

# DAILY DERIVATIVE OVERVIEW

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## F&O HIGHLIGHTS

### LONG BUILD UP WAS SEEN IN THE NIFTY FUTURES

#### REMAIN BULLISH WITH TRAILING STOP LOSS OF 15400 LEVELS

- Nifty continued its upward journey for the seventh days on the trot where it gained 147 points to close at 15583 levels.
- Long build up was seen in Nifty Futures' where Open Interest rose by 2% with Nifty rising by 1%.
- On the other hand, short covering was seen in the Bank Nifty Futures, where we have seen 1% fall in the Open Interest with Bank Nifty rising by 1.1%.
- Nifty Open Interest Put Call Ratio rose to 1.51 levels from 1.32 levels. Amongst the Nifty options (03-June Expiry), Put writing was seen at 15400-15500 levels, Indicating support has shifted upwards to 15400 levels. On the higher side, resistance is seen in the vicinity of 15700-15800 levels where we have seen Call writing.
- Short build up was seen by FIIS' in the Index Futures segment where they net sold worth Rs 690 Cr with their Open Interest going up by 4234 contracts.

To Sum It Up, long build up in Nifty futures, short covering in the Bank Nifty Futures, Put writing at 15400-15500 levels and long build up by FIIS' in the Index option segment Indicates that one should continue to remain optimistic for the markets.

Therefore, our advise is to remain bullish with the trailing stop loss of 15400 levels. On the higher side 15700-15800 level will act as an immediate resistance where Calls have been written

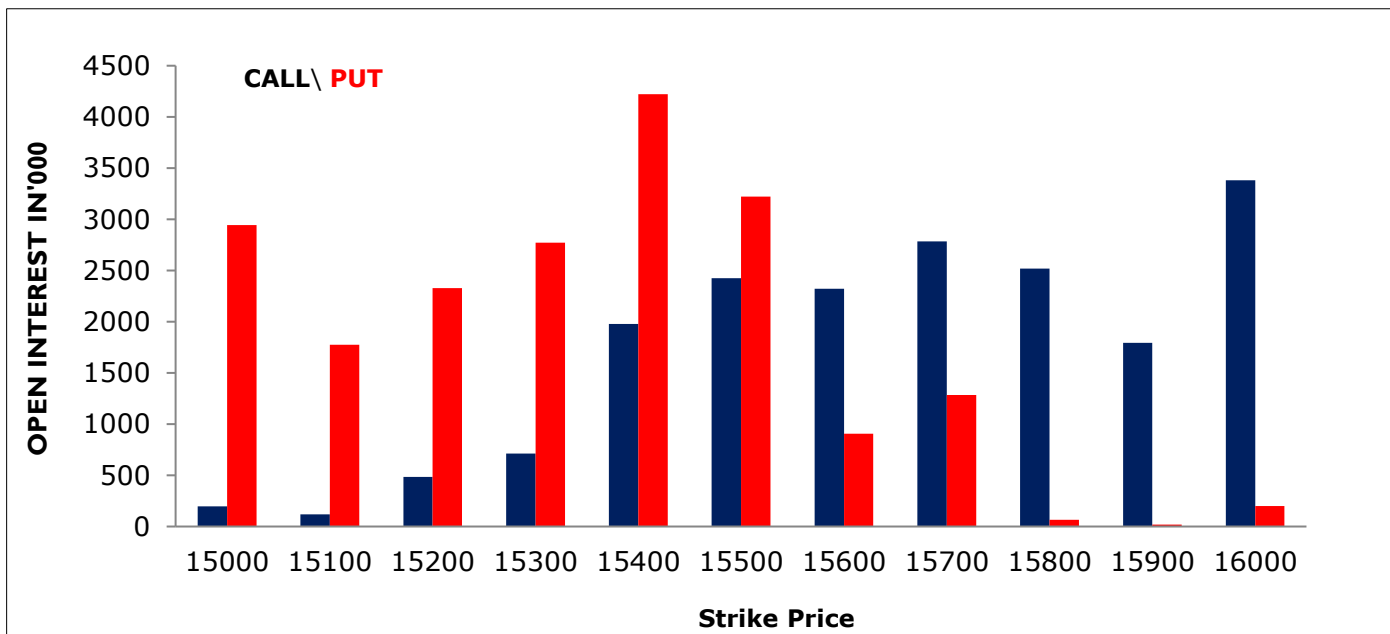
In the Bank Nifty, our advice is to buy on decline with SL of 35000 levels. On the higher side, resistance is seen in the vicinity of 36000-36200 levels.

## F&O SNAPSHOT

	31 May 21	28 May 21	ABS. CHG.	% CHG
NIFTY	15582.80	15435.65	147.15	0.95
NIFTY FUTURE JUNE	15583.20	15463.85	119.35	0.77
PREMIUM/(DISCOUNT)	0.40	28.20	-27.80	N.A.
NIFTY FUT OI (Num. of Shares Cr.)	1.14	1.11	0.03	2.46
NIFTY OI PCR (Overall)	1.51	1.32	0.19	14.41
INDIA VIX(%)	16.89	17.40	-0.51	-2.93
BANKNIFTY FUT OI (Num.of shares Cr)	0.18	0.18	0.00	-1.11
STOCK FUT OI Num. of Shares (Cr)	451.93	446.26	5.67	1.27
STOCK FUT OI (Rs. Cr)	158885	156455	2430	1.55



## NIFTY WEEKLY (03-JUNE) OPTION OPEN INTEREST DISTRIBUTION



## FII ACTIVITY ON 31 MAY 2021

	BUY		SELL		NET (Rs Cr)	OPEN INTEREST	
	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)		Contracts	Value (Rs Cr)
INDEX FUTURES	26134	2571	32452	3261	-690	117432	12829
INDEX OPTIONS	2963769	294602	2941053	291977	<b>2624</b>	885524	95664
STOCK FUTURES	164574	12819	171385	13020	-201	1414557	110789
STOCK OPTIONS	190436	14325	192483	14467	-142	157920	12047

## FIIS' OPEN INTEREST (CONTRACTS)

DATE	INDEX FUTURES	INDEX OPTIONS	STOCK FUTURES	STOCK OPTIONS
31-May-21	117432	885524	1414557	157920
28-May-21	113198	612370	1384471	89129
<b>NET (CONTRACTS)</b>	<b>4234</b>	<b>273154</b>	<b>30086</b>	<b>68791</b>



## TOP GAINERS OI WISE

COMPANY	FUTURE OI (%)	PRICE (%)
NAM-INDIA	65	6
LALPATHLAB	18	5
PETRONET	16	0
NAUKRI	13	-3
M&M	11	-4

## TOP LOSERS OI WISE

COMPANY	FUTURE OI (%)	PRICE (%)
MINDTREE	-11	2
MANAPPURAM	-9	4
PFIZER	-7	0
DABUR	-7	2
GAIL	-7	5

## TOP GAINERS PRICE WISE

COMPANY	FUTURE OI (%)	PRICE (%)
NAM-INDIA	65	6
LALPATHLAB	18	5
GUJGASLTD	5	5
SAIL	10	5
GAIL	-7	5

## TOP LOSERS PRICE WISE

COMPANY	FUTURE OI (%)	PRICE (%)
M&M	11	-4
BANKBARODA	6	-4
NAUKRI	13	-3
GLENMARK	6	-2
AUROPHARMA	8	-2

## LONG BUILD UP

COMPANY	FUTURE OI (%)	PRICE (%)
NAM-INDIA	65	6
LALPATHLAB	18	5
PETRONET	16	0
SAIL	10	5
TATACONSUM	9	1

## SHORT BUILD UP

COMPANY	FUTURE OI (%)	PRICE (%)
NAUKRI	13	-3
M&M	11	-4
UBL	9	-2
AUROPHARMA	8	-2
AMARAJABAT	7	0

## LONG UNWINDING

COMPANY	FUTURE OI (%)	PRICE (%)
EXIDEIND	-3	0
SUNPHARMA	-2	0
IOC	-2	-1
COFORGE	-2	0
SUNTV	-2	-1

## SHORT COVERING

COMPANY	FUTURE OI (%)	PRICE (%)
MINDTREE	-11	2
MANAPPURAM	-9	4
PFIZER	-7	0
DABUR	-7	2
GAIL	-7	5



## MOST ACTIVE INDEX CALL & PUT OPTIONS (24 JUNE)

### INDEX CALL OPTIONS

STRIKE	PRICE	VALUE (Rs. Cr.)	OI	OI CHG (%)
BANKNIFTY 35500 CE	367	127670	1224825	31
NIFTY 15600 CE	65	99423	2322300	0
NIFTY 15500 CE	120	97304	2425125	-10
BANKNIFTY 36000 CE	160	73415	1172425	29
BANKNIFTY 35400 CE	422	67828	368300	15

### INDEX PUT OPTIONS

STRIKE	PRICE	VALUE (Rs. Cr.)	OI	OI CHG (%)
BANKNIFTY 35000 PE	169	84480	1022750	15
NIFTY 15400 PE	40	77216	4222125	91
NIFTY 15500 PE	68	75674	3219600	275
BANKNIFTY 35300 PE	269	51110	320700	158
BANKNIFTY 34500 PE	76	49370	923200	23

## MOST ACTIVE STOCKS CALL & PUT OPTIONS (24 JUNE)

### STOCKS CALL OPTIONS

STRIKE	PRICE	VALUE (Rs. Cr.)	OI	OI CHG (%)
RELIANCE 2200 CE	49	7417	4245250	40
RELIANCE 2300 CE	23	3419	2270750	153
RELIANCE 2100 CE	98	2844	1830250	-23
RELIANCE 2400 CE	11	1924	1276250	150
RELIANCE 2140 CE	75	1733	479750	-14

### STOCKS PUT OPTIONS

STRIKE	PRICE	VALUE (Rs. Cr.)	OI	OI CHG (%)
RELIANCE 2100 PE	37	1506	1066250	40
RELIANCE 2000 PE	13	1179	1772000	33
RELIANCE 2160 PE	63	641	362000	696
RELIANCE 2200 PE	87	532	516000	228
RELIANCE 2040 PE	20	514	381500	19

## SECURITY IN BAN FOR TRADE

No.	DATE	COMPANY NAME
1.	01-06-2021	BANKBARODA
2.	01-06-2021	PNB
3.	01-06-2021	SUNTV

# Daily Derivative Overview

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