

DAILY DERIVATIVE OVERVIEW

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Daily Derivative Overview



F&O HIGHLIGHTS

LONG BUILD UP WAS SEEN IN THE NIFTY FUTURES

BE BULLISH WITH TRAILING STOP LOSS OF 15700 LEVEL

- The markets ended with strong gains on Thursday amid positive global cues. The Nifty closed near the 15,750 level. Barring the Nifty Auto index, all sectoral indices on the NSE ended in green. Nifty finally closed up by 0.65% at 15737.75 level.
- Long build up was seen in Nifty Futures' where Open Interest rose by 6.21% with Nifty rising by 0.65%.
- Unwinding was seen in the Bank Nifty Futures, where we have seen 5.62% fall in the Open Interest with Bank Nifty rising by 1.01%.
- Nifty Open Interest Put Call Ratio rose to 1.31 levels from 1.12 levels. Amongst the Nifty options (17-June Expiry), Put writing was seen at 15700 level, indicating support is seen around 15700 level. On the higher side, resistance is seen in the vicinity of 15800-16000 levels where we have seen maximum outstanding positions in the Call options.

To Sum It Up, long build up in Nifty futures, Unwinding seen in the Bank Nifty Futures & Put writing at 15700 indicates that one should be optimistic for the markets.

Therefore, our advice is to be bullish with the trailing stop loss of 15700 level. On the higher side 15800-16000 level will act as an immediate resistance.

In the Bank Nifty, our advice is to buy on decline with SL of 34650 levels. On the higher side, resistance is seen in the vicinity of 35400-36000 levels.

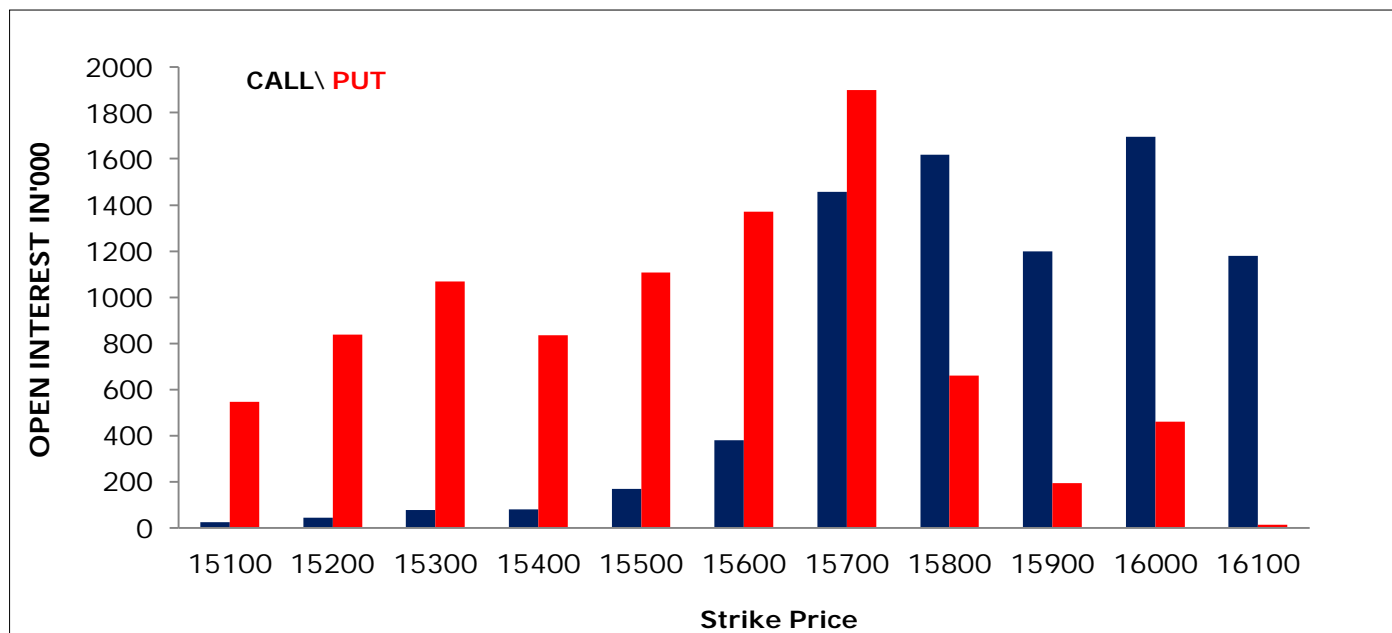
F&O SNAPSHOT

	10 June 21	09 June 21	ABS. CHG.	% CHG
NIFTY	15737.75	15635.35	102.40	0.65
NIFTY FUTURE JUNE	15751.25	15660.25	91.00	0.58
PREMIUM/(DISCOUNT)	13.50	24.90	-11.40	N.A.
NIFTY FUT OI (Num. of Shares Cr.)	1.24	1.16	0.07	6.21
NIFTY OI PCR (Overall)	1.31	1.12	0.19	17.31
INDIA VIX(%)	15.00	14.75	0.25	1.69
BANKNIFTY FUT OI (Num.of shares Cr)	0.18	0.19	-0.01	-5.62
STOCK FUT OI Num. of Shares (Cr)	472.76	466.45	6.31	1.35
STOCK FUT OI (Rs. Cr)	165312	162146	3166	1.95

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NIFTY WEEKLY (17-JUNE) OPTION OPEN INTEREST DISTRIBUTION



FII ACTIVITY ON 10 JUNE 2021

	BUY		SELL		NET (Rs Cr)	OPEN INTEREST	
	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)		Contracts	Value (Rs Cr)
INDEX FUTURES	25950	2591	34319	3535	-944	118958	13340
INDEX OPTIONS	9378194	882250	9390273	883235	-985	670454	71993
STOCK FUTURES	174648	14201	155525	12740	1462	1391237	111968
STOCK OPTIONS	217209	17792	216830	17751	41	314792	24551

FIIS' OPEN INTEREST (CONTRACTS)

DATE	INDEX FUTURES	INDEX OPTIONS	STOCK FUTURES	STOCK OPTIONS
10-June-21	118958	670454	1391237	314792
09-June-21	119785	1005333	1379564	300547
NET (CONTRACTS)	-827	-334879	11673	14245

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TOP GAINERS OI WISE

COMPANY	FUTURE OI (%)	PRICE (%)
IBULHSGFIN	39	9
BATAINDIA	31	5
MPHASIS	22	2
NMDC	17	0
EXIDEIND	16	-1

TOP LOSERS OI WISE

COMPANY	FUTURE OI (%)	PRICE (%)
MFSL	-11	3
RBLBANK	-7	2
AARTIIND	-6	1
BHEL	-6	1
IRCTC	-6	2

TOP GAINERS PRICE WISE

COMPANY	FUTURE OI (%)	PRICE (%)
IBULHSGFIN	39	9
BAJFINANCE	8	7
LALPATHLAB	7	6
DLF	12	5
BATAINDIA	31	5

TOP LOSERS PRICE WISE

COMPANY	FUTURE OI (%)	PRICE (%)
ITC	-4	-2
CONCOR	5	-1
GRANULES	8	-1
BAJAJ-AUTO	1	-1
EXIDEIND	16	-1

LONG BUILD UP

COMPANY	FUTURE OI (%)	PRICE (%)
IBULHSGFIN	39	9
BATAINDIA	31	5
MPHASIS	22	2
NMDC	17	0
PFIZER	16	3

SHORT BUILD UP

COMPANY	FUTURE OI (%)	PRICE (%)
EXIDEIND	16	-1
HAVELLS	10	0
AUBANK	10	0
GRANULES	8	-1
RECLTD	5	0

LONG UNWINDING

COMPANY	FUTURE OI (%)	PRICE (%)
ITC	-4	-2
INDIGO	-4	0
BOSCHLTD	-1	0
ONGC	0	0

SHORT COVERING

COMPANY	FUTURE OI (%)	PRICE (%)
MFSL	-11	3
RBLBANK	-7	2
AARTIIND	-6	1
BHEL	-6	1
IRCTC	-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 15700 CE	193	5414	1178925	-8
NIFTY 15800 CE	139	4651	1093425	-11
NIFTY 16000 CE	61	4169	2365575	0
BANKNIFTY 35000 CE	755	3692	430900	5
BANKNIFTY 36000 CE	306	2539	435375	12

INDEX PUT OPTIONS				
STRIKE	PRICE	VALUE (Rs. Cr.)	OI	OI CHG (%)
NIFTY 15700 PE	144	6386	1448550	31
NIFTY 15600 PE	108	4333	1071750	19
NIFTY 15500 PE	79	3733	2300250	8
NIFTY 15400 PE	60	3225	1373400	-15
BANKNIFTY 35000 PE	492	2891	314525	4

MOST ACTIVE STOCKS CALL & PUT OPTIONS (24 JUNE)

STOCKS CALL OPTIONS				
STRIKE	PRICE	VALUE (Rs. Cr.)	OI	OI CHG (%)
BAJFINANCE 6000 CE	256	3546	315375	-43
BAJFINANCE 6200 CE	160	2640	345375	68
BAJFINANCE 6100 CE	203	1952	246250	64
BAJFINANCE 6500 CE	70	1940	306125	27
RELIANCE 2200 CE	50	1933	5264500	14

STOCKS PUT OPTIONS				
STRIKE	PRICE	VALUE (Rs. Cr.)	OI	OI CHG (%)
BAJFINANCE 5800 PE	83	1003	346000	348
BAJFINANCE 5600 PE	47	939	372250	165
BAJFINANCE 5700 PE	62	934	267000	61
BAJFINANCE 5500 PE	36	741	276750	58
BAJFINANCE 6000 PE	147	675	263750	344

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SECURITY IN BAN FOR TRADE

No.	DATE	COMPANY NAME
1.	11-06-2021	BHEL
2.	11-06-2021	CANBK
3.	11-06-2021	IBULHSGFIN
4.	11-06-2021	NATIONALUM
5.	11-06-2021	SUNTV

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