

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 BEARISH WITH TRAILING STOP LOSS OF 15800 LEVEL

- Market ended with tiny losses on Tuesday. The Nifty hit record high of 15,778.80 in early trade, encouraging traders to book profits. IT, FMCG and pharma stocks saw buying while banks and financial shares witnessed selling. The Nifty 50 index lost 11.55 points or 0.07% to 15,740.10.
- Minor short build up was seen in the Nifty Futures' where Open Interest marginally rose by 1.01% with Nifty falling by 0.07%.
- Short build was seen in the Bank Nifty Futures too, where we have seen 1.77% rise in the Open Interest with Bank Nifty falling by 1.01%.
- Nifty Open Interest Put Call Ratio fell to 1.30 levels from 1.41 levels. Amongst the Nifty options (10-June Expiry), maximum OI was seen in the Nifty Put at 15600-15700 levels, Indicating support around 15600 level. On the higher side, resistance is seen in the vicinity of 15800-16000 levels where we have seen Call writing.

To Sum It Up, Minor Short build up in Nifty futures, Short build up in the Bank Nifty Futures & Call writing at 15800-16000 levels Indicates that one should remain cautious on the markets.

Therefore, our advise is to be bearish with the trailing stop loss of 15800 level. On the lower side 15600-15700 levels could act as an immediate support where maximum OI in the Put is seen.

In the Bank Nifty, our advice is to sell on rise with SL of 35500 level. On the lower side, support is seen in the vicinity of 34500-34000 levels.

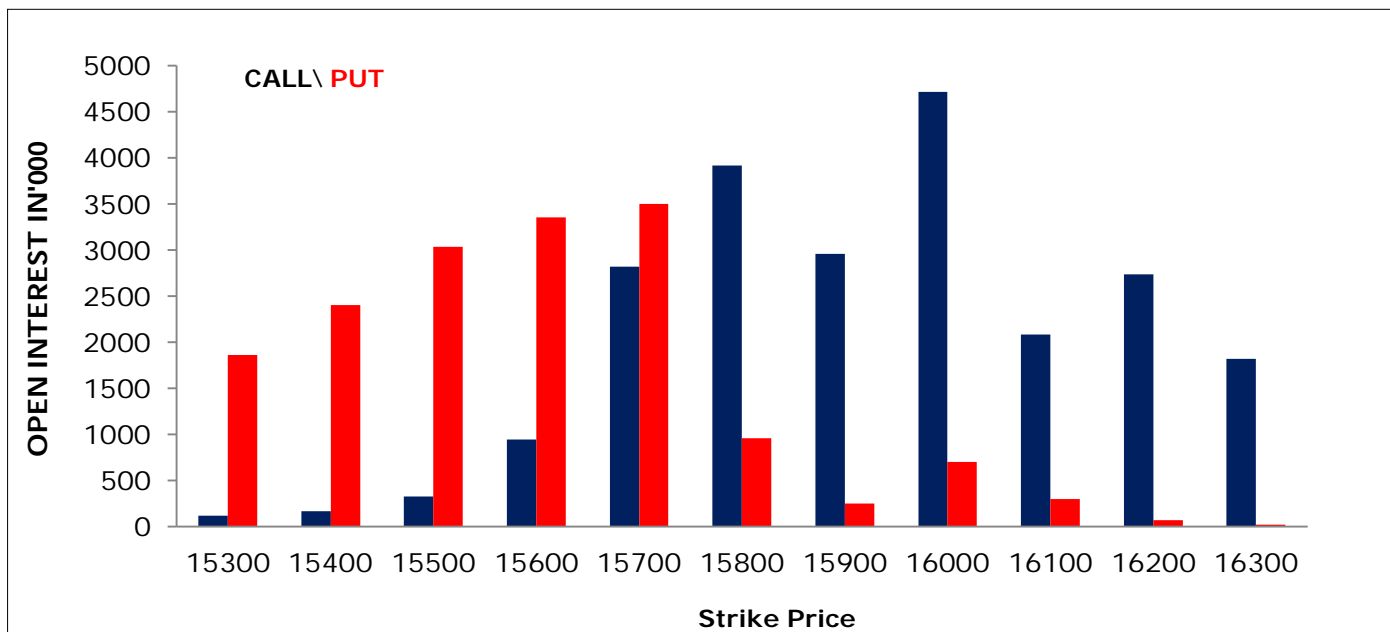
F&O SNAPSHOT

	08 June 21	07 June 21	ABS. CHG.	% CHG
NIFTY	15740.10	15751.75	-11.65	-0.07
NIFTY FUTURE JUNE	15768.60	15784.85	-16.25	-0.10
PREMIUM/(DISCOUNT)	28.50	33.10	-4.60	N.A.
NIFTY FUT OI (Num. of Shares Cr.)	1.18	1.17	0.01	1.01
NIFTY OI PCR (Overall)	1.30	1.41	-0.11	-8.05
INDIA VIX(%)	15.23	15.57	-0.34	-2.18
BANKNIFTY FUT OI (Num.of shares Cr)	0.19	0.19	0.00	1.77
STOCK FUT OI Num. of Shares (Cr)	467.04	468.77	-1.73	-0.37
STOCK FUT OI (Rs. Cr)	164168	163838	331	0.20

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NIFTY WEEKLY (10-JUNE) OPTION OPEN INTEREST DISTRIBUTION



FII ACTIVITY ON 08 JUNE 2021

	BUY		SELL		NET (Rs Cr)	OPEN INTEREST	
	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)		Contracts	Value (Rs Cr)
INDEX FUTURES	26012	2577	26963	2644	-67	119353	13319
INDEX OPTIONS	3370816	327797	3361177	326939	858	1072114	110776
STOCK FUTURES	168796	13759	173350	14283	-524	1368207	110281
STOCK OPTIONS	205971	17219	208303	17440	-221	285547	22285

FIIS' OPEN INTEREST (CONTRACTS)

DATE	INDEX FUTURES	INDEX OPTIONS	STOCK FUTURES	STOCK OPTIONS
08-June-21	119353	1072114	1368207	285547
07-June-21	118852	1001431	1374441	271091
NET (CONTRACTS)	501	70683	-6234	14456

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TOP GAINERS OI WISE

COMPANY	FUTURE OI (%)	PRICE (%)
PFIZER	53	4
NAVINFLUOR	21	6
TORNTPOWER	18	2
UBL	18	2
BATAINDIA	16	0

TOP LOSERS OI WISE

COMPANY	FUTURE OI (%)	PRICE (%)
BHARATFORG	-8	1
COFORGE	-8	3
BOSCHLTD	-7	2
IBULHSGFIN	-6	2
ICICIPRULI	-6	-1

TOP GAINERS PRICE WISE

COMPANY	FUTURE OI (%)	PRICE (%)
PEL	6	11
NAVINFLUOR	21	6
PIIND	2	5
SRF	10	5
PFIZER	53	4

TOP LOSERS PRICE WISE

COMPANY	FUTURE OI (%)	PRICE (%)
VOLTAS	5	-2
NMDC	0	-2
NATIONALUM	7	-2
HINDALCO	1	-2
CANBK	0	-2

LONG BUILD UP

COMPANY	FUTURE OI (%)	PRICE (%)
PFIZER	53	4
NAVINFLUOR	21	6
TORNTPOWER	18	2
UBL	18	2
DEEPAKNTR	16	4

SHORT BUILD UP

COMPANY	FUTURE OI (%)	PRICE (%)
BATAINDIA	16	0
CUB	13	-1
MPHASIS	7	-2
NATIONALUM	7	-2
HAVELLS	7	-1

LONG UNWINDING

COMPANY	FUTURE OI (%)	PRICE (%)
ICICIPRULI	-6	-1
CONCOR	-6	-1
BEL	-5	0
SBILIFE	-5	-1
TVSMOTOR	-4	0

SHORT COVERING

COMPANY	FUTURE OI (%)	PRICE (%)
BHARATFORG	-8	1
COFORGE	-8	3
BOSCHLTD	-7	2
IBULHSGFIN	-6	2
INDIGO	-6	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 15800 CE	157	3866	1055250	-5
NIFTY 15700 CE	214	3511	1198275	11
NIFTY 16000 CE	75	3481	2395275	-1
NIFTY 15900 CE	110	2397	1038525	3
BANKNIFTY 37000 CE	127	2246	288850	0

INDEX PUT OPTIONS				
STRIKE	PRICE	VALUE (Rs. Cr.)	OI	OI CHG (%)
NIFTY 15700 PE	147	4912	1154025	13
NIFTY 15600 PE	112	3307	848850	-9
NIFTY 15500 PE	85	2993	1865475	11
NIFTY 15800 PE	191	2398	466425	14
BANKNIFTY 35000 PE	530	2277	266375	4

MOST ACTIVE STOCKS CALL & PUT OPTIONS (24 JUNE)

STOCKS CALL OPTIONS				
STRIKE	PRICE	VALUE (Rs. Cr.)	OI	OI CHG (%)
TATAMOTORS 350 CE	16	1684	6190200	-19
INFY 1400 CE	36	1662	2007000	-47
ADANIEN 1700 CE	55	1472	1680000	19
INFY 1420 CE	25	1467	2056200	66
TATAMOTORS 360 CE	12	1417	9139950	24

STOCKS PUT OPTIONS				
STRIKE	PRICE	VALUE (Rs. Cr.)	OI	OI CHG (%)
ADANIEN 1600 PE	58	507	836000	4
INFY 1400 PE	17	450	1155600	11
SBIN 420 PE	8	440	4719000	15
RELIANCE 2200 PE	51	419	1209500	3
TATAMOTORS 340 PE	8	359	2690400	56

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SECURITY IN BAN FOR TRADE

No.	DATE	COMPANY NAME
1.	09-06-2021	IBULLHSGFIN
2.	09-06-2021	NATIONALUM
3.	09-06-2021	PNB
4.	09-06-2021	SAIL
5.	09-06-2021	SUNTV

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