



Derivative Insights

17.05.2021



GEOJIT

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Option OI Spectrum - Indices

20.05.2021	NIFTY		BANK NIFTY		FIN NIFTY	
WEEKLY	Calls	Puts	Calls	Puts	Calls	Puts
H'st OI Chg	15500	14600	32500	31000	16000	15000
H'st OI	15500	14500	32500	31000	16000	14500
H'st Vol	14700	14600	32500	32000	16000	12900

27.05.2021	NIFTY		BANK NIFTY		FIN NIFTY	
MONTHLY	Calls	Puts	Calls	Puts	Calls	Puts
H'st OI Chg	15100	14650	33000	32500		14700
H'st OI	15000	14000	33000	28000		14700
H'st Vol	15000	14000	33000	32000		14700

Comments

Nifty weekly contract has highest open interest at 15500 for Calls and at 14500 for Puts while monthly contract continues to have highest OI at 15000 for Calls and 14000 for Puts. Highest new OI addition was seen at 15500 for Calls and 14600 for Puts in weekly and 15100 for Calls and 14650 for Puts in monthly. FII's increased their futures long position by 0.12% and cut their short position by 5.86%. FII's increased their position in index options by 38.83% in Call longs, 38.62% in Call shorts, 17.05% in Put longs and Put shorts by 29.02%.

Stock future in focus

Future*	Prv Close	Pr % Chg	OI % Chg	Comments
ITC	213.1	4.33	-6.13	Short Covering Seen
Hcltech	911.85	0.44	-1.40	Short Covering Seen

Index F&O

	NIFTY		BANK NIFTY		FIN NIFTY	
	Last	Chg	Last	Chg	Last	Chg
Near Fut	14715	5	32265	-255	15462	-62
Discount	37	24	96	28	49	33
Straddle*	416	-44	1387	-84	876	-73

FII activity in Index F&O

	Fut longs	Fut shorts	CE Longs	CE Shorts	PE Longs	PE Shorts
OI %Chg	0.12%	-5.86%	38.83%	38.62%	17.05%	29.02%
OI	47241	66197	301507	185823	371077	191277

* Near month

Call

Nifty Option Spectrum

Put

Comments	Volume	Price	OI	OI%Chg	Price%	Strike	Price%	OI%Chg	OI	Price	Volume	Comments
Long unwinding	49	931.65	28125	-2.6	-0.3	13800	-28.4	1.8	1526175	20.3	16421	Short addition
Short addition	37	837.9	6225	20.3	-1.5	13900	-25.0	4.2	967500	27.15	14424	Short addition
Long unwinding	3213	751.8	344775	-18.9	-0.5	14000	-23.2	-1.8	4185750	36.3	69419	Long unwinding
Short addition	258	660.55	39675	22.5	-1.0	14100	-18.9	6.1	896100	47.55	21942	Short addition
Short addition	1338	575	83850	11.1	-1.6	14200	-17.5	3.8	1291575	61.55	30635	Short addition
Short addition	2446	490.85	158400	18.1	-3.0	14300	-17.7	0.5	1374750	78.85	28945	Short addition
Long unwinding	1121	415.25	127575	-0.8	-3.1	14400	-14.8	2.6	1173525	100.8	26947	Short addition
Long unwinding	10967	341.75	1116075	-4.4	-4.4	14500	-14.3	7.8	2667825	127	63727	Short addition
Short addition	17846	275.35	765300	9.9	-6.0	14600	-12.7	0.5	1595100	160.7	37036	Short addition
Short addition	3901	244.3	71400	43.4	-6.9	14650	-11.5	424.2	287775	181.2	11164	Short addition
Short addition	49248	215.2	1108500	10.4	-8.5	14700	-10.8	5.7	1575600	200.75	49997	Short addition
Short addition	5750	188.7	116400	14.2	-9.7	14750	-10.9	13.4	85125	221.1	3470	Short addition
Long unwinding	53518	162.7	2061975	-4.6	-11.5	14800	-9.3	-13.6	1282350	248.05	32829	Long unwinding
Short addition	35405	117.35	970200	8.3	-15.3	14900	-8.5	-28.5	352500	300.95	11215	Long unwinding
Long unwinding	81372	80.85	2847075	-1.3	-20.1	15000	-6.8	-6.3	1006425	364.7	14382	Long unwinding
Short addition	44135	53.2	1080975	54.2	-25.5	15100	-6.3	-9.4	76050	437.3	1365	Long unwinding
Short addition	47004	34.55	1194600	8.1	-30.3	15200	-4.1	-17.3	76500	519.15	1061	Long unwinding
Short addition	36543	21.25	914625	20.9	-35.9	15300	-2.0	-3.8	24825	605.9	138	Long unwinding
Long unwinding	24527	12.8	757125	-13.3	-38.9	15400	-1.4	-6.8	26625	694.3	163	Long unwinding
Long unwinding	37293	8.25	1753950	-5.0	-40.0	15500	-0.5	-1.8	364425	795.95	1097	Long unwinding
Short addition	14067	5.55	597675	4.0	-37.3	15600	-0.9	-6.3	9975	868.9	11	Long unwinding

Stock Futures

Long buildup			Short covering			Short buildup			Long unwinding		
Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%
LT	2.24	1.96	HINDUNILVR	1.95	-4.01	BAJFINANCE	-0.50	0.47	LTTS	-0.08	-4.44
MARICO	1.25	0.89	ICICIPRULI	1.56	-5.06	PAGEIND	-0.61	0.32	JSWSTEEL	-0.22	-0.07
MCDOWELL-N	1.06	2.38	DABUR	1.18	-2.82	ESCORTS	-0.78	13.16	MUTHOOTFIN	-0.33	-0.37
PIIND	0.90	25.80	BIOCON	0.84	-6.88	BAJAJFINSV	-0.78	1.75	JUBLFOOD	-0.35	-0.70
PIDILITIND	0.39	11.57	CHOLAFIN	0.81	-13.01	M&MFIN	-0.78	0.79	HDFC	-0.44	-1.63
BHARTIARTL	0.04	0.01	CIPLA	0.65	-5.32	AXISBANK	-0.93	1.26	ACC	-0.51	-4.57
			INDIGO	0.61	-0.67	IGL	-1.24	1.71	HDFCBANK	-0.51	-1.74
			HCLTECH	0.44	-1.40	NAUKRI	-1.45	2.12	ALKEM	-0.53	-3.13
			GMRINFRA	0.40	-1.03	APLLTD	-1.47	0.59	HDFCAMC	-0.54	-1.87

Data source: Bloomberg, NSE

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