



# Derivative Insights

07.06.2021



## Option OI Spectrum - Indices

10.06.2021	NIFTY		BANK NIFTY		FIN NIFTY	
WEEKLY	Calls	Puts	Calls	Puts	Calls	Puts
H'st OI Chg	15800	14900	35500	35500	17000	15500
H'st OI	15700	15500	35500	35500	17000	15500
H'st Vol	15700	15700	36000	35500	17000	13800

  

24.06.2021	NIFTY		BANK NIFTY		FIN NIFTY	
MONTHLY	Calls	Puts	Calls	Puts	Calls	Puts
H'st OI Chg	16000	15000	36500	33500		15400
H'st OI	16000	15000	40000	33000		15400
H'st Vol	16000	15500	36000	35000		15400

### Comments

Nifty weekly contract has highest open interest at 15700 for Calls and at 15500 for Puts while monthly contract has highest open interest at 16000 for Calls and 15000 for Puts. Highest new OI addition was seen at 15800 for Calls and 14900 for Puts in weekly and at 16000 for Calls and 15000 for Puts in monthly contracts. FIIs cut their futures long position by 1.21% and increased their futures short position by 27.31%. FIIs increased their position in index options by 39.30% in Call longs and 87.23% in Call shorts, 22.27% in Put longs and 18.67% in Put shorts.

## Stock future in focus

Future*	Prv Close	Pr % Chg	OI % Chg	Comments
Granules	329.65	1.40	5.60	Long Buildup Seen
Tatachem	740.3	2.58	6.04	Long Buildup Seen

## Index F&O

	NIFTY		BANK NIFTY		FIN NIFTY	
	Last	Chg	Last	Chg	Last	Chg
Near Fut	15701	-12	35509	-273	16814	-3
Discount	31	9	217	84	69	34
Straddle*	385	-19	1548	-58	1156	-35

## FII activity in Index F&O

	Fut longs	Fut shorts	CE Longs	CE Shorts	PE Longs	PE Shorts
OI %Chg	-1.21%	27.31%	39.30%	87.23%	22.27%	18.67%
OI	99389	21814	250553	161235	316276	169809

\* Near month

Nifty Option Spectrum												
Call						Put						
Comments	Volume	Price	OI	OI%Chg	Price%	Strike	Price%	OI%Chg	OI	Price	Volume	Comments
Long unwinding	79	920.2	66975	-3.3	-1.4	14800	-20.1	-6.2	861825	20.5	13636	Long unwinding
Long unwinding	92	818.3	47625	-0.3	-3.7	14900	-18.7	-4.1	613275	26.1	11727	Long unwinding
Long unwinding	2568	728.8	671400	-0.9	-2.8	15000	-16.2	12.5	3349800	33.8	38020	Short addition
Long unwinding	260	640.9	125025	-3.3	-2.8	15100	-13.2	13.1	767475	43.6	13101	Short addition
Long unwinding	823	552.5	332325	0.0	-3.4	15200	-9.9	4.1	1816800	55.9	23055	Short addition
Long unwinding	3367	470.95	657150	-3.5	-4.1	15300	-7.6	6.7	1383900	72.8	20274	Short addition
Long unwinding	3365	391	543600	-3.3	-4.7	15400	-6.2	14.1	1153950	93.4	21975	Short addition
Long unwinding	14659	317	1348500	-7.1	-5.9	15500	-5.5	23.2	1574175	119.35	45304	Short addition
Short addition	19647	250.9	960975	1.8	-6.9	15600	-3.7	6.1	769575	151.7	27414	Short addition
Short addition	2598	220.85	77850	26.6	-7.0	15650	-2.9	30.2	68850	170.75	3526	Short addition
Short addition	41233	192.45	975825	19.2	-7.9	15700	-1.5	24.3	738075	192.75	40600	Short addition
Short addition	3825	165.95	91125	39.7	-8.2	15750	-1.3	68.6	39075	216	2292	Short addition
Long unwinding	24015	141.85	953550	-0.7	-9.4	15800	-1.4	8.9	184200	240.1	9539	Short addition
Short addition	20290	100.45	950775	14.3	-10.3	15900	0.2	15.8	76200	300.1	2641	Long addition
Short addition	54604	70.05	2593950	7.6	-10.4	16000	1.1	-11.7	503625	370.05	6441	Short covering
Short addition	25107	46.65	1034100	18.4	-12.7	16100	1.0	28.7	532350	449.2	3114	Long addition
Short addition	18598	30.55	1152825	7.1	-13.0	16200	1.3	4.6	32325	529.85	599	Long addition
Short addition	10787	21.05	494325	20.7	-11.4	16300	2.0	6.9	11625	622.2	125	Long addition
Short addition	5587	14.45	280050	13.9	-11.3	16400	1.6	30.4	4500	710.7	39	Long addition
Short addition	12233	11.05	1034400	8.1	-8.3	16500	1.9	-19.8	335325	812.2	2535	Short covering
Long unwinding	1752	8.9	73800	-0.7	-5.3	16600	1.1	44.4	10725	900	51	Long addition

## Stock Futures

Long buildup			Short covering			Short buildup			Long unwinding		
Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%
L&TFH	4.42	10.91	BAJAFINSV	2.62	-0.43	IRCTC	0.00	1.75	MINDTREE	-0.04	-0.32
IDEA	4.23	0.62	IOC	1.86	-3.30	PIDILITIND	-0.07	1.65	BHARTIARTL	-0.09	-0.19
NMDC	4.10	3.24	PAGEIND	1.74	-3.08	ITC	-0.07	2.48	BALKRISIND	-0.12	-5.22
ASHOKLEY	3.32	4.94	BAJFINANCE	1.44	-4.65	BRITANNIA	-0.15	1.17	PFIZER	-0.14	-1.46
M&MFIN	3.18	2.91	GUJGASLTD	1.40	-1.10	MFSL	-0.22	9.50	LUPIN	-0.17	-2.38
COALINDIA	2.80	2.66	COFORGE	1.32	-7.13	DLF	-0.23	0.51	CIPLA	-0.18	-2.01
MCDOWELL-N	2.51	6.45	HDFC	1.26	-1.67	HCLTECH	-0.26	0.39	JUBLFOOD	-0.23	-1.27
BHEL	2.13	14.58	HEROMOTOCO	1.06	-4.37	GLENMARK	-0.30	0.55	AUBANK	-0.27	-0.58
ONGC	2.11	7.77	ICICIPRULI	1.06	-3.45	KOTAKBANK	-0.35	0.18	FEDERALBNK	-0.28	-0.16

Data source: Bloomberg, NSE

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