



Derivative Insights

10.06.2021



Option OI Spectrum - Indices

10.06.2021	NIFTY		BANK NIFTY		FIN NIFTY	
WEEKLY	Calls	Puts	Calls	Puts	Calls	Puts
H'st OI Chg	15700	15300	36500	34000	17000	16600
H'st OI	15800	15500	35500	34000	17000	15500
H'st Vol	15800	15700	35500	35000	16700	16600

24.06.2021	NIFTY		BANK NIFTY		FIN NIFTY	
MONTHLY	Calls	Puts	Calls	Puts	Calls	Puts
H'st OI Chg	15800	15500	35000	35000	17500	
H'st OI	16000	15000	35000	33000	17500	15400
H'st Vol	15800	15500	35000	35000	17500	

Comments

Nifty weekly contract has highest open interest at 15800 for Calls and 15500 for Puts while monthly contract has highest OI at 16000 for calls and 15000 for Puts. Highest new OI addition was seen at 15700 for Calls and 15300 for Puts in weekly and at 15800 for Calls and 15500 for Puts in monthly contracts. FIIs increased their futures long position by 2.55% and cut their futures short position by 11.03%. FIIs increased their position in index options by 2.19% in Call shorts and 0.68% in Put shorts while reducing 9.64% in Call longs and 11.84% in Put longs.

Stock future in focus

Future*	Prv Close	Pr % Chg	OI % Chg	Comments
Rblbank	214.1	-1.52	2.33	Short Buildup Seen
Vedl	270.9	-0.99	0.43	Short Buildup Seen

Index F&O

	NIFTY		BANK NIFTY		FIN NIFTY	
	Last	Chg	Last	Chg	Last	Chg
Near Fut	15660	-108	34929	-336	16505	-139
Discount	25	-4	129	-51	38	-30
Straddle*	347	-15	1305	-17	979	-41

FII activity in Index F&O

	Fut longs	Fut shorts	CE Longs	CE Shorts	PE Longs	PE Shorts
OI %Chg	2.55%	-11.03%	-9.64%	2.19%	-11.84%	0.68%
OI	102685	17100	281911	214810	317183	191429

* Near month

← Call Nifty Option Spectrum Put →

Comments	Volume	Price	OI	OI%Chg	Price%	Strike	Price%	OI%Chg	OI	Price	Volume	Comments
Long unwinding	82	873.95	65100	-1.8	-11.1	14800	15.8	-10.4	647250	15.35	10501	Short covering
Long unwinding	293	777.45	46050	-8.8	-11.7	14900	17.3	0.8	600000	19.65	10856	Long addition
Long unwinding	1809	684.75	585675	-5.8	-13.1	15000	17.6	-10.3	2937750	26.45	37401	Short covering
Long unwinding	425	597.55	104700	-6.6	-13.7	15100	19.1	10.3	1132125	33.65	16951	Long addition
Long unwinding	1084	503.15	300525	-6.3	-16.5	15200	23.4	-22.7	1268775	45.4	35379	Short covering
Long unwinding	1146	419.25	630600	-0.7	-18.6	15300	21.9	7.8	1410525	58.9	32344	Long addition
Long unwinding	4581	344.25	492525	-7.2	-19.9	15400	22.0	11.0	1619700	78.7	34934	Long addition
Long unwinding	12347	270.2	1051575	-10.8	-23.3	15500	23.1	14.6	2137575	105.15	64806	Long addition
Short addition	20324	204.95	876375	10.9	-26.2	15600	26.4	5.8	898500	141.7	43620	Long addition
Short addition	3598	175.95	91950	43.1	-28.1	15650	28.1	25.5	105225	165.75	7406	Long addition
Short addition	50238	149.95	1281600	7.0	-29.9	15700	27.6	-4.3	1104300	187.95	60668	Short covering
Short addition	9177	127.05	187200	42.8	-31.2	15750	27.1	13.1	159000	214.2	9258	Long addition
Short addition	55837	105.6	1229700	16.5	-32.8	15800	27.0	-7.5	431250	242.65	33330	Short covering
Short addition	32327	70.8	1056900	1.8	-35.6	15900	24.8	-25.3	122400	304.25	8465	Short covering
Long unwinding	47432	46	2367525	-1.2	-38.5	16000	24.4	-9.3	621300	384.45	9821	Short covering
Short addition	24951	29.5	1180425	4.9	-38.6	16100	22.9	0.2	795975	470.45	2485	Long addition
Long unwinding	25174	17.85	1280925	-1.0	-39.1	16200	18.7	-41.7	97425	550.05	2973	Short covering
Short addition	15982	11.9	550950	5.4	-33.1	16300	18.0	12.1	11775	648	64	Long addition
Long unwinding	12427	7.9	430575	-8.2	-26.2	16400	15.7	3.2	7275	738.5	45	Long addition
Long unwinding	12864	6.35	1104975	-2.7	-20.6	16500	14.5	5.4	355650	844.6	935	Long addition
Short addition	5819	5.3	138150	30.7	-20.9	16600	11.3	21.2	15000	930.55	68	Long addition

Stock Futures

Long buildup			Short covering			Short buildup			Long unwinding		
Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%
AARTIIND	0.86	9.43	NESTLEIND	0.56	-1.85	HINDUNILVR	-0.07	2.21	LALPATHLAB	-0.18	-11.31
IDFCFIRSTB	0.59	0.23	HCLTECH	0.54	-3.59	MGL	-0.26	7.58	HDFCBANK	-0.22	-3.03
COALINDIA	0.45	5.69	ASIANPAINT	0.46	-2.66	GUJGASLTD	-0.53	1.12	BANKBARODA	-0.24	-6.27
IGL	0.42	6.10	INDIGO	0.46	-2.27	BERGEPAIN	-0.55	0.42	MARICO	-0.30	-1.00
COLPAL	0.05	0.15	JUBLFOOD	0.44	-0.78	ONGC	-0.76	3.24	BALKRISIND	-0.30	-4.88
POWERGRID	3.32	7.53	APOLLOHOSP	0.33	-0.53	JINDALSTEL	-0.77	0.26	BHARATFORG	-0.32	-8.84
			DIVISLAB	0.29	-1.30	PFIZER	-0.87	14.02	GODREJCP	-0.36	-0.72
			DABUR	0.29	-5.63	ESCORTS	-0.94	0.86	HDFC	-0.45	-0.01
			CADILAHC	0.27	-5.30	CUB	-1.05	2.25	AMARAJABAT	-0.48	-1.92

Data source: Bloomberg, NSE

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