

# 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 15300 LEVELS

- Nifty continued its upward journey for the sixth days on the trot where it gained 98 points to close at 15436 levels.
- Long build up was seen in Nifty Futures' where Open Interest rose by 6% with Nifty rising by 0.64%.
- Long build was seen in the Bank Nifty Futures too, where we have seen 2% rise in the Open Interest with Bank Nifty rising by 0.1%.
- Nifty Open Interest Put Call Ratio fell to 1.32 levels from 1.38 levels. Amongst the Nifty options (03-June Expiry), Put writing was seen at 15300-15400 levels, Indicating support is seen around 15300 levels. On the higher side, resistance is seen in the vicinity of 15500-15600 levels where we have seen Call writing.
- Long build up was seen by FIIS' in the Index Futures segment where they net bought worth Rs 438 Cr with their Open Interest going up by 9302 contracts.

To Sum It Up, long build up in Nifty futures, Long build up in the Bank Nifty Futures, Put writing at 15300-15400 levels and long build up by FIIs' in the Index Futures 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 15300 levels. On the higher side 15500-15600 levels will act as an immediate resistance where Calls have been written

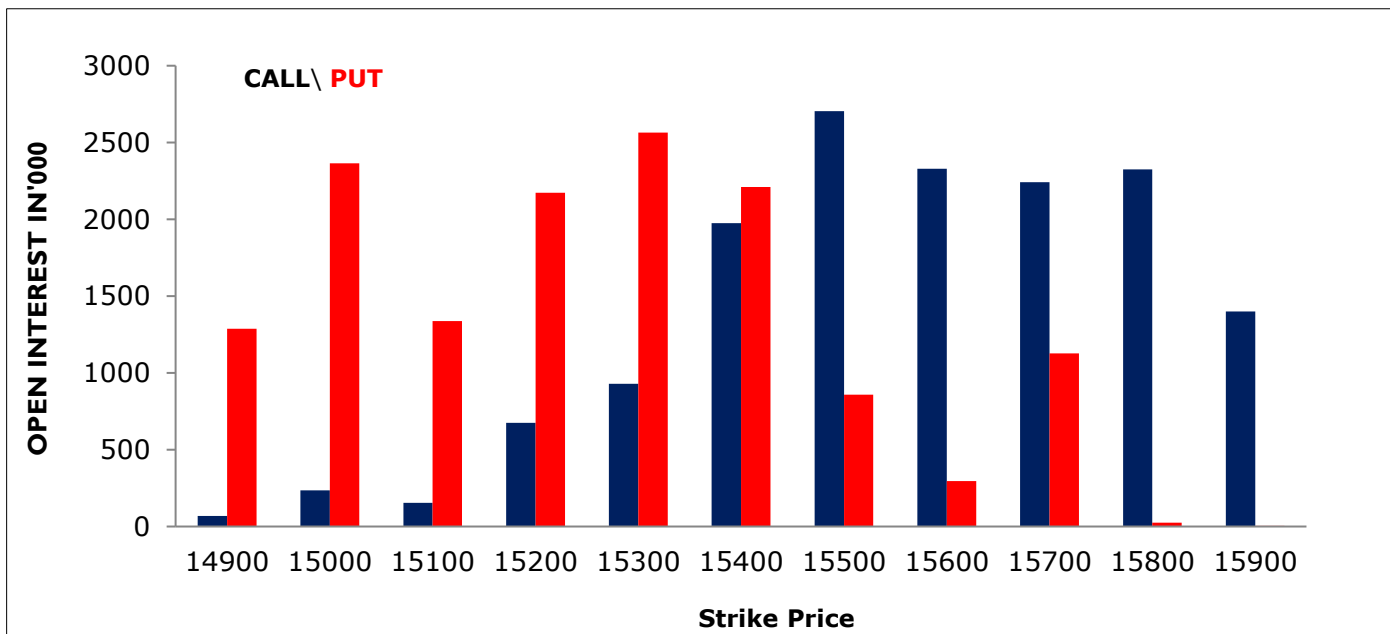
In the Bank Nifty, our advice is to buy on decline with SL of 34500 levels. On the higher side, resistance is seen in the vicinity of 35500-36000 levels.

## F&O SNAPSHOT

|                                     | 28 May 21 | 27 May 21 | ABS. CHG. | % CHG  |
|-------------------------------------|-----------|-----------|-----------|--------|
| NIFTY                               | 15435.65  | 15337.85  | 97.80     | 0.64   |
| NIFTY FUTURE JUNE                   | 15463.85  | 15387.15  | 76.70     | 0.50   |
| PREMIUM/(DISCOUNT)                  | 28.20     | 49.30     | -21.10    | N.A.   |
| NIFTY FUT OI (Num. of Shares Cr.)   | 1.11      | 1.05      | 0.06      | 6.12   |
| NIFTY OI PCR (Overall)              | 1.32      | 1.38      | -0.06     | -4.31  |
| INDIA VIX(%)                        | 17.40     | 19.91     | -2.51     | -12.61 |
| BANKNIFTY FUT OI (Num.of shares Cr) | 0.18      | 0.18      | 0.00      | 2.28   |
| STOCK FUT OI Num. of Shares (Cr)    | 446.26    | 437.44    | 8.82      | 2.02   |
| STOCK FUT OI (Rs. Cr)               | 156455    | 154058    | 2397      | 1.56   |



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



## FII ACTIVITY ON 28 MAY 2021

|               | BUY       |               | SELL      |               | NET         | OPEN INTEREST |               |
|---------------|-----------|---------------|-----------|---------------|-------------|---------------|---------------|
|               | Contracts | Value (Rs Cr) | Contracts | Value (Rs Cr) | (Rs Cr)     | Contracts     | Value (Rs Cr) |
| INDEX FUTURES | 34184     | 3460          | 30014     | 3023          | <b>438</b>  | 122500        | 13269         |
| INDEX OPTIONS | 2397224   | 230506        | 2383314   | 228818        | <b>1687</b> | 820786        | 86445         |
| STOCK FUTURES | 171388    | 12863         | 176263    | 13839         | <b>-975</b> | 1402140       | 109160        |
| STOCK OPTIONS | 153419    | 11574         | 161065    | 12187         | <b>-613</b> | 128345        | 9848          |

## FIIS' OPEN INTEREST (CONTRACTS)

| DATE                   | INDEX FUTURES | INDEX OPTIONS | STOCK FUTURES | STOCK OPTIONS |
|------------------------|---------------|---------------|---------------|---------------|
| 28-May-21              | 122500        | 820786        | 1402140       | 128345        |
| 27-May-21              | 113198        | 612370        | 1384471       | 89129         |
| <b>NET (CONTRACTS)</b> | <b>9302</b>   | <b>208416</b> | <b>17669</b>  | <b>39216</b>  |



## TOP GAINERS OI WISE

| COMPANY    | FUTURE OI (%) | PRICE (%) |
|------------|---------------|-----------|
| CANBK      | 31            | 5         |
| UBL        | 22            | -2        |
| NAM-INDIA  | 20            | 0         |
| TRENT      | 17            | 0         |
| SRTRANSFIN | 14            | 1         |

## TOP LOSERS OI WISE

| COMPANY   | FUTURE OI (%) | PRICE (%) |
|-----------|---------------|-----------|
| PAGEIND   | -15           | -1        |
| RAMCOCEM  | -10           | 0         |
| EICHERMOT | -8            | 1         |
| CHOLAFIN  | -6            | 1         |
| BPCL      | -6            | 1         |

## TOP GAINERS PRICE WISE

| COMPANY    | FUTURE OI (%) | PRICE (%) |
|------------|---------------|-----------|
| RELIANCE   | 8             | 6         |
| L&TFH      | 3             | 6         |
| CANBK      | 31            | 5         |
| HDFCAMC    | 7             | 5         |
| ICICIPRULI | -4            | 4         |

## TOP LOSERS PRICE WISE

| COMPANY   | FUTURE OI (%) | PRICE (%) |
|-----------|---------------|-----------|
| TVSMOTOR  | 3             | -5        |
| SUNPHARMA | -4            | -4        |
| MGL       | -1            | -3        |
| BEL       | 3             | -2        |
| GMRINFRA  | 2             | -2        |

## LONG BUILD UP

| COMPANY    | FUTURE OI (%) | PRICE (%) |
|------------|---------------|-----------|
| CANBK      | 31            | 5         |
| NAM-INDIA  | 20            | 0         |
| SRTRANSFIN | 14            | 1         |
| SUNTV      | 12            | 1         |
| LICHSGFIN  | 11            | 1         |

## SHORT BUILD UP

| COMPANY    | FUTURE OI (%) | PRICE (%) |
|------------|---------------|-----------|
| UBL        | 22            | -2        |
| TRENT      | 17            | 0         |
| ASHOKLEY   | 7             | -1        |
| HINDUNILVR | 6             | 0         |
| MPHASIS    | 6             | -2        |

## LONG UNWINDING

| COMPANY    | FUTURE OI (%) | PRICE (%) |
|------------|---------------|-----------|
| PAGEIND    | -15           | -1        |
| NESTLEIND  | -5            | -1        |
| SHREECEM   | -5            | -1        |
| SUNPHARMA  | -4            | -4        |
| BHARATFORG | -3            | -1        |

## SHORT COVERING

| COMPANY   | FUTURE OI (%) | PRICE (%) |
|-----------|---------------|-----------|
| RAMCOCEM  | -10           | 0         |
| EICHERMOT | -8            | 1         |
| CHOLAFIN  | -6            | 1         |
| BPCL      | -6            | 1         |
| LTI       | -6            | 0         |



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

### INDEX CALL OPTIONS

| STRIKE             | PRICE | VALUE (Rs. Cr.) | OI      | OI CHG (%) |
|--------------------|-------|-----------------|---------|------------|
| NIFTY 16000 CE     | 52    | 5154            | 2509350 | 30         |
| NIFTY 15500 CE     | 232   | 3547            | 1564800 | 9          |
| NIFTY 15400 CE     | 290   | 2572            | 831300  | 19         |
| BANKNIFTY 36000 CE | 731   | 2455            | 320700  | 57         |
| BANKNIFTY 37000 CE | 400   | 2453            | 233100  | -30        |

### INDEX PUT OPTIONS

| STRIKE             | PRICE | VALUE (Rs. Cr.) | OI      | OI CHG (%) |
|--------------------|-------|-----------------|---------|------------|
| NIFTY 15000 PE     | 111   | 4220            | 2228325 | 23         |
| NIFTY 14500 PE     | 42    | 3283            | 2729625 | 15         |
| NIFTY 15400 PE     | 226   | 2961            | 650175  | 74         |
| BANKNIFTY 35000 PE | 907   | 2779            | 217275  | -2         |
| NIFTY 15500 PE     | 267   | 2450            | 729600  | 77         |

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

### STOCKS CALL OPTIONS

| STRIKE           | PRICE | VALUE (Rs. Cr.) | OI      | OI CHG (%) |
|------------------|-------|-----------------|---------|------------|
| RELIANCE 2100 CE | 67    | 7168            | 2363750 | 51         |
| RELIANCE 2200 CE | 32    | 3844            | 3038750 | 287        |
| RELIANCE 2000 CE | 130   | 2477            | 1565000 | -49        |
| RELIANCE 2060 CE | 89    | 1675            | 362500  | 43         |
| RELIANCE 2040 CE | 102   | 1592            | 668500  | 119        |

### STOCKS PUT OPTIONS

| STRIKE           | PRICE | VALUE (Rs. Cr.) | OI      | OI CHG (%) |
|------------------|-------|-----------------|---------|------------|
| RELIANCE 2000 PE | 23    | 1430            | 1336250 | 101        |
| RELIANCE 2100 PE | 60    | 826             | 763500  | 315        |
| RELIANCE 1900 PE | 8     | 807             | 993000  | -3         |
| RELIANCE 2040 PE | 34    | 561             | 319500  | 704        |
| RELIANCE 2060 PE | 41    | 508             | 340500  | 1846       |

## SECURITY IN BAN FOR TRADE

| No. | DATE       | COMPANY NAME |
|-----|------------|--------------|
| 1.  | 31-05-2021 | SUNTV        |

# Daily Derivative Overview

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