



Derivative Insights

02.06.2021



Option OI Spectrum - Indices

03.06.2021	NIFTY		BANK NIFTY		FIN NIFTY	
WEEKLY	Calls	Puts	Calls	Puts	Calls	Puts
H'st OI Chg	16000	15000	37500	34000	17000	15500
H'st OI	16000	15000	37500	34000	17000	15500
H'st Vol	15600	15500	35500	35500	17000	13200

24.06.2021	NIFTY		BANK NIFTY		FIN NIFTY	
MONTHLY	Calls	Puts	Calls	Puts	Calls	Puts
H'st OI Chg	15600	15600	35000	35000		
H'st OI	16000	15000	40000	33000		15400
H'st Vol	16000	15500	36000	35000		

Comments

Nifty weekly as well as monthly contracts have highest open interest at 16000 for Calls and at 15000 for Puts. Highest new OI addition was seen at 16000 for Calls and 15000 for Puts in weekly and at 15600 for both Calls and Puts in monthly contracts. FII's increased their futures long position by 3.55% their futures short position by 7.47%. FII's increased their position in index options by 22.51% in Call longs and 50.60% in Call shorts and reduced their position in Put longs by 1.75% and Put shorts by 1.24%.

Stock future in focus

Future*	Prv Close	Pr % Chg	OI % Chg	Comments
Adaniports	803.4	3.97	0.63	Long Buildup Seen
Srtransfin	1408.65	-1.23	4.32	Short Buildup Seen

Index F&O

	NIFTY		BANK NIFTY		FIN NIFTY	
	Last	Chg	Last	Chg	Last	Chg
Near Fut	15618	35	35454	-149	16698	11
Discount	43	43	117	41	52	29
Straddle*	455	-17	1821	-113	1241	-33

FII activity in Index F&O

	Fut longs	Fut shorts	CE Longs	CE Shorts	PE Longs	PE Shorts
OI %Chg	3.55%	7.47%	22.51%	50.60%	-1.75%	-1.24%
OI	105243	16974	297185	191296	319821	188020

* Near month

Call

Nifty Option Spectrum

Put

Comments	Volume	Price	OI	OI%Chg	Price%	Strike	Price%	OI%Chg	OI	Price	Volume	Comments
Short covering	66	947.95	65775	-0.8	2.8	14700	-20.3	-7.2	1103325	34.65	12890	Long unwinding
Short covering	101	862	71775	-4.5	3.5	14800	-19.8	2.3	1143450	42.3	13313	Short addition
Short covering	102	772.55	50325	-3.5	4.0	14900	-19.5	-1.0	641025	52.35	9286	Long unwinding
Short covering	2525	680.85	756375	-2.5	3.2	15000	-19.0	6.2	3002475	64.8	42659	Short addition
Long addition	774	598.45	137100	0.4	3.6	15100	-17.0	1.2	554925	79.55	12856	Short addition
Short covering	2672	514.9	361125	-12.3	3.7	15200	-16.8	12.5	1140975	97.15	20690	Short addition
Short covering	4520	438.75	784575	-8.1	3.8	15300	-15.6	17.7	943050	119.15	19017	Short addition
Short covering	8859	365.95	656700	-8.8	4.4	15400	-14.1	6.4	783825	145.95	18935	Short addition
Long addition	27105	298.65	1536075	0.2	4.8	15500	-12.4	24.3	1117725	178.75	43135	Short addition
Short covering	2315	266	73275	-5.9	4.1	15550	-10.5	30.0	66900	200.15	3491	Short addition
Long addition	34011	237.65	928650	15.8	4.3	15600	-10.8	100.2	552000	217.7	30578	Short addition
Long addition	2795	208.5	53025	59.6	4.3	15650	-8.5	80.1	28500	242.6	2353	Short addition
Long addition	22536	182.45	626700	11.5	4.3	15700	-10.1	41.0	183675	261.7	10944	Short addition
Short covering	21592	136.7	961800	-5.7	4.6	15800	-8.8	57.6	103200	314.9	4425	Short addition
Long addition	14239	98.9	663450	4.8	5.8	15900	-7.9	104.1	41025	376.95	1178	Short addition
Long addition	49418	69.4	2447850	0.8	6.7	16000	-7.0	0.7	552600	446.5	4543	Short addition
Long addition	13998	46.75	803400	16.5	8.2	16100	-7.0	20.4	9750	521.8	73	Short addition
Long addition	17665	30.85	928350	9.3	11.0	16200	-6.5	4.5	29400	604.95	171	Short addition
Long addition	7299	20.9	358200	5.0	13.3	16300	-3.5	19.3	7875	703.6	46	Short addition
Long addition	7764	14.35	245550	41.7	10.8	16400	-9.0	40.0	2100	791.7	33	Short addition
Short covering	8920	10.65	936675	-1.8	2.4	16500	-4.1	-1.0	421500	883.15	589	Long unwinding

Stock Futures

Long buildup			Short covering			Short buildup			Long unwinding		
Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%
LICHSGFIN	2.35	8.01	NAUKRI	1.71	-0.98	HINDALCO	-0.06	0.41	PIIND	-0.04	-2.82
AARTIIND	2.29	8.62	CONCOR	1.57	-1.44	INFY	-0.11	2.30	PFIZER	-0.06	-1.12
COFORGE	1.71	2.11	MARICO	1.37	-2.46	MCDOWELL-N	-0.11	1.10	HDFCBANK	-0.06	-3.70
PAGEIND	1.34	3.08	HDFC	1.20	-3.88	DLF	-0.17	0.48	CIPLA	-0.08	-0.94
MINDTREE	1.33	7.23	DIVISLAB	0.73	-2.97	INDUSTOWER	-0.18	1.55	HDFCLIFE	-0.16	-0.20
BAJAJ-AUTO	1.11	5.66	HCLTECH	0.73	-1.56	AMARAJABAT	-0.19	4.42	COLPAL	-0.28	-0.94
BEL	0.89	5.10	HINDPETRO	0.71	-1.87	BHEL	-0.21	7.37	MUTHOOTFIN	-0.29	-5.69
HINDUNILVR	0.82	1.10	GUJGASLTD	0.69	-6.54	PETRONET	-0.39	1.61	EICHERMOT	-0.30	-6.54
NESTLEIND	0.49	0.41	IOC	0.68	-2.13	BIOCON	-0.53	2.56	ICICIGI	-0.34	-0.48

Data source: Bloomberg, NSE

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