Thursday, May 06, 2021



#### Nifty Snapshot

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	Close	Prv Cl.	Ab chg	% chg			
Spot	14,617.8	14,496.5	121.35	0.84			
Futures	14,679.1	14,549.3	129.80	0.89			
OI (ml shr)	11.73	11.85	-0.12	-1.02			
Vol (lots)	143675	158406	-14731	-9.3			
COC	61.25	52.80	8.45	16.0			
PCR-OI	1.05	0.93	0.12	12.9			

### Market Summary:

- Indian markets closed on a positive note where buying was mainly seen in Chemical, Metals, Pharma sectors. Nifty May Future closed at 14679.1 (up 129.80 points) at a premium of 61.25 pts to spot.
- FIIs were net sellers in Cash to the tune of 1111 Cr and were net buyers in index futures to the tune of 9.62 Cr.
- India VIX decreased by 4.55% to close at 21.96 touching an intraday high of 23.19.

**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 14600, 14500, 14400 strike Puts and at 15000, 14700, 14600 strike Calls indicating market is likely to remain range bound in the near term.
- Highest OI build-up is seen at 15000 strike Call and 14000 strike Put, to the tune of 10.68mn and 10.03mn respectively.

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

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

Technical Pivot (Ir	ntraday):				
	S2	S1	PIVOT	R1	R2
NIFTY	14495	14585	14640	14735	14790
BANKNIFTY	31795	32385	32725	33310	33650

#### 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	5559.75	5550.13	9.62
Index Options	461927.42	464313.91	-2386.49
Stock Futures	12880.91	12158.73	722.18
Stock Options	11621.64	11814.57	-192.93
FII Cash	4,955.96	6,066.46	-1,110.50
DII Cash	4,255.47	4,496.08	-240.61

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

Net I il Activity (ill No ci.)							
Date	ldx Fut	Stk Fut	ldx Opt	Cash			
5-May	9.6	722.2	-2386.5	-1111			
4-May	-287.6	1178.0	1870.2	-1772			
3-May	-1915.9	-193.3	2799.2	-2289			
30-Apr	-2963.2	661.0	4861.3	-3465			
29-Apr	-648.3	481.2	2480.4	809			
28-Apr	166.5	1368.3	-1616.6	766			

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Symbol	Current Volume	Volume Change	Price Chg	One Month Avg
LUPIN	30801	920%	13%	4278
APOLLOHOS	8841	398%	4.9%	2453
ALKEM	2918	351%	3.8%	687
PIIND	2686	334%	7.1%	852
PFIZER	1839	322%	4.3%	875
AUROPHARM	11830	256%	6.8%	5312
SUNPHARMA	26533	226%	6.1%	8651
CADILAHC	16228	190%	5.9%	5685
IRCTC	2564	189%	-2.2%	2183
TORNTPHAR	2760	151%	5.0%	1340

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#### Stock Ideas

- BAJFINANCE & RELIANCE calls of strike 6000 & 2000 respectively were amongst the most active Calls whereas BAJFINANCE & RELIANCE puts of strike 5000 & 1900 respectively were amongst most active Puts.
- VEDL & VOLTAS are likely to show good strength whereas BANDHANBNK & SIEMENS are likely to show weakness in today's trading session.

million units; Price chg and OI chg are in perce	entage) NB RESEARCH
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Fresh Longs see	n in:	1	1	1	Fresh Shorts see	n in:	1	1	1
Scrip	Price	Price chg	ОІ	Ol Chg	Scrip	Price	Price chg	ОІ	OI Chg
VEDL	266.3	2.4	95.7	34.0	BANDHANBNK	310.9	-2.5	20.3	19.7
AARTIIND	1712.3	4.8	0.7	24.9	M&MFIN	154.9	-0.9	24.9	16.9
FINNIFTY	15668	1.3	0.0	22.5	APLLTD	960.8	-5.0	1.3	11.8
Short Covering s	een in:				Long Unwinding	seen in:			
Scrip	Price	Price chg	ОІ	Ol Chg	Scrip	Price	Price chg	ОІ	OI Chg
VOLTAS	976.7	1.0	2.5	-10.6	SIEMENS	1846.8	-1.8	0.9	-11.1
BANKBARODA	72.7	2.6	112	-6.8	BAJFINANCE	5554.1	-1.4	3.9	-2.7

#### Technical Pivot (Intraday):

979.5

RAMCOCEM

Script Name	S2	S1	PIVOT	R1	R2		
VEDL	252	259	265	272	277		
BANDHANBNK	301	306	314	319	328		
VOLTAS	956	966	981	991	1006		
SIEMENS	1797	1822	1859	1884	1922		

-6.6

**TVSMOTOR** 

608.2

-0.4

4.6

-1.0

1.6

1.4

Stock Name	Call (Buy/Sell)	Entry price	Targets	Stop Loss	Duration	Status
AUROPHARMA 1050CE	BUY	35	55	25	BTST	OPEN

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Symbol	Highest CE Ol	Highest PE Ol	СМР
ADANIPORTS	800	700	741
ASIANPAINT	2700	2400	2578
AXISBANK	700	700	720
BAJAJ-AUTO	4000	3500	3868
BAJAJFINSV	12000	10000	11171
BAJFINANCE	6000	5000	5554
BHARTIARTL	600	520	562
BPCL	440	410	427
BRITANNIA	3500	3400	3460
CIPLA	950	900	895
COALINDIA	140	130	134
DIVISLAB	4200	3500	4065
DRREDDY	6000	4500	5197
EICHERMOT	2600	2300	2387
GRASIM	1500	1300	1428
HCLTECH	1000	900	914
HDFC	2500	2400	2395
HDFCBANK	1500	1300	1412
HDFCLIFE	700	650	678
HEROMOTOCO	3000	2700	2803
HINDALCO	400	360	369
HINDUNILVR	2500	2300	2407
ICICIBANK	620	550	605
ITC	210	200	202
INDUSINDBK	1000	1000	938

Symbol	Highest CE Ol	Highest PE Ol	СМР	
INFY	1400	1300	1350	
IOC	95	90	93	
JSWSTEEL	750	600	723	
KOTAKBANK	1900	1700	1776	
LT	1400	1300	1347	
M&M	800	700	750	
MARUTI	7000	6000	6624	
NESTLEIND	17000	16000	16632	
NTPC	110	100	105	
ONGC	115	100	112	
POWERGRID	220	210	220	
RELIANCE	2100	1900	1928	
SBILIFE	1000	900	977	
SBIN	400	350	358	
SHREECEM	30000	25000	28046	
SUNPHARMA	700	600	688	
TATACONSUM	700	600	653	
TATAMOTORS	300	300	293	
TATASTEEL	1100	900	1075	
TCS	3200	3000	3107	
ТЕСНМ	1000	900	967	
TITAN	1500	1400	1435	
ULTRACEMCO	6500	6000	6419	
UPL	650	600	644	
WIPRO	500	450	493	

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### OI against MWPL

OI against MWPL

OI against MWP	L				Of against wiv	OI against MWPL					
Symbol	MWPL	Open Interest	Limit for next day	% OI	Symbol	MWPL	Open Interest	Limit for next day	% OI		
TATACHEM	31601465	30306000	Ban	96%							
SUNTV	19704232	18222000	Ban	92%							
BHEL	256482590	235389000	8269460	92%							
NATIONALUM	178967755	146846000	23173367	82%							
CANBK	101005708	77787000	18168422	77%							
SAIL	289139949	205732000	68950951	71%							
PNB	484711308	324112000	136363742	67%							
ADANIPORTS	147352148	95511250	44473290	65%							
CADILAHC	51441633	32454400	16415151	63%							
IDEA	1606294231	876120000	649859519	55%							
IBULHSGFIN	68907318	36744300	28717652	53%							
ZEEL	184437638	96117000	79098756	52%							

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