



Derivative Insights

03.05.2021



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Option OI Spectrum - Indices

06.05.2021	NIFTY		BANK NIFTY		FIN NIFTY	
WEEKLY	Calls	Puts	Calls	Puts	Calls	Puts
H'st OI Chg	16000	14000	34000	29000	15800	14500
H'st OI	16000	14000	34000	32000	15800	14500
H'st Vol	15000	14500	34000	33000	16000	14500

27.05.2021	NIFTY		BANK NIFTY		FIN NIFTY	
MONTHLY	Calls	Puts	Calls	Puts	Calls	Puts
H'st OI Chg	14800	13500	36000	28000		14700
H'st OI	15000	14000	37000	28000		14700
H'st Vol	15500	14000	34000	33000		14700

Comments

Nifty weekly contract has highest open interest at 16000 for Calls with highest addition at the same strike and for Puts ,highest OI is at 14000 with highest OI addition at the same. In Nifty monthly contract, highest OI was seen at 15000 for Calls with highest addition at 14800 and 14000 for Puts with highest addition at 13500 strike. FIIs cut their futures long position by 11.79% and increased their future shorts by 96.48%. In index options, FIIs increased their position in Call longs by 47.04%, Call shorts by 64.66%, Put longs by 22% and Put shorts by 17.08%

Stock future in focus

Future*	Prv Close	Pr % Chg	OI % Chg	Comments
Rblbank	184.9	-2.89	5.69	Short Buildup Seen
Tatamotors	294.75	-2.90	1.86	Short Buildup Seen

Index F&O

	NIFTY		BANK NIFTY		FIN NIFTY	
	Last	Chg	Last	Chg	Last	Chg
Near Fut	14691	-241	32894	-914	15644	-445
Discount	60	22	112	19	84	42
Straddle*	724	-12	2440	21	1298	-59

FII activity in Index F&O

	Fut longs	Fut shorts	CE Longs	CE Shorts	PE Longs	PE Shorts
OI %Chg	-11.79%	96.48%	47.04%	64.66%	22.00%	17.08%
OI	64958	40692	220960	143517	273039	147212

* Near month

Call

Nifty Option Spectrum

Put

Comments	Volume	Price	OI	OI%Chg	Price%	Strike	Price%	OI%Chg	OI	Price	Volume	Comments
Short addition	20	985.15	27075	0.8	-18.1	13800	15.9	18.7	1291350	98.75	16505	Long addition
Long unwinding	15	896.25	4200	-8.2	-21.1	13900	20.3	35.3	797850	117.4	7848	Long addition
Short addition	2047	820.3	406500	7.7	-20.6	14000	23.0	4.6	3134925	136.6	40151	Long addition
Short addition	121	743.65	34050	15.2	-21.5	14100	24.8	42.5	517425	158.15	9573	Long addition
Short addition	111	669.1	65850	0.1	-22.6	14200	24.8	40.0	834375	180.8	13024	Long addition
Long unwinding	872	599.05	112500	-8.8	-23.9	14300	28.7	40.0	851625	212.65	14036	Long addition
Long unwinding	1008	533.65	143700	-4.7	-25.1	14400	29.7	41.7	819150	243.4	11977	Long addition
Long unwinding	5707	468.85	981450	-3.5	-27.0	14500	29.2	-0.1	1789050	277.7	29045	Short covering
Short addition	3875	406.3	298575	30.4	-28.9	14600	29.8	6.9	813375	318.05	12866	Long addition
Short addition	429	380.55	18900	57.5	-29.1	14650	29.7	44.4	23175	336.2	828	Long addition
Short addition	13952	352.2	545775	109.8	-29.9	14700	31.8	64.0	656400	362.3	21735	Long addition
Short addition	1672	325.3	35325	108.4	-31.1	14750	29.4	23.2	37500	379.95	2102	Long addition
Short addition	22163	298.9	820350	65.0	-32.3	14800	30.6	52.1	772125	407.45	26456	Long addition
Short addition	13109	252.35	394275	25.6	-34.0	14900	30.7	-13.0	271800	462.15	9282	Short covering
Short addition	33583	211.1	2198250	10.1	-35.8	15000	29.5	-14.8	900300	516.85	18051	Short covering
Short addition	8566	172.65	377925	31.2	-38.7	15100	29.3	1.5	40950	578.4	916	Long addition
Short addition	13046	140.5	588375	19.7	-39.9	15200	28.7	-3.7	51375	645.3	1201	Short covering
Short addition	12105	112.05	460125	11.3	-41.6	15300	27.5	-22.9	22425	711.7	496	Short covering
Short addition	12399	87.25	441375	48.7	-43.4	15400	28.4	4.8	21375	796.7	189	Long addition
Short addition	36399	67.55	1418250	8.5	-44.6	15500	27.8	-4.4	300150	879.35	1361	Short covering
Short addition	12108	50.25	397200	67.0	-47.5	15600	23.8	26.3	9000	950	56	Long addition

Stock Futures

Long buildup			Short covering			Short buildup			Long unwinding		
Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%
ONGC	3.92	18.04	AUROPHARMA	1.24	-0.90	INFY	-0.06	3.98	COLPAL	-0.23	-1.57
DIVISLAB	3.91	3.32	BEL	1.19	-2.16	IDFCFIRSTB	-0.28	0.61	NATIONALUM	-0.31	-2.22
AARTIIND	3.25	1.58	BATAINDIA	1.15	-11.49	ICICIGI	-0.30	2.30	NAM-INDIA	-0.36	-2.76
IOC	2.52	4.10	LTI	1.03	-0.60	LALPATHLAB	-0.41	3.57	MPHISIS	-0.39	-4.88
MGL	2.43	3.34	NMDC	0.77	-3.98	DABUR	-0.41	7.16	INDUSINDBK	-0.55	-0.76
BHEL	2.43	0.45	GMRINFRA	0.66	-1.44	NTPC	-0.43	1.89	CANBK	-0.64	-0.03
GAIL	2.00	4.76	INDUSTOWER	0.22	-1.02	HDFCAMC	-0.45	2.98	BHARTIARTL	-0.66	-0.37
PETRONET	1.97	2.19	ACC	0.20	-1.07	ICICIPRULI	-0.46	1.27	BANDHANBNK	-0.69	-1.15
HINDPETRO	1.93	13.81	EXIDEIND	0.17	-1.66	BRITANNIA	-0.47	2.92	PNB	-0.85	-0.90

Data source: Bloomberg, NSE

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