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Nifty Snapshot

	Close	Prv Cl.	Ab chg	% chg
Spot	15,799.3	15,737.7	61.60	0.39
Futures	15,817.3	15,751.2	66.05	0.42
OI (ml shr)	13.02	12.36	0.66	5.35
Vol (lots)	94086	100018	-5932	-5.9
coc	17.95	13.50	4.45	33.0
PCR-OI	1.35	1.31	0.04	2.9

Market Summary:

- Indian markets closed on a positive note where buying was mainly seen in Metals, Pharma, Technology sectors. Nifty June Future closed at 15817.30 (up 66.05 points) at a premium of 17.95 pts to spot.
- FIIs were net buyers in Cash to the tune of 18.64 Cr and were net sellers in index futures to the tune of 121.70 Cr.

Open Interest in Nifty Options (in million units, All Expiries)

India VIX decreased by 5.99% to close at 14.10 touching an intraday high of 15.00.

Open Interest in Nifty Options:

Nifty Futures Price v/s OI











Institutional Activity in previous trading session

(in Rs cr.)	Buy	Sell	Net
Index Futures	2565.58	2687.28	-121.70
Index Options	213238.33	213893.94	-655.61
Stock Futures	12892.54	12708.59	183.95
Stock Options	21062.37	21134.84	-72.47
FII Cash	5,161.16	5,142.52	18.64
DII Cash	5,212.50	4,546.14	666.36

Net FII Activity (in Rs cr.)

		•		
Date	ldx Fut	Stk Fut	ldx Opt	Cash
11-Jun	-121.7	184.0	-655.6	19
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

- The above second chart shows previous trading day's change in Nifty options where Addition in OI were seen in 15900, 15800 strike Puts while liquidation was seen at 15700, 15800, 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 6.99mn and 8.98mn respectively.

Outlook on Nifty:

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

Technical Pivot (Intraday):

	S2	S1	PIVOT	R1	R2
NIFTY	15715	15765	15810	15860	15905
BANKNIFTY	34710	34940	35205	35435	35705

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Volume Buzzers (Contract wise)

Symbol	Current Volume	Volume Change	Price Chg	One Month Avg
SAIL	16825	1886%	5.4%	6218
COALINDIA	19489	414%	4.1%	5754
APLLTD	2157	384%	3.2%	882
AUROPHARMA	21041	326%	5.0%	5360
MGL	3679	318%	3.2%	1187
DRREDDY	17240	302%	3.3%	8772
SUNTV	187	260%	0.2%	1401
CUB	2759	253%	1.6%	635
AUBANK	5511	234%	5.9%	2739
MPHASIS	3860	182%	2.2%	851

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Stock Ideas

- BAJFINANCE & TCS calls of strike 6200 & 3300 respectively were amongst the most active Calls whereas BAJFINANCE & RELIANCE puts of strike 6000 & 2200 respectively were amongst most active Puts.
- MPHASIS & GODREJCP are likely to show good strength whereas PIDILITIND & UBL 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) NB RESEARCH

Fresh Longs seen in:					Fresh Shorts seen in:				
Scrip	Price	Price chg	OI	OI Chg	Scrip	Price	Price chg	OI	OI Chg
MPHASIS	2018.2	2.2	0.6	30.1	PIDILITIND	2120.1	-1.1	3.0	13.9
CUB	170.1	1.6	10.4	26.5	DLF	311.3	-1.3	37.2	10.5
AUROPHARMA	1016.3	5.0	12.5	19.0	HAVELLS	1018.4	-0.7	5.1	10.2
Short Covering se	en in:				Long Unwinding	seen in:			

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Scrip	Price	Price chg	OI	OI Chg	Scrip	Price	Price chg	OI	OI Chg	
GODREJCP	900.0	1.2	3.5	-15.4	UBL	1379.6	-1.2	1.7	-7.8	
IBULHSGFIN	287.6	0.5	32.5	-14.0	BATAINDIA	1638.3	0.0	1.3	-7.0	
BHEL	76.3	0.3	111	-6.9	RBLBANK	219.3	0.0	23.8	-7.0	

Technical Pivot (Intraday):

Script Name	S2	S 1	PIVOT	R1	R2
MPHASIS	1919	1968	2023	2073	2127
PIDILITIND	2080	2100	2131	2151	2183
GODREJCP	879	890	899	909	919
UBL	1347	1363	1386	1403	1426

Stock Name	Call (Buy/Sell)	Entry price	Targets	Stop Loss	Duration	Status
SUNPHARMA 700CE	BUY	12.7	21	8	BTST	OPEN
CIPLA 1000CE	BUY	14.1	26	8	Positional	OPEN

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

Symbol	Highest CE OI	Highest PE OI	СМР
ADANIPORTS	900	800	844
ASIANPAINT	3000	2900	2960
AXISBANK	750	700	740
BAJAJ-AUTO	4300	4000	4182
BAJAJFINSV	12500	11000	11930
BAJFINANCE	6500	5800	6128
BHARTIARTL	550	530	542
BPCL	500	450	485
BRITANNIA	3600	3400	3569
CIPLA	1000	950	972
COALINDIA	170	150	163
DIVISLAB	4400	4200	4353
DRREDDY	5500	5000	5473
EICHERMOT	2800	2500	2748
GRASIM	1500	1400	1493
HCLTECH	1000	900	985
HDFC	2600	2500	2564
HDFCBANK	1500	1500	1491
HDFCLIFE	700	650	685
HEROMOTOCO	3100	3000	3018
HINDALCO	400	380	395
HINDUNILVR	2400	2300	2359
ICICIBANK	650	650	639
ITC	220	200	208
INDUSINDBK	1040	1000	1019

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

Symbol	Highest CE OI	Highest PE OI	СМР
INFY	1500	1400	1449
IOC	120	115	115
JSWSTEEL	800	700	734
KOTAKBANK	1800	1800	1797
LT	1600	1500	1510
M&M	820	800	812
MARUTI	7500	7000	7235
NESTLEIND	18000	17000	17607
NTPC	120	115	119
ONGC	120	115	124
POWERGRID	250	220	246
RELIANCE	2200	2100	2218
SBILIFE	1000	900	992
SBIN	450	420	430
SHREECEM	30000	27000	28145
SUNPHARMA	700	680	684
TATACONSUM	720	700	716
TATAMOTORS	360	330	351
TATASTEEL	1200	1000	1140
TCS	3300	3100	3278
TECHM	1080	1000	1078
TITAN	1700	1600	1734
ULTRACEMCO	7000	6200	6676
UPL	850	800	839
WIPRO	560	500	557

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OI against MWPL

Symbol	MWPL	Open Interest	Limit for next day	% OI
IBULHSGFIN	68907318	66801900	Ban	97%
PNB	591377974	555040000	6769075	94%
BHEL	256482590	236764500	Ban	92%
ESCORTS	14069761	12843050	523222	91%
TATAPOWER	339616396	309062250	13573326	91%
CANBK	101005708	91675800	Ban	91%
NATIONALUM	178967755	161925000	Ban	90%
SAIL	289139949	254885000	19797951	88%
NMDC	185864391	158984300	17586871	86%
SUNTV	19704232	16767000	Ban	85%
GRANULES	28712882	24283850	2993387	85%
CADILAHC	51441633	42970400	5899151	84%
AMARAJABAT	24576009	20066000	3281208	82%
ADANIPORTS	147352148	119750000	20234540	81%
ADANIENT	55169320	43644000	8766854	79%
IDEA	1606294231	1257480000	268499519	78%
BANKBARODA	372635498	290089800	63913923	78%
M&MFIN	117513126	86888000	24749469	74%
L&TFH	179688226	131985960	38717854	73%
TATACHEM	31601465	20972000	9049391	66%
VEDL	256432733	166742800	76868296	65%
JINDALSTEL	80645614	52225000	24388333	65%
ZEEL	184437638	114732000	60483756	62%
RBLBANK	96258956	55755400	35690608	58%
DLF	124016568	70867500	46948239	57%
TATAMOTORS	355884551	200035800	138054523	56%
TATASTEEL	157953668	88099950	61956034	56%
MANAPPURAM	110041718	58734000	45805632	53%
GLENMARK	30120187	15820550	12793627	53%
IRCTC	10433113	5379075	4532382	52%

OI against MWPL

Symbol	MWPL	Open Interest	Limit for next day	% OI
	+			
	+			
				-
				-

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