

DAILY DERIVATIVE OVERVIEW

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F&O HIGHLIGHTS

SHORT BUILD UP IS SEEN IN THE NIFTY FUTURES

REMAIN CAUTIOUS TILL NIFTY CLOSES ABOVE 14800 LEVELS

- Nifty broke the four day winning streak on the back of weak global cues and lockdown related fears where it fell by 264 points to close at 14631 levels.
- Short build up is seen in Nifty Futures' where Open Interest rose by 6% with Nifty falling by 1.77%.
- On the other hand, long unwinding is seen in the Bank Nifty Futures, where we have seen 3% fall in the Open Interest with Bank Nifty falling by 2.80%.
- Nifty Open Interest Put Call Ratio fell sharply to 1.07 levels from 1.43 levels. Amongst the Nifty options (06-May Expiry), Call writing was seen at 14800-14900 levels, Indicating resistance is seen in the vicinity of 14800-14900 level. On the lower side, support is seen in the vicinity of 14400-14500 levels where we have seen Put writing.
- Short build up was seen by FIIS' in the Index Futures segment where they net sold worth Rs 2963 Cr with their Open Interest going up by 11303 contracts.

To Sum It Up, short build up in Nifty Futures, long unwinding in the Bank Nifty Futures, fall in the Nifty Open Interest Put Call ratio on the back of Call writing at 14800-14900 levels and massive short build up by FIIs' in the Index Futures segment Indicates that one should be cautious for the markets.

Therefore, our advise is to remain cautious with the stop loss of 14800 levels. On the lower side 14400-14500 level will act as an immediate support where Puts have been written

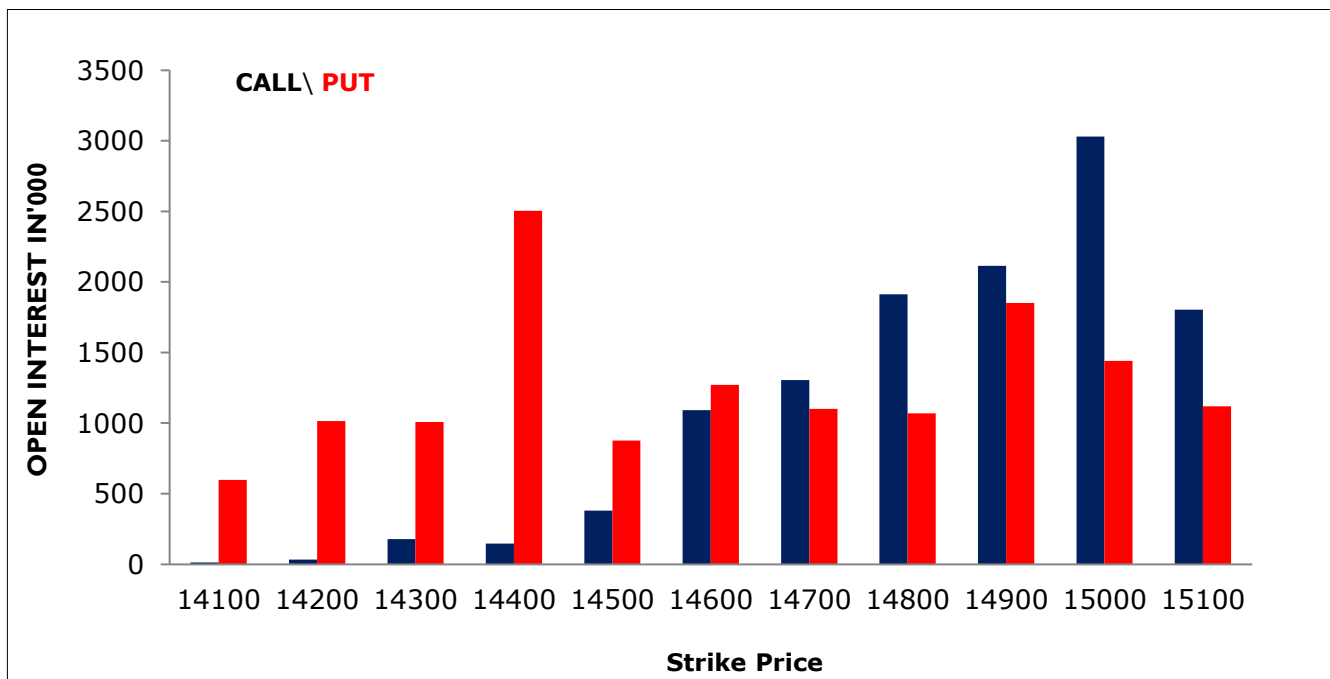
In the Bank Nifty, our advice is to remain cautious with the stop loss of 33500 levels. On the lower side, support is seen in the vicinity of 31500-32000 levels.

F&O SNAPSHOT

	30 Apr 21	29 Apr 21	ABS. CHG.	% CHG
NIFTY	14631.10	14894.90	-263.80	-1.77
NIFTY FUTURE MAY	14690.80	14932.25	-241.45	-1.62
PREMIUM/(DISCOUNT)	59.70	37.35	22.35	N.A.
NIFTY FUT OI (Num. of Shares Cr.)	1.09	1.02	0.06	6.04
NIFTY OI PCR (Overall)	1.07	1.43	-0.36	-25.41
INDIA VIX(%)	23.03	23.31	-0.28	-1.20
BANKNIFTY FUT OI (Num.of shares Cr)	0.14	0.14	0.00	-2.91
STOCK FUT OI Num. of Shares (Cr)	397.97	389.97	8.00	2.05
STOCK FUT OI (Rs. Cr)	138011	135023	2988	2.21



NIFTY WEEKLY (06-MAY) OPTION OPEN INTEREST DISTRIBUTION



FII ACTIVITY ON 30 APR 2021

	BUY		SELL		NET (Rs Cr)	OPEN INTEREST	
	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)		Contracts	Value (Rs Cr)
INDEX FUTURES	39755	3742	68416	6705	-2963	105650	10810
INDEX OPTIONS	2732194	256198	2690098	251336	4861	784728	80888
STOCK FUTURES	204491	15344	194902	14683	661	1291886	94370
STOCK OPTIONS	162305	12191	169279	12714	-522	109371	7877

FIIS' OPEN INTEREST (CONTRACTS)

DATE	INDEX FUTURES	INDEX OPTIONS	STOCK FUTURES	STOCK OPTIONS
30-Apr-21	105650	784728	1291886	109371
29-Apr-21	94347	586978	1055711	62331
NET (CONTRACTS)	11303	197750	236175	47040



TOP GAINERS OI WISE

COMPANY	FUTURE OI (%)	PRICE (%)
SAIL	22	6
NAVINFLUOR	19	1
ONGC	18	4
ESCORTS	18	-1
TCS	16	-3

TOP LOSERS OI WISE

COMPANY	FUTURE OI (%)	PRICE (%)
BATAINDIA	-11	1
FEDERALBNK	-7	3
RAMCOCEM	-6	0
COALINDIA	-5	4
LTTTS	-5	4

TOP GAINERS PRICE WISE

COMPANY	FUTURE OI (%)	PRICE (%)
SAIL	22	6
CONCOR	6	6
SUNTV	11	5
DEEPAKNTR	13	4
APOLLOTYRE	4	4

TOP LOSERS PRICE WISE

COMPANY	FUTURE OI (%)	PRICE (%)
AUBANK	10	-11
SRTRANSFIN	-1	-5
HDFC	10	-5
PVR	3	-4
HDFCBANK	9	-4

LONG BUILD UP

COMPANY	FUTURE OI (%)	PRICE (%)
SAIL	22	6
NAVINFLUOR	19	1
ONGC	18	4
HINDPETRO	14	2
DEEPAKNTR	13	4

SHORT BUILD UP

COMPANY	FUTURE OI (%)	PRICE (%)
ESCORTS	18	-1
TCS	16	-3
HEROMOTOCO	12	-1
BIOCON	12	-4
AUBANK	10	-11

LONG UNWINDING

COMPANY	FUTURE OI (%)	PRICE (%)
RAMCOCEM	-6	0
TITAN	-5	-1
CUMMINSIND	-4	-2
MPHASIS	-4	0
IRCTC	-4	0

SHORT COVERING

COMPANY	FUTURE OI (%)	PRICE (%)
BATAINDIA	-11	1
FEDERALBNK	-7	3
COALINDIA	-5	4
LTTTS	-5	4
TORNTPOWER	-5	0



MOST ACTIVE INDEX CALL & PUT OPTIONS (27 MAY)

INDEX CALL OPTIONS

STRIKE	PRICE	VALUE (Rs. Cr.)	OI	OI CHG (%)
NIFTY 15500 CE	68	4255	1418250	9
NIFTY 15000 CE	211	3842	2198250	10
NIFTY 16000 CE	17	2785	1326750	21
NIFTY 14800 CE	299	2520	820350	65
NIFTY 15800 CE	28	1937	526875	56

INDEX PUT OPTIONS

STRIKE	PRICE	VALUE (Rs. Cr.)	OI	OI CHG (%)
NIFTY 14000 PE	137	4252	3134925	5
NIFTY 14500 PE	278	3212	1789050	0
NIFTY 14800 PE	407	3007	772125	52
NIFTY 13500 PE	63	2691	2578875	14
NIFTY 14700 PE	362	2450	656400	64

MOST ACTIVE STOCKS CALL & PUT OPTIONS (29 APR)

STOCKS CALL OPTIONS

STRIKE	PRICE	VALUE (Rs. Cr.)	OI	OI CHG (%)
RELIANCE 2100 CE	39	1266	2241250	64
TATASTEEL 1100 CE	36	1011	2190450	40
RELIANCE 2200 CE	19	830	1934250	51
TATACHEM 800 CE	41	748	966000	12
HDFCBANK 1500 CE	19	747	1923350	161

STOCKS PUT OPTIONS

STRIKE	PRICE	VALUE (Rs. Cr.)	OI	OI CHG (%)
TATASTEEL 1000 PE	40	490	844900	3
RELIANCE 2000 PE	72	445	809000	48
RELIANCE 1900 PE	33	418	812500	-5
ICICIBANK 600 PE	21	372	1233375	-17
BAJFINANCE 5000 PE	85	370	316500	0

SECURITY IN BAN FOR TRADE

No.	DATE	COMPANY NAME
1.	03-05-2021	SUNTV

Daily Derivative Overview

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