Tuesday, June 15, 2021



#### Nifty Snapshot

	Close	Prv Cl.	Ab chg	% chg
Spot	15,811.8	15,799.3	12.50	0.08
Futures	15,832.6	15,817.3	15.35	0.10
OI (ml shr)	12.88	13.02	-0.14	-1.08
Vol (lots)	129542	94086	35456	37.7
coc	20.80	17.95	2.85	15.9
PCR-OI	1.42	1.35	0.07	5.2

### **Market Summary:**

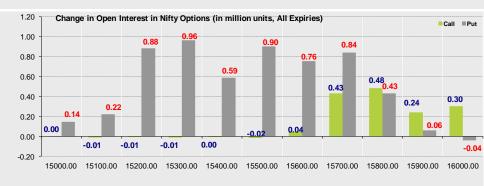
- Indian markets closed on a positive note where buying was mainly seen in FMCG, Technology, Banking sectors. Nifty June Future closed at 15832.60 (up 15.35 points) at a premium of 20.80 pts to spot.
- FIIs were net sellers in Cash to the tune of 503.51 Cr and were net sellers in index futures to the tune of 2637.55 Cr.
- India VIX increased by 3.95% to close at 14.72 touching an intraday high of 15.31.

#### Open Interest in Nifty Options:

#### 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	2755.67	5393.22	-2637.55
Index Options	302251.44	298112.38	4139.06
Stock Futures	14423.39	13645.33	778.06
Stock Options	27728.23	27746.55	-18.32
FII Cash	4,339.27	4,842.78	-503.51
DII Cash	4,801.07	4,256.81	544.26

# Net FII Activity (in Rs cr.)

		-		
Date	ldx Fut	Stk Fut	ldx Opt	Cash
14-Jun	-2637.6	778.1	4139.1	-504
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

- The above second chart shows previous trading day's change in Nifty options where Addition in OI were seen in 15800, 15700, 15600, 15500 strike Puts and 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 7.29mn and 9.12mn 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 (	(Intraday)
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	S2	S1	PIVOT	R1	R2
NIFTY	15555	15695	15770	15910	15990
BANKNIFTY	34210	34635	34885	35310	35560

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#### Volume Buzzers (Contract wise)

Symbol	Current Volume	Volume Change	Price Chg	One Month Avg
ADANIENT	56702	562%	-6.3%	12519
AMARAJABAT	5677	493%	1.8%	2635
ADANIPORTS	81307	346%	-8.6%	17355
MUTHOOTFIN	4609	239%	1.9%	3213
TORNTPHARM	3457	233%	3.5%	1535
PNB	11687	216%	2.3%	5406
ICICIPRULI	2949	165%	1.8%	2402
NAVINFLUOR	1306	141%	0.5%	1099
NATIONALUM	125	123%	-0.4%	2595
SUNTV	387	107%	-3.1%	1337

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#### Stock Ideas

- RELIANCE & ADANIPORT calls of strike 2300 & 800 respectively were amongst the most active Calls whereas ADANIPORT & RELIANCE puts of strike 700 & 2200 respectively were amongst most active Puts.
- POWERGRID & IBULHSGFIN are likely to show good strength whereas VOLTAS & BHEL 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
POWERGRID	249.3	1.1	20.6	9.9	VOLTAS	1045.0	-0.6	3.1	9.6
PNB	43.2	2.3	349	5.1	ADANIPORTS	771.8	-8.6	87.9	9.1
CUB	170.6	0.3	10.9	4.7	DLF	299.6	-3.8	39.2	5.3
Short Covering s	een in:				Long Unwinding	seen in:			

Scrip	Price	Price chg	OI	OI Chg	Scrip	Price	Price chg	OI	OI Chg
IBULHSGFIN	298.7	3.9	28.4	-12.7	BHEL	67.5	-11.5	97.4	-12.8
AUBANK	1070.2	1.8	2.2	-12.5	BANKNIFTY	35065	-0.3	1.7	-7.3
BAJFINANCE	6201.3	1.2	3.7	-6.0	TATACHEM	738.8	-0.1	8.5	-5.8

Technical Pivot (Intraday):

Script Name	S2	<b>S</b> 1	PIVOT	R1	R2
POWERGRID	239	244	247	252	255
VOLTAS	1014	1030	1039	1054	1063
IBULHSGFIN	272	285	295	308	318
BHEL	57	62	66	71	75

Stock Name	Call (Buy/Sell)	Entry price	Targets	Stop Loss	Duration	Status
CIPLA 1000CE	BUY	14.1	26	8	Positional	OPEN
TATAMOTORS 370CE	BUY	7.5	14	4	1-2 Days	OPEN
BANKBARODA 90CE	BUY	2.2	4.5	1	1-2 Days	OPEN

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

Symbol	Highest CE OI	Highest PE OI	СМР
ADANIPORTS	900	700	772
ASIANPAINT	3000	2900	2952
AXISBANK	750	700	739
BAJAJ-AUTO	4300	4000	4163
BAJAJFINSV	12500	11000	11976
BAJFINANCE	6500	6000	6201
BHARTIARTL	550	530	540
BPCL	500	450	485
BRITANNIA	3600	3400	3591
CIPLA	1000	950	977
COALINDIA	170	150	160
DIVISLAB	4400	4200	4394
DRREDDY	5500	5000	5466
EICHERMOT	2800	2500	2748
GRASIM	1500	1400	1494
HCLTECH	1000	900	986
HDFC	2600	2500	2543
HDFCBANK	1500	1500	1482
HDFCLIFE	700	650	684
HEROMOTOCO	3100	3000	2998
HINDALCO	400	380	395
HINDUNILVR	2400	2300	2369
ICICIBANK	650	650	638
ITC	220	200	208
INDUSINDBK	1040	1000	1026

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

Symbol	Highest CE OI	Highest PE OI	СМР
INFY	1500	1400	1466
IOC	120	115	115
JSWSTEEL	750	700	731
KOTAKBANK	1800	1800	1775
LT	1600	1500	1522
M&M	850	800	810
MARUTI	7500	7000	7207
NESTLEIND	18000	17000	17625
NTPC	120	115	118
ONGC	120	115	125
POWERGRID	250	235	249
RELIANCE	2300	2100	2254
SBILIFE	1000	900	989
SBIN	450	400	432
SHREECEM	30000	27000	28375
SUNPHARMA	700	680	680
TATACONSUM	720	700	716
TATAMOTORS	360	330	356
TATASTEEL	1200	1000	1142
TCS	3300	3200	3280
TECHM	1080	1000	1074
TITAN	1740	1600	1736
ULTRACEMCO	7000	6200	6684
UPL	860	800	838
WIPRO	560	500	562

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# OI against MWPL

Symbol	MWPL	Open Interest	Limit for next day	% OI
PNB	591377974	594656000	Ban	101%
ADANIPORTS	147352148	137152500	2832040	93%
ESCORTS	14069761	13002000	364272	92%
TATAPOWER	339616396	313119000	9516576	92%
SAIL	289139949	259397500	15285451	90%
NATIONALUM	178967755	157097000	Ban	88%
CANBK	101005708	88403400	Ban	88%
CADILAHC	51441633	43903200	4966351	85%
IBULHSGFIN	68907318	58732600	Ban	85%
ADANIENT	55169320	46665000	5745854	85%
NMDC	185864391	155118400	21452771	83%
GRANULES	28712882	23938200	3339037	83%
SUNTV	19704232	16035000	Ban	81%
AMARAJABAT	24576009	19610000	3737208	80%
IDEA	1606294231	1276660000	249319519	79%
BHEL	256482590	203794500	39863960	79%
BANKBARODA	372635498	287586000	66417723	77%
M&MFIN	117513126	86780000	24857469	74%
L&TFH	179688226	130094072	40609742	72%
JINDALSTEL	80645614	53597500	23015833	66%
VEDL	256432733	166479300	77131796	65%
DLF	124016568	80256000	37559739	65%
TATACHEM	31601465	19775000	10246391	63%
ZEEL	184437638	115119000	60096756	62%
RBLBANK	96258956	55250800	36195208	57%
TATAMOTORS	355884551	202489650	135600673	57%
TATASTEEL	157953668	88483300	61572684	56%
IRCTC	10433113	5439850	4471607	52%
MANAPPURAM	110041718	56976000	47563632	52%
GLENMARK	30120187	15465200	13148977	51%

# OI against MWPL

Symbol	MWPL	Open Interest	Limit for next day	% OI

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