	17572184	66%
METROPOLIS	5155102	3364400	1532946	65%
NATIONALUM	178967755	109012500	61006867	61%
UPL	101555620	60190000	36287839	59%
MCX	10180563	5990800	3680734	59%
MGL	13335005	7815200	4853054	59%
CONCOR	55081874	30176000	22151780	55%
ACC	16266067	8865900	6586863	55%
AARTIIND	41012842	22236000	16726199	54%
DLF	128335464	69407250	52511440	54%
OBEROIRLTY	23485458	12585300	9725885	54%
M&MFIN	117997225	62760000	49337363	53%
DIXON	7963947	4171000	3394749	52%
BERGEPAIN	58313322	30230640	25167015	52%
ADANIEN	62450033	32149800	27177731	51%

**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
ICICIBANK 1250CE	Buy	18.4	26	13	1-2 Days	Open
BANKNIFTY FUT	Sell	52350	51650	52700	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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