

DAILY DERIVATIVE OVERVIEW

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Derivative Analyst: Siddharth Deshpande

(Siddharth.Deshpande@hdfcsec.com)

Daily Derivative Overview



F&O HIGHLIGHTS

UNWINDING WAS SEEN IN THE NIFTY & BANK FUTURES

REMAIN BEARISH WITH TRAILING STOP LOSS OF 15800 LEVEL

- Nifty ended a volatile session with steep losses on Wednesday, led by weakness in banks and auto shares. The Nifty hit a record high of 15,800.45 in early afternoon trade. However, a sharp round of profit selling in afternoon trade dragged the benchmarks lower. All the sectoral indices on the NSE ended in the red. Negative global stocks triggered profit selling in domestic shares. Nifty finally closed down by 0.67% at 15635.35 level.
- Unwinding or profit booking was seen in Nifty Futures' where Open Interest fell by 1.68% with Nifty falling by 0.67%.
- Bank Nifty Futures also witnesses the same, where we have seen marginal 0.09% fall in the Open Interest with Bank Nifty falling by 0.81%.
- Nifty Open Interest Put Call Ratio fell marginally to 1.12 levels from 1.30 levels. Amongst the Nifty options (10-June Expiry), Call writing was seen at 15700 - 15800 levels, indicating resistance is seen around 15800 level. On the lower side, support is seen at 15500 level where we have seen maximum OI in the Put options.

To Sum It Up, unwinding seen in Nifty futures and the Bank Nifty Futures & Call writing at 15700-15800 levels indicates that one should continue to remain cautious for the markets.

Therefore, our advice is to create short positions on the rise with the trailing stop loss of 15800 levels. On the lower side 15500 level will act as an immediate support where Put has highest outstanding positions.

In the Bank Nifty, our advice is the same to create short position on the rise by keeping trailing stop loss at 35500 level.

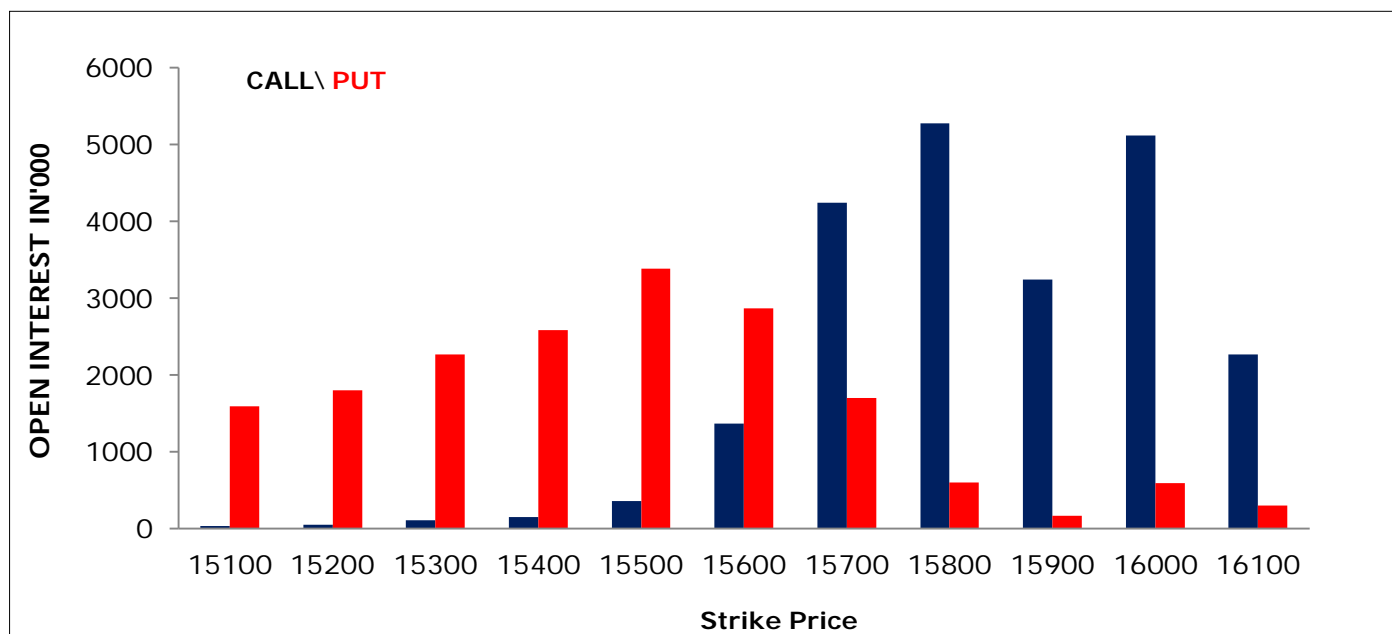
F&O SNAPSHOT

	09 June 21	08 June 21	ABS. CHG.	% CHG
NIFTY	15635.35	15740.10	-104.75	-0.67
NIFTY FUTURE JUNE	15660.25	15768.60	-108.35	-0.69
PREMIUM/(DISCOUNT)	24.90	28.50	-3.60	N.A.
NIFTY FUT OI (Num. of Shares Cr.)	1.16	1.18	-0.02	-1.68
NIFTY OI PCR (Overall)	1.12	1.30	-0.18	-13.63
INDIA VIX(%)	14.75	15.23	-0.48	-3.15
BANKNIFTY FUT OI (Num.of shares Cr)	0.19	0.19	0.00	-0.09
STOCK FUT OI Num. of Shares (Cr)	466.45	467.04	-0.59	-0.13
STOCK FUT OI (Rs. Cr)	162146	164168	-2022	-1.23

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NIFTY WEEKLY (10-JUNE) OPTION OPEN INTEREST DISTRIBUTION



FII ACTIVITY ON 09 JUNE 2021

	BUY		SELL		NET (Rs Cr)	OPEN INTEREST	
	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)		Contracts	Value (Rs Cr)
INDEX FUTURES	48211	4869	43539	4332	537	119785	13272
INDEX OPTIONS	6649466	639066	6728073	646887	-7821	1005333	103318
STOCK FUTURES	209546	17080	208679	17150	-70	1379564	109900
STOCK OPTIONS	284698	23888	288962	24229	-341	300547	23241

FIIS' OPEN INTEREST (CONTRACTS)

DATE	INDEX FUTURES	INDEX OPTIONS	STOCK FUTURES	STOCK OPTIONS
09-June-21	119785	1005333	1379564	300547
08-June-21	119353	1072114	1368207	285547
NET (CONTRACTS)	432	-66781	11357	15000

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TOP GAINERS OI WISE

COMPANY	FUTURE OI (%)	PRICE (%)
TORNTPOWER	61	1
PETRONET	43	-8
RECLTD	18	6
PFIZER	14	-1
AARTIIND	13	2

TOP LOSERS OI WISE

COMPANY	FUTURE OI (%)	PRICE (%)
MPHASIS	-23	-1
COFORGE	-15	1
NAVINFLUOR	-14	-2
IBULHSGFIN	-13	4
SRF	-13	0

TOP GAINERS PRICE WISE

COMPANY	FUTURE OI (%)	PRICE (%)
TATAPOWER	2	6
RECLTD	18	6
IBULHSGFIN	-13	4
PFC	2	4
POWERGRID	8	3

TOP LOSERS PRICE WISE

COMPANY	FUTURE OI (%)	PRICE (%)
PETRONET	43	-8
IDEA	1	-4
SRTRANSFIN	5	-3
IRCTC	0	-3
GAIL	8	-3

LONG BUILD UP

COMPANY	FUTURE OI (%)	PRICE (%)
TORNTPOWER	61	1
RECLTD	18	6
AARTIIND	13	2
POWERGRID	8	3
IGL	6	0

SHORT BUILD UP

COMPANY	FUTURE OI (%)	PRICE (%)
PETRONET	43	-8
PFIZER	14	-1
GAIL	8	-3
MGL	8	0
MFSL	7	-2

LONG UNWINDING

COMPANY	FUTURE OI (%)	PRICE (%)
MPHASIS	-23	-1
NAVINFLUOR	-14	-2
SRF	-13	0
BATAINDIA	-12	-1
BOSCHLTD	-9	-1

SHORT COVERING

COMPANY	FUTURE OI (%)	PRICE (%)
COFORGE	-15	1
IBULHSGFIN	-13	4
LALPATHLAB	-11	0
NAUKRI	-9	0
DABUR	-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 15800 CE	106	6671	1229700	17
NIFTY 15700 CE	150	5981	1281600	7
NIFTY 16000 CE	46	5713	2367525	-1
NIFTY 15900 CE	71	3877	1056900	2
BANKNIFTY 35000 CE	603	3717	409625	7

INDEX PUT OPTIONS				
STRIKE	PRICE	VALUE (Rs. Cr.)	OI	OI CHG (%)
NIFTY 15500 PE	105	7581	2137575	15
NIFTY 15700 PE	188	7221	1104300	-4
NIFTY 15600 PE	142	5147	898500	6
BANKNIFTY 35000 PE	671	4870	302275	13
NIFTY 15000 PE	26	4215	2937750	-10

MOST ACTIVE STOCKS CALL & PUT OPTIONS (24 JUNE)

STOCKS CALL OPTIONS				
STRIKE	PRICE	VALUE (Rs. Cr.)	OI	OI CHG (%)
TATAPOWER 130 CE	5	3330	22693500	250
ADANI PORTS 900 CE	23	2899	5198750	34
TATAMOTORS 360 CE	8	1848	11072250	21
TATAPOWER 125 CE	6	1693	9652500	39
TATAPOWER 120 CE	8	1457	7357500	-56

STOCKS PUT OPTIONS				
STRIKE	PRICE	VALUE (Rs. Cr.)	OI	OI CHG (%)
TATAPOWER 110 PE	2	936	8140500	51
TATAPOWER 120 PE	5	647	4488750	878
TATAPOWER 115 PE	3	517	4488750	82
ADANI ENT 1600 PE	75	514	777000	-7
RELIANCE 2100 PE	26	474	2108000	-4

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SECURITY IN BAN FOR TRADE

No.	DATE	COMPANY NAME
1.	10-06-2021	BHEL
2.	10-06-2021	CANBK
3.	10-06-2021	NATIONALUM
4.	10-06-2021	SAIL
5.	10-06-2021	SUNTV

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HDFC securities Limited, I Think Techno Campus, Building - B, "Alpha", Office Floor 8, Near Kanjurmarg Station, Opp. Crompton Greaves, Kanjurmarg (East), Mumbai 400 042 Phone: (022) 3075 3400 Fax: (022) 2496 5066

Compliance Officer: Binkle R. Oza Email: complianceofficer@hdfcsec.com Phone: (022) 3045 3600

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