

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 15700 LEVEL

- Nifty closed with modest gains on Monday as declining COVID-19 cases and positive global stocks boosted sentiment. The Nifty managed to close above the 15,750 level after hitting a fresh record high of 15,773.45 in mid-afternoon trade. IT stocks were in demand while metal and pharma shares corrected. Nifty finally closed at 15751 up by 0.52%
- Long build up was seen in Nifty Futures' where Open Interest rose by 1.82% with Nifty rising by 0.52%.
- Unwinding was seen in the Bank Nifty Futures, where we have seen 2.78% fall in the Open Interest with Bank Nifty rising by 0.43%.
- Nifty Open Interest Put Call Ratio rose to 1.41 levels from 1.30 levels. Amongst the Nifty options (10-June Expiry), Put writing was seen at 15600-15700 levels, Indicating support is seen around 15700 level. On the higher side, resistance is seen in the vicinity of 15900-16000 levels where we have seen Call writing.

To Sum It Up, long build up in Nifty futures & Put writing at 15600-15700 levels Indicates that one should continue to remain optimistic for the markets.

Therefore, our advise is to remain bullish with the trailing stop loss of 15700 levels. On the higher side 15900-16000 levels could act as an resistance where Calls have been written

In the Bank Nifty, our advice is to buy on decline with SL of 35300 level. On the higher side, resistance is seen in the vicinity of 35600-36000 levels.

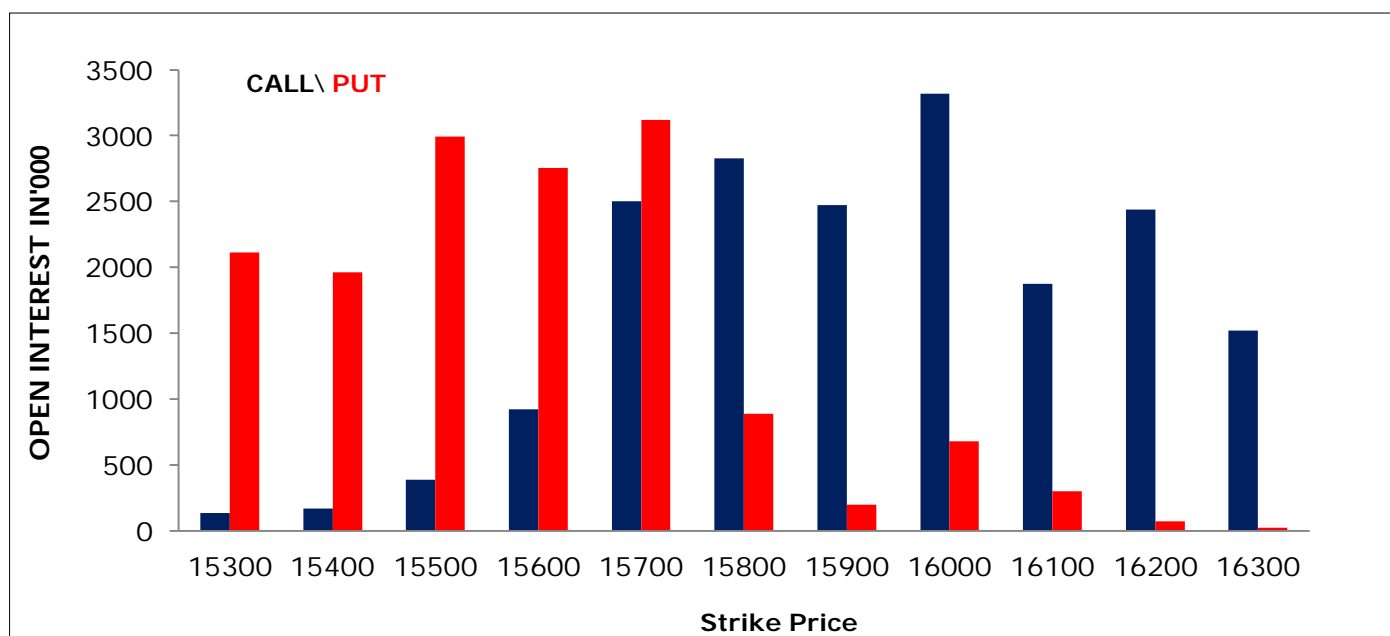
F&O SNAPSHOT

	07 June 21	04 June 21	ABS. CHG.	% CHG
NIFTY	15751.75	15670.25	81.50	0.52
NIFTY FUTURE JUNE	15784.85	15700.85	84.00	0.54
PREMIUM/(DISCOUNT)	33.10	30.60	2.50	N.A.
NIFTY FUT OI (Num. of Shares Cr.)	1.17	1.15	0.02	1.82
NIFTY OI PCR (Overall)	1.41	1.30	0.11	8.24
INDIA VIX(%)	15.57	15.94	-0.37	-2.32
BANKNIFTY FUT OI (Num.of shares Cr)	0.19	0.19	-0.01	-2.78
STOCK FUT OI Num. of Shares (Cr)	468.77	468.09	0.68	0.15
STOCK FUT OI (Rs. Cr)	163838	162358	1480	0.91

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NIFTY WEEKLY (10-JUNE) OPTION OPEN INTEREST DISTRIBUTION



FII ACTIVITY ON 07 JUNE 2021

	BUY		SELL		NET (Rs Cr)	OPEN INTEREST	
	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)		Contracts	Value (Rs Cr)
INDEX FUTURES	25993	2620	21704	2105	515	118852	13286
INDEX OPTIONS	2633023	260341	2606985	257777	2564	1001431	104195
STOCK FUTURES	194240	16071	200800	16825	-754	1374441	110526
STOCK OPTIONS	216989	18175	216018	18175	0	271091	21132

FIIS' OPEN INTEREST (CONTRACTS)

DATE	INDEX FUTURES	INDEX OPTIONS	STOCK FUTURES	STOCK OPTIONS
07-June-21	118852	1001431	1374441	271091
04-June-21	121203	897873	1373081	246420
NET (CONTRACTS)	-2351	103558	1360	24671

Daily Derivative Overview



TOP GAINERS OI WISE

COMPANY	FUTURE OI (%)	PRICE (%)
IRCTC	83	9
MRF	33	-3
SRTRANSFIN	29	5
NAM-INDIA	20	2
TORNTPOWER	16	7

TOP LOSERS OI WISE

COMPANY	FUTURE OI (%)	PRICE (%)
IBULHSGFIN	-15	-5
BHARATFORG	-13	0
CHOLAFIN	-8	2
MARICO	-7	0
MOTHERSUMI	-6	1

TOP GAINERS PRICE WISE

COMPANY	FUTURE OI (%)	PRICE (%)
IRCTC	83	9
TORNTPOWER	16	7
ADANI PORTS	-3	5
TATAPOWER	6	5
SRTRANSFIN	29	5

TOP LOSERS PRICE WISE

COMPANY	FUTURE OI (%)	PRICE (%)
NMDC	11	-6
IBULHSGFIN	-15	-5
ADANI ENT	4	-5
BAJFINANCE	-6	-4
MRF	33	-3

LONG BUILD UP

COMPANY	FUTURE OI (%)	PRICE (%)
IRCTC	83	9
SRTRANSFIN	29	5
NAM-INDIA	20	2
TORNTPOWER	16	7
BHEL	12	4

SHORT BUILD UP

COMPANY	FUTURE OI (%)	PRICE (%)
MRF	33	-3
NMDC	11	-6
ESCORTS	6	-1
ICICIGI	6	0
M&M	6	0

LONG UNWINDING

COMPANY	FUTURE OI (%)	PRICE (%)
IBULHSGFIN	-15	-5
BHARATFORG	-13	0
BAJFINANCE	-6	-4
PNB	-4	-2
ONGC	-4	0

SHORT COVERING

COMPANY	FUTURE OI (%)	PRICE (%)
CHOLAFIN	-8	2
MARICO	-7	0
MOTHERSUMI	-6	1
APOLLOTYRE	-6	3
IOC	-6	0

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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	87	4418	2411625	-7
NIFTY 15700 CE	230	4012	1078200	10
NIFTY 15800 CE	176	3569	1107900	16
NIFTY 15900 CE	126	2983	1012725	7
NIFTY 16200 CE	37	2378	1253700	9

INDEX PUT OPTIONS				
STRIKE	PRICE	VALUE (Rs. Cr.)	OI	OI CHG (%)
NIFTY 15700 PE	146	4229	1019550	38
NIFTY 15000 PE	24	3693	3255375	-3
NIFTY 15500 PE	85	3642	1674300	6
NIFTY 15600 PE	112	3312	936900	22
NIFTY 15200 PE	37	2874	1710825	-6

MOST ACTIVE STOCKS CALL & PUT OPTIONS (24 JUNE)

STOCKS CALL OPTIONS				
STRIKE	PRICE	VALUE (Rs. Cr.)	OI	OI CHG (%)
ADANI PORTS 900 CE	32	3090	3590000	41
RELIANCE 2300 CE	33	2333	3748250	1
TATAMOTORS 350 CE	12	2022	7598100	27
RELIANCE 2200 CE	76	1863	4236500	-10
IRCTC 2100 CE	92	1721	482300	302

STOCKS PUT OPTIONS				
STRIKE	PRICE	VALUE (Rs. Cr.)	OI	OI CHG (%)
ADANI PORTS 1600 PE	62	1034	806000	-20
ADANI PORTS 1680 PE	105	807	552000	312
RELIANCE 2200 PE	47	717	1172000	10
ADANI PORTS 1500 PE	28	657	1463000	13
RELIANCE 2100 PE	18	562	2226000	1

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SECURITY IN BAN FOR TRADE

No.	DATE	COMPANY NAME
1.	08-06-2021	IBULLHSGFIN
2.	08-06-2021	PNB
3.	08-06-2021	SAIL
4.	08-06-2021	SUNTV

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