



Derivative Insights

03.06.2021



Option OI Spectrum - Indices

03.06.2021	NIFTY		BANK NIFTY		FIN NIFTY	
WEEKLY	Calls	Puts	Calls	Puts	Calls	Puts
H'st OI Chg	15700	15450	35000	35000	16800	16500
H'st OI	15700	15000	37000	35000	16800	15500
H'st Vol	15600	15500	35500	35000	16900	13200

24.06.2021	NIFTY		BANK NIFTY		FIN NIFTY	
MONTHLY	Calls	Puts	Calls	Puts	Calls	Puts
H'st OI Chg	16150	16100	40000	34500		
H'st OI	16000	15000	40000	33000		15400
H'st Vol	16000	15500	36000	35000		

Comments

Nifty weekly contract has highest open interest at 15700 for Calls and at 15000 for Puts while monthly contract has highest open interest at 16000 for Calls and 15000 for Puts. Highest new OI addition was seen at 15700 for Calls and 15450 for Puts in weekly and at 16150 for Calls and 16100 for Puts in monthly contracts. FIIs cut their futures long position by 9.06% their futures short position by 0.78%. FIIs increased their position in index options by 2.12% in Call longs and 6.48% in Call shorts, 0.46% in Put longs and 0.27% in Put shorts.

Stock future in focus

Future*	Prv Close	Pr % Chg	OI % Chg	Comments
Mothersumi	271.15	13.57	15.40	Long Buildup Seen
Tatapower	107.15	3.13	3.85	Long Buildup Seen

Index F&O

	NIFTY		BANK NIFTY		FIN NIFTY	
	Last	Chg	Last	Chg	Last	Chg
Near Fut	15617	-1	35524	70	16675	-22
Discount	41	-3	151	34	54	2
Straddle*	437	-19	1669	-152	1209	-32

FII activity in Index F&O

	Fut longs	Fut shorts	CE Longs	CE Shorts	PE Longs	PE Shorts
OI %Chg	-9.06%	-0.78%	2.12%	6.48%	0.46%	0.27%
OI	95707	16842	303486	203692	321293	188529

* Near month

← Call Nifty Option Spectrum Put →

Comments	Volume	Price	OI	OI%Chg	Price%	Strike	Price%	OI%Chg	OI	Price	Volume	Comments
-	57	939.95	65775	0.0	-0.8	14700	-13.3	6.0	1169250	30.05	9152	Short addition
Long unwinding	100	852.95	70725	-1.5	-1.0	14800	-11.1	6.5	1217850	37.6	12465	Short addition
Long unwinding	93	767.2	49200	-2.2	-0.7	14900	-9.5	2.0	653775	47.4	8399	Short addition
Long unwinding	2041	672.45	753750	-0.3	-1.2	15000	-8.6	-1.1	2968200	59.25	32482	Long unwinding
Short addition	1126	582.85	137475	0.3	-2.6	15100	-7.5	27.0	704775	73.55	11717	Short addition
Long unwinding	2000	505.65	341550	-5.4	-1.8	15200	-5.6	15.9	1322250	91.7	18954	Short addition
Long unwinding	4345	430.1	723975	-7.7	-2.0	15300	-4.0	14.0	1074675	114.4	20793	Short addition
Long unwinding	8630	354.3	616650	-6.1	-3.2	15400	-3.2	13.6	890100	141.25	19148	Short addition
Short addition	35485	286.45	1543200	0.5	-4.1	15500	-3.1	-3.7	1075950	173.15	38302	Long unwinding
Short addition	2762	255.8	80550	9.9	-3.8	15550	-4.0	4.1	69675	192.2	2801	Short addition
Long unwinding	26977	225.75	866625	-6.7	-5.0	15600	-3.1	-8.4	505425	210.85	18092	Long unwinding
Long unwinding	2005	196.85	52800	-0.4	-5.6	15650	-4.9	-35.3	18450	230.75	835	Long unwinding
Short addition	19640	171.7	661725	5.6	-5.9	15700	-1.6	-6.0	172575	257.5	7447	Long unwinding
Long unwinding	19153	126.3	918000	-4.6	-7.6	15800	-1.0	-24.5	77925	311.8	3215	Long unwinding
Short addition	13154	89.6	678600	2.3	-9.4	15900	-0.4	-35.8	26325	375.5	1007	Long unwinding
Long unwinding	47231	61.55	2427075	-0.8	-11.3	16000	0.1	-2.0	541500	447.1	3027	Short covering
Long unwinding	15839	41	791850	-1.4	-12.3	16100	-0.2	2001.5	204900	521	3196	Short addition
Short addition	12103	25.9	947100	2.0	-16.0	16200	-0.4	-1.3	29025	602.3	171	Long unwinding
Long unwinding	6030	17.4	309600	-13.6	-16.7	16300	-2.8	0.0	7875	684.25	20	-
Short addition	4139	11.55	249150	1.5	-19.5	16400	-1.3	3.6	2175	781.05	4	Short addition
Long unwinding	6108	9	904425	-3.4	-15.5	16500	0.5	3.1	434700	887.85	720	Long addition

Stock Futures

Long buildup			Short covering			Short buildup			Long unwinding		
Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%
BHARATFORG	4.56	15.15	ICICIPRULI	2.64	-3.26	PETRONET	-0.06	4.18	LT	-0.10	-0.85
APOLLOTYRE	4.07	8.78	PEL	2.59	-0.14	ESCORTS	-0.18	7.50	GRASIM	-0.11	-3.01
IDEA	3.49	1.21	HINDPETRO	2.42	-1.51	GRANULES	-0.35	5.45	CONCOR	-0.14	-2.27
GLENMARK	3.40	3.33	BEL	2.34	-6.55	DEEPAKNTR	-0.40	8.52	PIDILITIND	-0.19	-3.16
LUPIN	2.90	3.99	BANKBARODA	2.32	-2.91	AUROPHARMA	-0.45	6.92	HDFCBANK	-0.22	-1.49
CANBK	2.88	2.14	ASHOKLEY	2.29	-5.73	BHARTIARTL	-0.49	1.96	HEROMOTOCO	-0.22	-2.07
GODREJPROP	2.24	5.89	NAUKRI	2.27	-2.51	KOTAKBANK	-0.55	2.41	ICICIBANK	-0.33	-2.66
IBULHSGFIN	2.20	6.32	HDFCAMC	2.25	-3.06	LTTS	-0.77	4.77	COFORGE	-0.38	-2.48
L&TFH	2.17	0.74	CHOLAFIN	2.24	-7.40	DABUR	-0.90	4.06	NESTLEIND	-0.42	-3.90

Data source: Bloomberg, NSE

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