



# Derivative Insights

08.06.2021



## Option OI Spectrum - Indices

10.06.2021	NIFTY		BANK NIFTY		FIN NIFTY	
WEEKLY	Calls	Puts	Calls	Puts	Calls	Puts
H'st OI Chg	16200	15700	37500	34500	17100	16500
H'st OI	16000	15700	35500	35500	17000	15500
H'st Vol	15700	15700	35500	35500	17000	13800

  

24.06.2021	NIFTY		BANK NIFTY		FIN NIFTY	
MONTHLY	Calls	Puts	Calls	Puts	Calls	Puts
H'st OI Chg	16400	15700	35500	33500		
H'st OI	16000	15000	40000	33000		15400
H'st Vol	16000	15700	35500	35500		15400

### Comments

Nifty weekly contract has highest open interest at 16000 for Calls and at 15700 for Puts while monthly contract has highest open interest at 16000 for Calls and 15000 for Puts. Highest new OI addition was seen at 16200 for Calls and 15700 for Puts in weekly and at 16400 for Calls and 15700 for Puts in monthly contracts. FIIs increased their futures long position by 0.97% and cut their futures short position by 15.22%. FIIs increased their position in index options by 13.76% in Call longs and 11.21% in Call shorts, 9.58% in Put longs and 12.18% in Put shorts.

## Stock future in focus

Future*	Prv Close	Pr % Chg	OI % Chg	Comments
Voltas	1102.5	-0.16	3.83	Short Buildup Seen
Adanient	1631.75	-4.31	3.74	Short Buildup Seen

## Index F&O

	NIFTY		BANK NIFTY		FIN NIFTY	
	Last	Chg	Last	Chg	Last	Chg
Near Fut	15785	84	35622	114	16764	-49
Discount	33	3	179	-38	61	-8
Straddle*	364	-21	1449	-100	1061	-95

## FII activity in Index F&O

	Fut longs	Fut shorts	CE Longs	CE Shorts	PE Longs	PE Shorts
OI %Chg	0.97%	-15.22%	13.76%	11.21%	9.58%	12.18%
OI	100358	18494	285036	179312	346591	190492

\* Near month

## Call

## Nifty Option Spectrum

## Put

Comments	Volume	Price	OI	OI%Chg	Price%	Strike	Price%	OI%Chg	OI	Price	Volume	Comments
Long addition	132	898.95	51075	7.2	9.9	14900	-29.1	-7.5	567300	18.5	11593	Long unwinding
Short covering	1550	806.9	639525	-4.7	10.7	15000	-29.1	-2.8	3255375	23.95	32773	Long unwinding
Short covering	379	711.3	116175	-7.1	11.0	15100	-33.5	28.1	983475	29	16645	Short addition
Short covering	602	619.75	321225	-3.3	12.2	15200	-33.9	-5.8	1710825	36.95	25140	Long unwinding
Short covering	1484	535.7	642900	-2.2	13.7	15300	-33.5	-7.2	1283700	48.4	17035	Long unwinding
Short covering	3142	448	529350	-2.6	14.6	15400	-31.7	19.7	1381725	63.75	23425	Short addition
Short covering	8029	368.65	1207650	-10.4	16.3	15500	-29.1	6.4	1674300	84.65	31149	Short addition
Short covering	10274	295.9	850425	-11.5	17.9	15600	-26.5	21.7	936900	111.5	28092	Short addition
Long addition	33612	229.6	1078200	10.5	19.3	15700	-24.5	38.1	1019550	145.6	35566	Short addition
Long addition	5121	201.4	98625	8.2	21.4	15750	-22.5	155.1	99675	167.3	4968	Short addition
Long addition	29811	175.85	1107900	16.2	24.0	15800	-21.4	123.0	410850	188.6	14316	Short addition
Short covering	3565	148.65	56175	-24.4	23.5	15850	-20.6	107.9	19800	212.5	653	Short addition
Long addition	24834	125.95	1012725	6.5	25.4	15900	-20.3	84.3	140400	239.15	4185	Short addition
Short covering	36632	86.65	2411625	-7.0	23.7	16000	-18.8	18.5	597000	300.65	6537	Short addition
Long addition	18311	57.85	1169250	13.1	24.0	16100	-16.5	26.0	671025	375.1	3389	Short addition
Long addition	19528	37.15	1253700	8.8	21.6	16200	-14.8	-17.6	26625	451.65	465	Long unwinding
Long addition	9095	24.45	497400	0.6	16.2	16300	-13.4	-8.4	10650	538.95	43	Long unwinding
Long addition	10084	15.45	436950	56.0	6.9	16400	-11.6	51.7	6825	628.15	83	Short addition
Short addition	11034	10.85	1153275	11.5	-1.8	16500	-10.6	-5.3	317625	726.45	1505	Long unwinding
Short addition	1717	8.55	94575	28.2	-3.9	16600	-8.9	18.9	12750	820.15	32	Short addition
Short addition	709	6.7	46200	21.7	-6.9	16700	1.1	0.0	1200	990	2	-

## Stock Futures

Long buildup			Short covering			Short buildup			Long unwinding		
Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%
PFC	2.81	1.78	GUJGASLTD	3.24	-4.05	CADILAH	-0.07	1.02	GODREJPROP	-0.14	-0.56
MFSL	2.68	1.20	IDEA	3.05	-0.99	HINDUNILVR	-0.08	2.50	APLLTD	-0.18	-1.22
COALINDIA	2.08	2.26	APOLLOTYRE	2.48	-7.07	M&M	-0.09	4.21	GODREJCP	-0.26	-0.23
NAM-INDIA	2.03	20.05	NAUKRI	1.96	-1.76	HDFCBANK	-0.09	1.22	GRASIM	-0.32	-1.96
AMBUJACEM	1.99	5.70	GMRINFRA	1.90	-0.82	ICICIGI	-0.12	5.18	BHARATFORG	-0.34	-14.25
NATIONALUM	1.98	4.53	AUBANK	1.83	-3.99	HDFCLIFE	-0.15	0.81	ASHOKLEY	-0.39	-2.34
PETRONET	1.75	0.57	BERGEPAIN	1.80	-0.60	CANBK	-0.19	1.40	ONGC	-0.40	-4.45
INDUSINDBK	1.70	6.93	CHOLAFIN	1.73	-7.78	FEDERALBNK	-0.23	2.23	PIIND	-0.56	-1.03
ACC	1.62	2.26	LTTS	1.72	-2.17	L&TFH	-0.36	2.14	DIVISLAB	-0.69	-1.38

Data source: Bloomberg, NSE

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