Thursday, June 10, 2021



Nifty Snapshot

	Close	Prv Cl.	Ab chg	% chg				
Spot	15,635.3	15,740.1	-104.75	-0.67				
Futures	15,660.2	15,768.6	-108.35	-0.69				
OI (ml shr)	11.63	11.83	-0.20	-1.68				
Vol (lots)	145643	74715	70928	94.9				
COC	24.90	28.50	-3.60	-12.6				
PCR-OI	1.12	1.30	-0.18	-13.6				

Market Summary:

- Indian markets closed on a negative note where selling was mainly seen in Cement, Automobile, Banking sectors. Nifty June Future closed at 15660.2 (down 108.35 points) at a premium of 24.90 pts to spot.
- FIIs were net sellers in Cash to the tune of 846 Cr and were net buyers in index futures to the tune of 536.55 Cr.
- India VIX decreased by 3.10% to close at 14.75 touching an intraday high of 15.74.

Open Interest in Nifty Options:

Open Interest in Nifty Options (in million units, All Expiries) Call ≡ Put 12.00 9.56 10.00 8.50 7.62 8.00 6.93 6.43 6.00 4.94 4.68 4.40 4.33 3.66 4.00 3.06 2.56 2.15 1.81 1.52 2.00 1.28 0.84 0.71 0.42 0.41 0.15 0.00 15000.00 15100.00 15200.00 15300.00 15400.00 15500.00 15600.00 15700.00 15800.00 15900.00 16000.00



- The above second chart shows previous trading day's change in Nifty options where Addition in OI were seen in 15500, 15400, 15300 strike Puts and at 15700, 15800, 15900, 16000 strike Calls indicating market is likely to remain range bound during the day.
- Highest OI build-up is seen at 16000 strike Call and 15000 strike Put, to the tune of 9.56mn and 8.50mn respectively.

Outlook on Nifty:

Index is likely to open on a flattish note today and is likely to remain range bound during the day.

S2 S1 PIVOT R1	R2
NIFTY 15470 15565 15690 15785	1\2
NIFTY 15470 15565 15690 15785	15910

Nifty Futures Price v/s OI



Nifty Futures Price v/s Change in OI



Institutional Activity in previous trading session

(in Rs cr.)	Buy	Sell	Net
Index Futures	4868.60	4332.05	536.55
Index Options	639065.54	646887.03	-7821.49
Stock Futures	17080.24	17149.84	-69.60
Stock Options	23888.48	24229.10	-340.62
FII Cash	7,088.53	7,934.90	-846.37
DII Cash	5,895.55	6,167.25	-271.70

Net FII Activity (in Rs cr.)

		S (1)		
Date	ldx Fut	Stk Fut	Idx Opt	Cash
9-Jun	536.6	-69.6	-7821.5	-846
8-Jun	-67.4	-523.9	857.9	1423
7-Jun	515.0	-753.9	2563.8	-186
4-Jun	-613.6	-616.5	2791.8	1499
3-Jun	559.8	-854.2	-3008.5	1079
2-Jun	-1107.2	65.0	-546.6	921

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Symbol	Current Volume	Volume Change	Price Chg	One Month Avg
RECLTD	7940	330%	6.1%	1427
PETRONET	10750	307%	-7.9%	1470
PFC	9026	302%	3.7%	2279
GAIL	9789	293%	-2.9%	2628
CUMMINSIND	5719	242%	0.9%	2045
IDFCFIRSTB	9881	229%	0.6%	4932
TORNTPHAR	2126	213%	-1.1%	1552
POWERGRID	9461	194%	3.3%	2686
BHEL	12519	191%	-1.4%	5937
TATAPOWER	46501	170%	6.8%	7329

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Stock Ideas

- INFY & RELIANCE calls of strike 1400 & 2300 respectively were amongst the most active Calls whereas SBIN & RELIANCE puts of strike 420 & 2200 respectively were amongst most active Puts.
- TORNTPOWER & COFORGE are likely to show good strength whereas PETRONET & MPHASIS are likely to show weakness in today's trading session.

	Tresh Longs see					Tresh Shorts seen in.				
	Scrip	Price	Price chg	ОІ	Ol Chg	Scrip	Price	Price chg	ОІ	OI Chg
-	TORNTPOWER	472.1	1.5	4.4	60.6	PETRONET	229.1	-7.9	29.8	42.9
_	RECLTD	164.7	6.1	18.4	18.2	PFIZER	5409.2	-0.9	0.3	14.3
	AARTIIND	1780.4	0.9	1.3	12.9	VOLTAS	1051.1	-2.4	2.7	12.8
	Short Covering s	een in:				Long Unwinding	seen in:			
	Scrip	Price	Price	OI	OI	Scrip	Price	Price	OI	OI

Scrip	Price	Price chg	OI	Ol Chg	Scrip	Price	Price chg	OI	Ol Chg
COFORGE	3856.5	0.7	0.7	-14.9	MPHASIS	1910.0	-1.6	0.4	-23.4
IBULHSGFIN	263.5	4.6	27.1	-13.3	NAVINFLUOR	3353.0	-2.1	0.3	-13.7
NAUKRI	4670.3	0.1	1.4	-9.4	SRF	6993.3	-0.4	0.3	-12.9

Technical Pivot (Intraday):

Script Name	S2	S1	ΡΙνοτ	R1	R2			
TORNTPOWER	434	453	480	499	526			
PETRONET	216	222	234	241	253			
COFORGE	3760	3808	3891	3939	4021			
MPHASIS	1857	1883	1930	1956	2002			

Stock Name	Call (Buy/Sell)	Entry price	Targets	Stop Loss	Duration	Status
L&TFH FUT	BUY	97.6	106	93	BTST	OPEN
TATASTEEL FUT	SELL	1084.7	1020	1110	1-2 DAYS	OPEN
NIFTY 15800CE	BUY	14	45	1	BTST	OPEN

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Symbol	Highest CE Ol	Highest PE Ol	СМР
ADANIPORTS	900	800	854
ASIANPAINT	3000	2800	2939
AXISBANK	750	700	738
BAJAJ-AUTO	4300	4000	4240
BAJAJFINSV	12500	11000	11615
BAJFINANCE	6000	5000	5694
BHARTIARTL	550	530	541
BPCL	500	450	486
BRITANNIA	3600	3400	3576
CIPLA	1000	950	960
COALINDIA	160	150	157
DIVISLAB	4500	4000	4275
DRREDDY	5600	5000	5245
EICHERMOT	2800	2500	2735
GRASIM	1500	1400	1495
HCLTECH	1000	900	974
HDFC	2600	2500	2555
HDFCBANK	1500	1500	1487
HDFCLIFE	700	650	686
HEROMOTOCO	3100	3000	3037
HINDALCO	400	380	384
HINDUNILVR	2400	2300	2350
ICICIBANK	650	650	638
ITC	220	200	208
INDUSINDBK	1040	1000	1008

	Highest CE	Highest PE		
Symbol	OI	OI	CMP	
INFY	1500	1400	1419	
IOC	120	115	115	
JSWSTEEL	800	650	701	
KOTAKBANK	1800	1800	1785	
LT	1600	1500	1527	
M&M	850	800	807	
MARUTI	7500	7000	7252	
NESTLEIND	18000	17000	17641	
NTPC	120	115	119	
ONGC	120	115	125	
POWERGRID	250	220	243	
RELIANCE	2200	2100	2179	
SBILIFE	1000	900	999	
SBIN	450	400	423	
SHREECEM	30000	27000	28523	
SUNPHARMA	700	680	676	
TATACONSUM	720	680	702	
TATAMOTORS	360	320	344	
TATASTEEL	1200	1000	1081	
TCS	3200	3100	3215	
ТЕСНМ	1060	1040	1057	
TITAN	1740	1600	1730	
ULTRACEMCO	7000	6200	6736	
UPL	860	750	846	
WIPRO	550	500	546	

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OI against MWPL

Symbol	MWPL	Open Interest	Limit for next day	% OI
BHEL	256482590	268138500	Ban	105%
CANBK	101005708	100224000	Ban	99%
NATIONALUM	178967755	170017000	Ban	95%
TATAPOWER	339616396	302346000	20289576	89%
SUNTV	19704232	17185500	Ban	87%
ESCORTS	14069761	12045550	1320722	86%
SAIL	289139949	240397500	Ban	83%
AMARAJABAT	24576009	19999000	3348208	81%
BANKBARODA	372635498	296478000	57525723	80%
PNB	591377974	469136000	92673075	79%
M&MFIN	117513126	93212000	18425469	79%
CADILAHC	51441633	40796800	8072751	79%
ADANIENT	55169320	43688000	8722854	79%
GRANULES	28712882	22555600	4721637	79%
NMDC	185864391	142870800	33700371	77%
IDEA	1606294231	1205890000	320089519	75%
IBULHSGFIN	68907318	51593300	13868652	75%
ADANIPORTS	147352148	109425000	30559540	74%
TATACHEM	31601465	21457000	8564391	68%
VEDL	256432733	166907100	76703996	65%
L&TFH	179688226	116484972	54218842	65%
JINDALSTEL	80645614	51840000	24773333	64%
RBLBANK	96258956	60781100	30664908	63%
ZEEL	184437638	104880000	70335756	57%
GLENMARK	30120187	16594500	12019677	55%
TATAMOTORS	355884551	194962800	143127523	55%
IRCTC	10433113	5706025	4205432	55%
TATASTEEL	157953668	86303050	63752934	55%
MANAPPURAM	110041718	57948000	46591632	53%

Symbol	MWPL	Open Interest	Limit for next day	% OI

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