



Derivative Insights

15.06.2021



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Option OI Spectrum - Indices

17.06.2021	NIFTY		BANK NIFTY		FIN NIFTY	
WEEKLY	Calls	Puts	Calls	Puts	Calls	Puts
H'st OI Chg	16200	15300	37500	34500	17500	15700
H'st OI	16000	15000	35000	34500	17000	15700
H'st Vol	15800	15700	35000	34500	17000	13800

24.06.2021	NIFTY		BANK NIFTY		FIN NIFTY	
MONTHLY	Calls	Puts	Calls	Puts	Calls	Puts
H'st OI Chg	15700	15500	35000	34500		
H'st OI	16000	15500	36000	33000	17500	15400
H'st Vol	15800	15700	35000	34000		

Comments

Nifty weekly contract has highest open interest at 16000 for Calls and 15000 for Puts while monthly contract has highest OI at 16000 for Calls and 15500 for Puts. Highest new OI addition was seen at 16200 for Calls and 15300 for Puts in weekly and at 15700 for Calls and 15500 for Puts in monthly contracts. FII's cut their futures long position by 18.87% and increased their futures short position by 32.61%. FII's increased their position in index options by 13.62% in Call longs, 9.98% in Call shorts, 11.80% in Put longs and 6.87% in Put shorts.

Stock future in focus

Future*	Prv Close	Pr % Chg	OI % Chg	Comments
Tatamotors	356.25	1.48	2.10	Long Buildup Seen
Reliance	2253.75	1.60	3.24	Long Buildup Seen

Index F&O

	NIFTY		BANK NIFTY		FIN NIFTY	
	Last	Chg	Last	Chg	Last	Chg
Near Fut	15833	15	35065	-104	16627	-58
Discount	21	3	115	-7	46	0
Straddle*	280	-18	1016	-122	800	-117

FII activity in Index F&O

	Fut longs	Fut shorts	CE Longs	CE Shorts	PE Longs	PE Shorts
OI %Chg	-18.87%	32.61%	13.62%	9.98%	11.80%	6.87%
OI	77251	26051	282845	176469	328181	174449

* Near month

Call

Nifty Option Spectrum

Put

Comments	Volume	Price	OI	OI%Chg	Price%	Strike	Price%	OI%Chg	OI	Price	Volume	Comments
Short covering	49	931.3	43875	-1.5	1.1	14900	3.4	16.2	626775	10.75	11571	Long addition
Long addition	1290	839.9	578550	0.9	1.7	15000	-5.4	-11.1	2682300	13.1	44734	Long unwinding
Short covering	235	737.45	94350	-8.6	0.9	15100	-10.9	0.6	1145700	15.15	17757	Short addition
Short covering	891	645.65	290550	-3.4	2.3	15200	-14.4	1.1	1222950	19	24924	Short addition
Short covering	1179	554.55	580425	-2.5	2.1	15300	-16.5	13.5	1492125	24.25	35982	Short addition
Short covering	2194	461	530025	-1.7	2.1	15400	-18.6	-0.5	1470375	32.1	33861	Long unwinding
Short covering	9283	373.5	946725	-3.8	2.0	15500	-16.8	11.1	3088200	44.35	67028	Short addition
Short covering	15945	290.9	723975	-0.3	1.5	15600	-16.7	18.6	1470750	62.25	59983	Short addition
Long addition	62026	218.1	1400625	20.6	0.9	15700	-13.9	9.7	1811175	89.1	80874	Short addition
Short addition	14133	184.9	171300	1.5	-0.3	15750	-13.2	3.0	289725	106.15	13510	Short addition
Short addition	78648	154.4	1491675	10.7	-0.4	15800	-11.9	18.1	1126650	125.55	51056	Short addition
Short addition	15659	126.55	170775	50.2	-1.7	15850	-10.3	20.6	69300	147.45	2644	Short addition
Short addition	49610	102.1	1137300	4.3	-2.5	15900	-9.2	-5.3	226200	173.05	12407	Long unwinding
Short addition	60621	62.55	2471775	0.3	-5.7	16000	-7.8	-6.7	673575	233.65	13332	Long unwinding
Long unwinding	34483	36.2	1384800	-1.9	-9.6	16100	-6.9	-10.4	827775	307.4	3412	Long unwinding
Long unwinding	33055	20.05	1140750	-7.0	-13.4	16200	-5.8	0.7	381375	389.9	1381	Short addition
Long unwinding	21967	11.35	658950	-5.7	-13.7	16300	-4.6	5.3	19350	479.2	132	Short addition
Short addition	18609	7.4	666375	11.1	-5.1	16400	-2.7	15.5	11175	570.4	91	Short addition
Short addition	16770	5.8	1516500	8.2	-4.9	16500	-2.5	0.1	375375	672.7	391	Short addition
Long unwinding	5703	4.65	172200	-3.0	-2.1	16600	10.7	2.2	13875	866	15	Long addition
Short addition	4869	3.65	106275	27.0	-12.0	16700	-3.0	-6.7	7275	869.15	36	Long unwinding

Stock Futures

Long buildup			Short covering			Short buildup			Long unwinding		
Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%
ALKEM	1.08	3.81	ICICIPRULI	1.82	-1.59	HDFCAMC	0.00	0.25	AXISBANK	-0.07	-0.65
DIVISLAB	0.95	0.32	AUBANK	1.79	-13.30	HDFCLIFE	-0.09	0.27	PIDILITIND	-0.12	-3.35
M&MFIN	0.71	0.02	AMARAJABAT	1.78	-6.48	INDUSTOWER	-0.12	0.67	GAIL	-0.12	-0.76
ACC	0.67	1.34	CHOLAFIN	1.27	-0.55	ICICIBANK	-0.14	0.38	DRREDDY	-0.13	-3.18
JINDALSTEL	0.58	0.64	BAJFINANCE	1.19	-6.83	GUJGASLTD	-0.38	0.89	NAUKRI	-0.18	-0.87
NAVINFUOR	0.45	3.68	AARTIIND	1.11	-2.40	JUBLFOOD	-0.45	1.84	EXIDEIND	-0.18	-0.95
CUB	0.29	3.34	BALKRISIND	0.97	-1.88	CONCOR	-0.70	0.12	NAM-INDIA	-0.21	-0.37
HAVELLS	0.20	2.89	NMDC	0.92	-2.46	MPHASIS	-0.79	3.34	ITC	-0.24	-1.19
NESTLEIND	0.11	0.11	HINDPETRO	0.83	-0.90	HDFC	-0.80	1.43	M&M	-0.25	-0.64

Data source: Bloomberg, NSE

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CORPORATE OFFICE:

Geojit Financial Services Limited ,34/659-P, Civil Line Road, Padivattom, Kochi - 682024
Toll-Free Number : 1800-425-5501 / 1800-103-5501, Paid Number : 91 - 484 - 2901000
Email id :customercare@geojit.com, Web: www.geojit.com