

DAILY DERIVATIVE OVERVIEW

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Daily Derivative Overview



F&O HIGHLIGHTS

LONG BUILD UP WAS SEEN IN THE NIFTY FUTURES

REMAIN BULLISH WITH TRAILING STOP LOSS OF 15600 LEVEL

- Markets ended with strong gains on Thursday, with small and midcap stocks outperforming. Realty stocks rallied while pharma stocks corrected. Global cues were mixed ahead of the release of key US economic data. Banks stocks advanced ahead of the outcome of the Reserve Bank of India's (RBI) bi-monthly monetary policy review on Friday (4 June). Nifty continued its upward journey with the up gap where it gained 114 points to close at 15690 level. Vix is trading at lowest level since Feb 2020 at 15.75 levels.
- Long build up was seen in Nifty Futures' where Open Interest rose by 4.37% with Nifty rising by 0.73%.
- Short covering was seen in the Bank Nifty Futures, where we have see fall in OI to the extent of 0.59% with Bank Nifty rising by 0.71%.
- Nifty Open Interest Put Call Ratio rise to 1.35 levels from 1.27 levels. Amongst the Nifty options (10-June Expiry), Put writing was seen at 15600 level, Indicating support is at 15600 levels. On the higher side, resistance is seen in the vicinity of 15800-15900 levels where we have seen Call writing.

To Sum It Up, long build up in Nifty futures, short covering in the Bank Nifty Futures & Put writing at 15600 level Indicates that one should remain optimistic for the markets.

Therefore, our advise is to remain bullish with the trailing stop loss of 15600 levels. On the higher side 15800-15900 levels will act as an immediate resistance where Calls have been written

In the Bank Nifty, our advice is to buy on decline with SL of 35500 levels. On the higher side, resistance is seen in the vicinity of 36000-36200 levels.

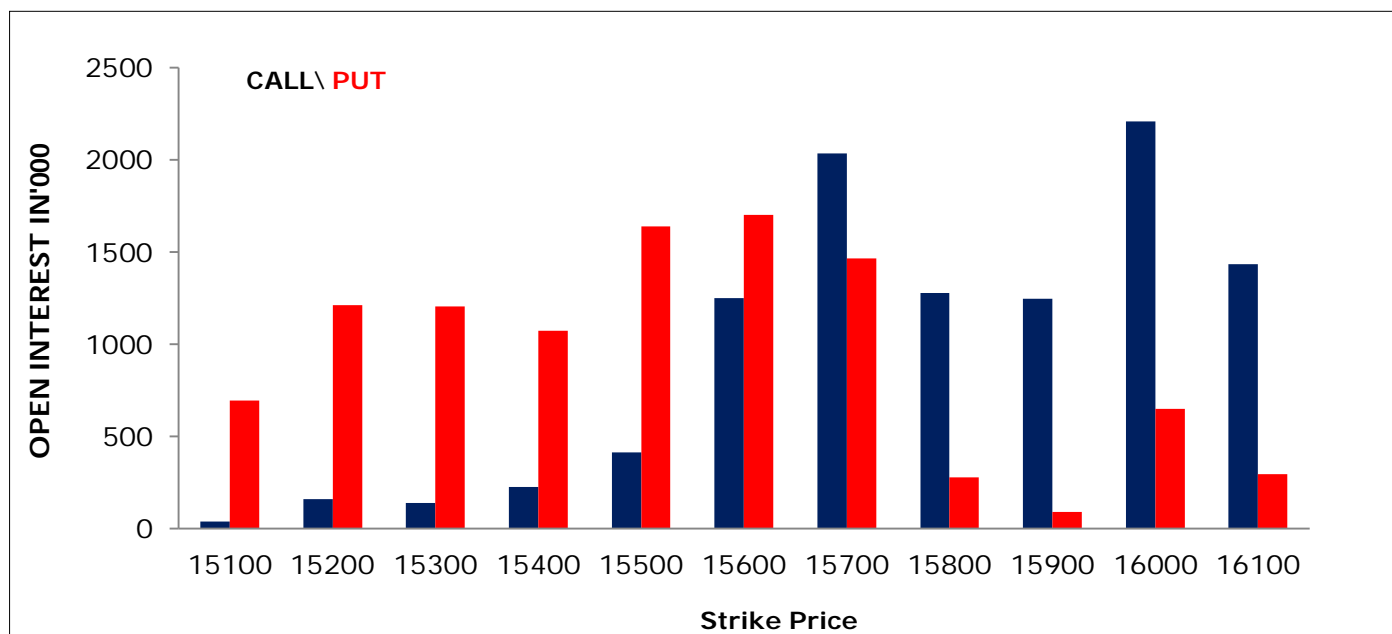
F&O SNAPSHOT

	03 June 21	02 June 21	ABS. CHG.	% CHG
NIFTY	15690.35	15576.20	114.15	0.73
NIFTY FUTURE JUNE	15712.40	15616.75	95.65	0.61
PREMIUM/(DISCOUNT)	22.05	40.55	-18.50	N.A.
NIFTY FUT OI (Num. of Shares Cr.)	1.14	1.10	0.05	4.37
NIFTY OI PCR (Overall)	1.35	1.27	0.08	5.90
INDIA VIX(%)	15.75	17.21	-1.46	-8.48
BANKNIFTY FUT OI (Num.of shares Cr)	0.18	0.18	0.00	-0.59
STOCK FUT OI Num. of Shares (Cr)	464.89	456.73	8.16	1.79
STOCK FUT OI (Rs. Cr)	160857	159231	1626	1.02

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NIFTY WEEKLY (10-JUNE) OPTION OPEN INTEREST DISTRIBUTION



FII ACTIVITY ON 03 JUNE 2021

	BUY		SELL		NET (Rs Cr)	OPEN INTEREST	
	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)		Contracts	Value (Rs Cr)
INDEX FUTURES	33151	3430	28544	2870	560	117741	13035
INDEX OPTIONS	6625677	640804	6660518	643812	-3008	667734	72836
STOCK FUTURES	177419	14240	189385	15094	-854	1378036	109774
STOCK OPTIONS	196561	15955	199457	16201	-246	221264	16994

FIIS' OPEN INTEREST (CONTRACTS)

DATE	INDEX FUTURES	INDEX OPTIONS	STOCK FUTURES	STOCK OPTIONS
03-June-21	117741	667734	1378036	221264
02-June-21	112549	1017000	1374980	193370
NET (CONTRACTS)	5192	-349266	3056	27894

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TOP GAINERS OI WISE

COMPANY	FUTURE OI (%)	PRICE (%)
ONGC	26	4
DEEPAKNTR	18	-1
TITAN	12	7
JUBLFOOD	11	4
MPHASIS	11	1

TOP LOSERS OI WISE

COMPANY	FUTURE OI (%)	PRICE (%)
MARICO	-9	1
BANDHANBNK	-9	2
MUTHOOTFIN	-8	7
GUJGASLTD	-6	3
COFORGE	-6	2

TOP GAINERS PRICE WISE

COMPANY	FUTURE OI (%)	PRICE (%)
VOLTAS	0	7
MUTHOOTFIN	-8	7
TITAN	12	7
IDEA	8	6
ESCORTS	9	5

TOP LOSERS PRICE WISE

COMPANY	FUTURE OI (%)	PRICE (%)
MOTHERSUMI	6	-7
INDUSINDBK	6	-2
NAVINFLUOR	9	-1
LUPIN	1	-1
NAM-INDIA	6	-1

LONG BUILD UP

COMPANY	FUTURE OI (%)	PRICE (%)
ONGC	26	4
TITAN	12	7
JUBLFOOD	11	4
MPHASIS	11	1
GODREJPROP	10	1

SHORT BUILD UP

COMPANY	FUTURE OI (%)	PRICE (%)
DEEPAKNTR	18	-1
NAVINFLUOR	9	-1
CUB	8	0
NAM-INDIA	6	-1
PNB	6	-1

LONG UNWINDING

COMPANY	FUTURE OI (%)	PRICE (%)
BAJAJ-AUTO	-5	-1
POWERGRID	-4	-1
MCDOWELL-N	-4	0
BALKRISIND	-2	0
GMRINFRA	-2	0

SHORT COVERING

COMPANY	FUTURE OI (%)	PRICE (%)
MARICO	-9	1
BANDHANBNK	-9	2
MUTHOOTFIN	-8	7
GUJGASLTD	-6	3
COFORGE	-6	2

Daily Derivative Overview



MOST ACTIVE INDEX CALL & PUT OPTIONS (24 JUNE)

INDEX CALL OPTIONS				
STRIKE	PRICE	VALUE (Rs. Cr.)	OI	OI CHG (%)
NIFTY 15700 CE	2	485900	6549150	39
BANKNIFTY 35700 CE	10	424899	1689575	171
BANKNIFTY 35600 CE	57	360640	831925	44
BANKNIFTY 35800 CE	4	328524	1111925	61
BANKNIFTY 35500 CE	156	328382	828700	-53

INDEX PUT OPTIONS				
STRIKE	PRICE	VALUE (Rs. Cr.)	OI	OI CHG (%)
BANKNIFTY 35500 PE	2	437179	1334650	109
BANKNIFTY 35600 PE	5	318837	1461975	2153
NIFTY 15600 PE	0	315650	3041925	64
BANKNIFTY 35400 PE	1	267693	651225	99
NIFTY 15650 PE	1	259490	2954625	945

MOST ACTIVE STOCKS CALL & PUT OPTIONS (24 JUNE)

STOCKS CALL OPTIONS				
STRIKE	PRICE	VALUE (Rs. Cr.)	OI	OI CHG (%)
RELIANCE 2300 CE	35	2484	3462250	31
ADANIEN 1600 CE	70	2072	1098000	-16
RELIANCE 2200 CE	73	1680	4306250	-8
TITAN 1700 CE	46	1612	785625	172
ADANIEN 1700 CE	36	1585	660000	#DIV/0!

STOCKS PUT OPTIONS				
STRIKE	PRICE	VALUE (Rs. Cr.)	OI	OI CHG (%)
ADANIEN 1500 PE	39	873	1008000	64
RELIANCE 2200 PE	60	808	1004000	54
RELIANCE 2100 PE	25	687	1883750	19
INDUSINDBK 1000 PE	33	608	1019700	5
MUTHOOTFIN 1500 PE	49	537	315000	10400

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SECURITY IN BAN FOR TRADE

No.	DATE	COMPANY NAME
1.	03-06-2021	BANKBARODA
2.	03-06-2021	PNB
3.	03-06-2021	SAIL
4.	03-06-2021	SUNTV

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