

DAILY DERIVATIVE OVERVIEW

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Daily Derivative Overview



F&O HIGHLIGHTS

SHORT BUILD UP WAS SEEN IN THE NIFTY & BANK NIFTY FUTURES

BE BULLISH IF NIFTY SUSTAINS ABOVE 15700 LEVEL

- The markets ended with small losses on Friday, tracking negative global cues. The Nifty settled above the 15,650 mark after hitting a record high of 15,733.60 in morning trade. Banks shares corrected after the Reserve Bank of India's monetary policy outcome. Nifty finally closed 0.13% down at 15670 level.
- Short build up was seen in Nifty Futures' where Open Interest rose by 0.58% with Nifty falling by 0.13%.
- Short build was seen in the Bank Nifty Futures too, where we have seen 7.79% rise in the Open Interest with Bank Nifty falling by 1%.
- Nifty Open Interest Put Call Ratio fell to 1.30 level from 1.52 level. Amongst the Nifty options (10-June Expiry), Put writing was seen at 15400-15600 levels, Indicating support is seen around 15600 levels. On the higher side, resistance is seen in the vicinity of 15800-16000 levels where we have seen Call writing.

To Sum It Up, short build up in Nifty futures, short build up in the Bank Nifty Futures, Call writing at 15700-15800 levels Indicates that one should remain cautious for the markets.

Therefore, our advise is to create fresh long positions if Nifty sustains above 15700 level in the opening trade with the stop loss of 15600 level.

In the Bank Nifty, our advice is to buy on decline with SL of 35000 level. On the higher side, resistance is seen in the vicinity of 35500-36000 levels.

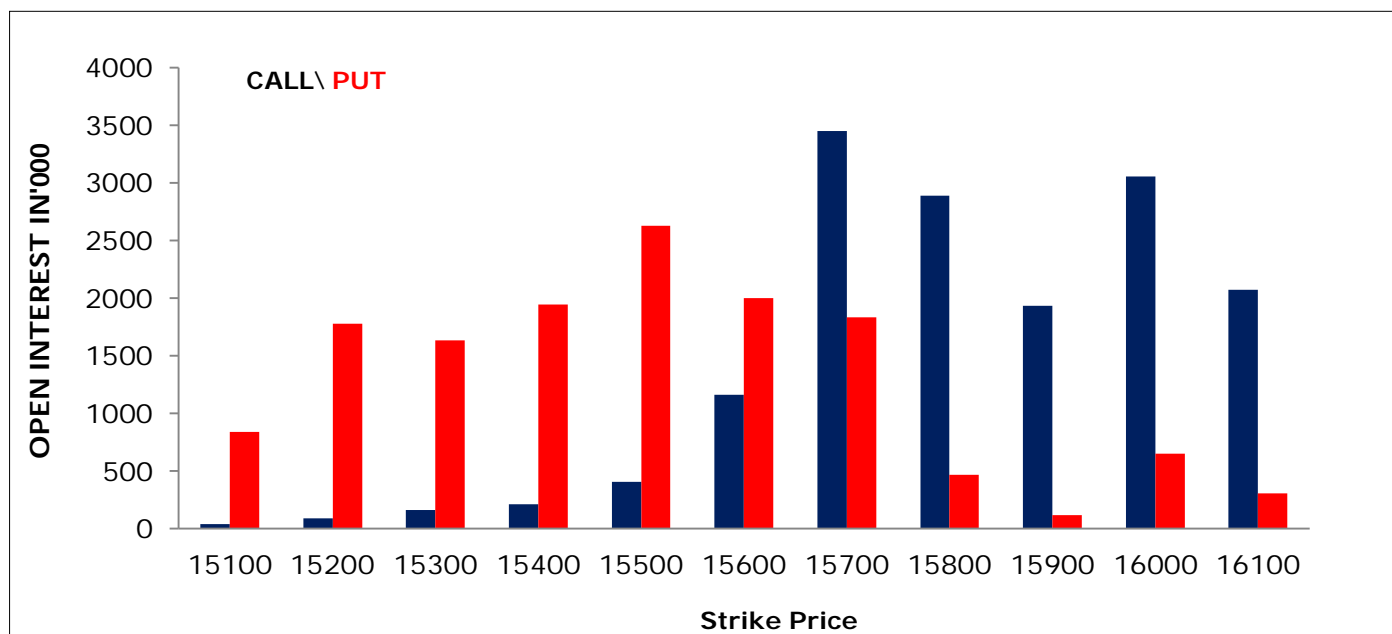
F&O SNAPSHOT

	04 June 21	03 June 21	ABS. CHG.	% CHG
NIFTY	15670.25	15690.35	-20.10	-0.13
NIFTY FUTURE JUNE	15700.85	15712.40	-11.55	-0.07
PREMIUM/(DISCOUNT)	30.60	22.05	8.55	N.A.
NIFTY FUT OI (Num. of Shares Cr.)	1.15	1.14	0.01	0.58
NIFTY OI PCR (Overall)	1.30	1.52	-0.22	-14.17
INDIA VIX(%)	15.94	15.75	0.19	1.21
BANKNIFTY FUT OI (Num.of shares Cr)	0.19	0.18	0.01	7.79
STOCK FUT OI Num. of Shares (Cr)	468.09	464.89	3.20	0.69
STOCK FUT OI (Rs. Cr)	162358	160857	1501	0.93

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NIFTY WEEKLY (10-JUNE) OPTION OPEN INTEREST DISTRIBUTION



FII ACTIVITY ON 04 JUNE 2021

	BUY		SELL		NET (Rs Cr)	OPEN INTEREST	
	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)		Contracts	Value (Rs Cr)
INDEX FUTURES	27991	2773	33889	3387	-614	121203	13360
INDEX OPTIONS	2929386	289445	2902925	286654	2792	897873	93648
STOCK FUTURES	173055	14297	181400	14913	-616	1373081	109636
STOCK OPTIONS	187441	15832	190857	16092	-261	246420	18908

FIIS' OPEN INTEREST (CONTRACTS)

DATE	INDEX FUTURES	INDEX OPTIONS	STOCK FUTURES	STOCK OPTIONS
04-June-21	121203	897873	1373081	246420
03-June-21	117741	667734	1378036	221264
NET (CONTRACTS)	3462	230139	-4955	25156

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TOP GAINERS OI WISE

COMPANY	FUTURE OI (%)	PRICE (%)
IBULHSGFIN	42	14
LTTS	25	1
BHARATFORG	23	8
UBL	23	6
RBLBANK	21	-2

TOP LOSERS OI WISE

COMPANY	FUTURE OI (%)	PRICE (%)
MARICO	-14	-2
LTI	-8	0
DABUR	-8	1
TITAN	-7	-1
COFORGE	-7	1

TOP GAINERS PRICE WISE

COMPANY	FUTURE OI (%)	PRICE (%)
IBULHSGFIN	42	14
BHARATFORG	23	8
ADANIENT	0	7
LICHSGFIN	19	6
UBL	23	6

TOP LOSERS PRICE WISE

COMPANY	FUTURE OI (%)	PRICE (%)
NESTLEIND	-1	-2
MARICO	-14	-2
RBLBANK	21	-2
ICICIGI	15	-2
TORNTPOWER	4	-2

LONG BUILD UP

COMPANY	FUTURE OI (%)	PRICE (%)
IBULHSGFIN	42	14
LTTS	25	1
BHARATFORG	23	8
UBL	23	6
LICHSGFIN	19	6

SHORT BUILD UP

COMPANY	FUTURE OI (%)	PRICE (%)
RBLBANK	21	-2
IGL	17	0
ICICIGI	15	-2
MFSL	10	0
DEEPAKNTR	6	0

LONG UNWINDING

COMPANY	FUTURE OI (%)	PRICE (%)
MARICO	-14	-2
TITAN	-7	-1
PNB	-7	-1
BAJAJ-AUTO	-5	-1
BALKRISIND	-5	0

SHORT COVERING

COMPANY	FUTURE OI (%)	PRICE (%)
LTI	-8	0
DABUR	-8	1
COFORGE	-7	1
INDUSINDBK	-4	0
BAJFINANCE	-4	2

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MOST ACTIVE INDEX CALL & PUT OPTIONS (24 JUNE)

INDEX CALL OPTIONS				
STRIKE	PRICE	VALUE (Rs. Cr.)	OI	OI CHG (%)
NIFTY 16000 CE	70	6583	2593950	8
NIFTY 15700 CE	192	4917	975825	19
BANKNIFTY 36000 CE	549	3459	374900	14
NIFTY 16100 CE	47	3041	1034100	18
NIFTY 15800 CE	142	2873	953550	-1

INDEX PUT OPTIONS				
STRIKE	PRICE	VALUE (Rs. Cr.)	OI	OI CHG (%)
NIFTY 15500 PE	119	5308	1574175	23
NIFTY 15700 PE	193	4841	738075	24
NIFTY 15000 PE	34	4288	3349800	12
NIFTY 15600 PE	152	3240	769575	6
BANKNIFTY 35000 PE	549	2749	235625	8

MOST ACTIVE STOCKS CALL & PUT OPTIONS (24 JUNE)

STOCKS CALL OPTIONS				
STRIKE	PRICE	VALUE (Rs. Cr.)	OI	OI CHG (%)
ADANIENIT 1700 CE	88	2969	905000	37
BHARATFORG 800 CE	16	1678	1387500	315
BHARATFORG 750 CE	34	1522	585000	71
BAJFINANCE 6000 CE	195	1341	357500	-6
RELIANCE 2300 CE	26	1262	3708000	7

STOCKS PUT OPTIONS				
STRIKE	PRICE	VALUE (Rs. Cr.)	OI	OI CHG (%)
ADANIENIT 1600 PE	41	1005	1010000	156
ADANIENIT 1500 PE	18	791	1298000	29
RELIANCE 2100 PE	26	465	2197750	17
BHARATFORG 700 PE	11	460	573000	730
RELIANCE 2200 PE	65	440	1061250	6

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SECURITY IN BAN FOR TRADE

No.	DATE	COMPANY NAME
1.	04-06-2021	IBULLHSGFIN
2.	04-06-2021	PNB
3.	04-06-2021	SAIL
4.	04-06-2021	SUNTV

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