Friday, June 11, 2021



# Nifty Snapshot

They on aponet								
	Close	Prv Cl.	Ab chg	% chg				
Spot	15,737.7	15,635.3	102.40	0.65				
Futures	15,751.2	15,660.2	91.00	0.58				
OI (ml shr)	12.36	11.63	0.72	6.21				
Vol (lots)	100018	145643	-45625	-31.3				
COC	13.50	24.90	-11.40	-45.8				
PCR-OI	1.31	1.12	0.19	17.3				

#### Market Summary:

- Indian markets closed on a positive note where buying was mainly seen in Cement, Automobile, Banking sectors. Nifty June Future closed at 15751.2 (up 91 points) at a premium of 13.50 pts to spot.
- FIIs were net buyers in Cash to the tune of 1330 Cr and were net sellers in index futures to the tune of 944.77 Cr.
- India VIX increased by 1.69% to close at 15.00 touching an intraday high of 15.20.

**Open Interest in Nifty Options:** 





- -2.00 -1.25 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 15800, 15700, 15600 strike Puts while liquidation was seen at 15700, 15600, 15900, 16000 strike Calls indicating market is likely to remain positive in near term.
- Highest OI build-up is seen at 16000 strike Call and 15000 strike Put, to the tune of 9.12mn and 8.74mn respectively.

#### **Outlook on Nifty:**

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

Technical Pivot (Ir	iliauay).	1	1		1
	S2	S1	PIVOT	R1	R2
NIFTY	15615	15685	15725	15795	15835
BANKNIFTY	34650	34960	35140	35450	35630

# Nifty Futures Price v/s OI



#### Nifty Futures Price v/s Change in OI



#### Institutional Activity in previous trading session

Buy	Sell	Net
2590.77	3535.04	-944.27
882249.78	883234.59	-984.81
14201.29	12739.75	1461.54
17792.28	17751.11	41.17
7,447.97	6,118.27	1,329.70
4,282.21	4,857.40	-575.19
	2590.77 882249.78 14201.29 17792.28 7,447.97	2590.77 3535.04   882249.78 883234.59   14201.29 12739.75   17792.28 17751.11   7,447.97 6,118.27

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

Date	ldx Fut	Stk Fut	ldx Opt	Cash					
10-Jun	-944.3	1461.5	-984.8	1330					
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					

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Volume Buzzers (Contract wise)								
Symbol	Current Volume	Volume Change	Price Chg	One Month Avg				
PNB	11012	1185%	5.0%	5373				
IBULHSGFIN	23577	1147%	6.4%	5161				
BATAINDIA	12290	465%	5.1%	1800				
LALPATHLAB	5077	305%	7.1%	1372				
PIDILITIND	4020	293%	3.2%	1685				
GODREJCP	6307	266%	4.0%	2823				
BAJFINANCE	46602	170%	7.8%	18025				
HDFCAMC	1694	138%	1.6%	1203				
BAJAJFINSV	8477	137%	3.7%	3617				
DIVISLAB	9005	135%	2.4%	4519				

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#### Stock Ideas

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- 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.
- IBULHSGFIN & MFSL are likely to show good strength whereas EXCELIND & INDIGO are likely to show weakness in today's trading session.

(Price is in Rs; OI is in million units; Price chg and OI chg are in percentage) <b>NB RESEARCH</b>									
Fresh Longs seer	ongs seen in:				Fresh Shorts seen in:				

	Scrip	Price	Price	OI	OI Chq	Scrip	Price	Price chq	OI	OI Chq
-			ong		City			ong		City
5	IBULHSGFIN	280.4	6.4	38.3	41.4	EXIDEIND	193.0	-0.9	14.6	20.6
	BATAINDIA	1641.0	5.1	1.4	39.4	NMDC	180.3	-0.1	87.7	19.6
.	PNB	42.8	5.0	360	25.7	POWERGRID	241.7	-0.4	21.9	16.4
	Short Covering se	een in:				Long Unwinding	seen in:			

Scrip	Price	Price chg	OI	OI Chg	Scrip	Price	Price chg	OI	Ol Chg
MFSL	1034.9	3.2	2.6	-8.7	INDIGO	1797.9	-0.1	3.4	-1.2
IRCTC	2113.0	1.6	1.9	-3.9	-	-	-	-	-
CANBK	157.8	0.9	59.6	-3.5	-	-	-	-	-

### Technical Pivot (Intraday):

	, <b>,</b> , ,				
Script Name	S2	S1	ΡΙνοτ	R1	R2
IBULHSGFIN	253	270	282	298	310
EXIDEIND	186	189	193	196	200
MFSL	1000	1016	1029	1045	1058
INDIGO	1754	1774	1794	1814	1834

Stock Name	Call (Buy/Sell)	Entry price	Targets	Stop Loss	Duration	Status
TATASTEEL FUT	SELL	1084.7	1020	1110	1-2 DAYS	OPEN
SUNPHARMA 700CE	BUY	12.7	21	8	BTST	OPEN
MCDOWELL-N 660CE	BUY	12.2	22	7	BTST	OPEN

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Symbol	Highest CE Ol	Highest PE Ol	СМР
ADANIPORTS	900	800	852
ASIANPAINT	3000	2900	2958
AXISBANK	750	700	744
BAJAJ-AUTO	4300	4000	4197
BAJAJFINSV	12500	11000	12050
BAJFINANCE	6200	5600	6135
BHARTIARTL	550	530	546
BPCL	500	450	484
BRITANNIA	3600	3400	3582
CIPLA	1000	900	976
COALINDIA	160	145	157
DIVISLAB	4500	4200	4379
DRREDDY	5600	5000	5301
EICHERMOT	2800	2500	2721
GRASIM	1500	1400	1499
HCLTECH	1000	900	973
HDFC	2600	2500	2567
HDFCBANK	1500	1500	1490
HDFCLIFE	700	650	688
HEROMOTOCO	3100	3000	3025
HINDALCO	400	380	387
HINDUNILVR	2400	2300	2374
ICICIBANK	650	650	642
ITC	220	200	210
INDUSINDBK	1040	1000	1030

Symbol	Highest CE OI	Highest PE Ol	СМР
INFY	1500	1400	1428
IOC	120	115	116
JSWSTEEL	800	700	710
KOTAKBANK	1800	1800	1804
LT	1600	1500	1522
M&M	850	800	809
MARUTI	7500	7000	7218
NESTLEIND	18000	17000	17583
NTPC	120	115	119
ONGC	120	115	124
POWERGRID	250	220	242
RELIANCE	2200	2100	2187
SBILIFE	1000	900	998
SBIN	450	420	433
SHREECEM	30000	27000	28372
SUNPHARMA	700	680	680
TATACONSUM	700	700	711
TATAMOTORS	360	330	346
TATASTEEL	1200	1000	1095
TCS	3200	3100	3227
ТЕСНМ	1060	1000	1067
TITAN	1700	1600	1738
ULTRACEMCO	7000	6200	6732
UPL	860	750	844
WIPRO	550	500	555

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OI against MWPL

Symbol	MWPL	Open Interest	Limit for next day	% OI
IBULHSGFIN	68907318	79158500	Ban	115%
BHEL	256482590	251391000	Ban	98%
CANBK	101005708	94753800	Ban	94%
NATIONALUM	178967755	166260000	Ban	93%
PNB	591377974	540832000	20977075	91%
TATAPOWER	339616396	300307500	22328076	88%
ESCORTS	14069761	12279850	1086422	87%
SUNTV	19704232	17070000	Ban	87%
NMDC	185864391	160150100	16421071	86%
GRANULES	28712882	24190850	3086387	84%
CADILAHC	51441633	42521600	6347951	83%
AMARAJABAT	24576009	20006000	3341208	81%
ADANIENT	55169320	43744000	8666854	79%
SAIL	289139949	226527500	48155451	78%
BANKBARODA	372635498	287433900	66569823	77%
ADANIPORTS	147352148	113631250	26353290	77%
IDEA	1606294231	1215690000	310289519	76%
M&MFIN	117513126	86760000	24877469	74%
L&TFH	179688226	123517084	47186730	69%
VEDL	256432733	167889800	75721296	65%
TATACHEM	31601465	20676000	9345391	65%
JINDALSTEL	80645614	51322500	25290833	64%
ZEEL	184437638	110169000	65046756	60%
RBLBANK	96258956	56315100	35130908	59%
TATAMOTORS	355884551	197319750	140770573	55%
TATASTEEL	157953668	85979200	64076784	54%
MANAPPURAM	110041718	58806000	45733632	53%
IRCTC	10433113	5504200	4407257	53%
GLENMARK	30120187	15803300	12810877	52%

Symbol	MWPL	Open Interest	Limit for next day	% OI

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