



Derivative Insights

31.05.2021



Option OI Spectrum - Indices

03.06.2021	NIFTY		BANK NIFTY		FIN NIFTY	
WEEKLY	Calls	Puts	Calls	Puts	Calls	Puts
H'st OI Chg	16000	15400	37500	35000	17000	16000
H'st OI	16000	15300	35500	35000	17000	16000
H'st Vol	15500	15400	35500	35000	16600	13200

24.06.2021	NIFTY		BANK NIFTY		FIN NIFTY	
MONTHLY	Calls	Puts	Calls	Puts	Calls	Puts
H'st OI Chg	16000	15000	36000	33000		15400
H'st OI	16000	14000	40000	33000		15400
H'st Vol	16000	15000	36000	35000		15400

Comments

Nifty weekly contract has highest open interest at 16000 for Calls and at 15300 for Puts while monthly contract has highest OI at 16000 for Calls and 14000 for Puts. Highest new OI addition was seen at 16000 for Calls and 15400 for Puts in weekly and at 16000 for Calls and 15000 for Puts in monthly contracts. FII's increased their futures long position by 6.70% and their futures short position by 20.36%. FII's increased their position in index options by 25.90% in Call longs, 54.39% in Call shorts, 27.69% in Put longs and 44.62% in Put shorts.

Stock future in focus

Future*	Prv Close	Pr % Chg	OI % Chg	Comments
Tatachem	702.9	2.46	-3.13	Short Covering Seen
Bergepaint	807.15	0.68	-5.40	Short Covering Seen

Index F&O

	NIFTY		BANK NIFTY		FIN NIFTY	
	Last	Chg	Last	Chg	Last	Chg
Near Fut	15464	77	35322	13	16519	19
Discount	28	-21	180	-33	23	-38
Straddle*	516	-54	2114	-120	1338	-23

FII activity in Index F&O

	Fut longs	Fut shorts	CE Longs	CE Shorts	PE Longs	PE Shorts
OI %Chg	6.70%	20.36%	25.90%	54.39%	27.69%	44.62%
OI	107331	15169	229504	132616	294883	163783

* Near month

Call

Nifty Option Spectrum

Put

Comments	Volume	Price	OI	OI%Chg	Price%	Strike	Price%	OI%Chg	OI	Price	Volume	Comments
Short covering	74	913.85	32250	-0.9	7.4	14600	-29.5	33.8	533550	50.05	12607	Short addition
Short covering	154	830.75	79275	-6.0	8.7	14700	-27.5	-3.1	1280700	60.75	15574	Long unwinding
Short covering	284	738.6	81300	-3.3	8.2	14800	-28.0	12.5	737625	73.85	13130	Short addition
Short covering	274	650.75	64650	-3.7	7.2	14900	-24.7	4.2	625200	90.9	8324	Short addition
Short covering	4975	573.6	831900	-12.7	8.3	15000	-23.6	23.2	2228325	110.95	37230	Short addition
Short covering	1487	495.7	172125	-16.5	8.1	15100	-23.3	37.8	502950	132.8	9566	Short addition
Short covering	5291	422.35	536175	-9.2	8.3	15200	-21.3	18.6	748725	160.2	16816	Short addition
Short covering	11390	353.65	966825	-3.5	7.7	15300	-21.1	10.9	833100	190.55	19197	Short addition
Long addition	21849	290	831300	18.8	6.4	15400	-19.7	74.5	650175	226.35	25253	Short addition
Long addition	3453	261.15	94650	99.4	7.8	15450	-19.9	344.4	51000	244.3	2901	Short addition
Long addition	30041	232.2	1564800	9.1	6.4	15500	-18.6	77.0	729600	266.8	20709	Short addition
Long addition	1033	206.55	30600	54.0	8.0	15550	-19.2	18.8	18525	287.9	420	Short addition
Long addition	12505	181.7	776925	10.3	0.8	15600	-16.6	64.0	125475	315.3	5264	Short addition
Long addition	11893	138	591900	3.5	4.3	15700	-14.8	54.2	57000	373.9	1454	Short addition
Long addition	15974	101.8	1124925	19.4	1.7	15800	-14.4	87.1	33675	431.7	588	Short addition
Short addition	15212	73.05	638025	9.9	-2.3	15900	-14.3	553.8	19125	495.5	322	Short addition
Short addition	42794	52.45	2509350	29.7	-4.0	16000	-11.3	20.3	553500	586.1	3936	Short addition
Short addition	13461	36.2	614550	37.6	-5.0	16100	-11.6	-21.0	9900	659.9	94	Long unwinding
Short addition	9051	25.55	360900	35.6	-6.8	16200	-8.4	49.0	22350	747.95	129	Short addition
Long unwinding	5850	18.2	163200	-3.8	-12.1	16300	-12.2	-5.3	2700	851.85	27	Long unwinding
Short addition	2644	13.5	99525	66.1	-14.3	16400	-19.1	1700.0	1350	942.3	19	Short addition

Stock Futures

Long buildup			Short covering			Short buildup			Long unwinding		
Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%
GRASIM	3.12	0.54	ICICIGI	2.73	-4.98	BRITANNIA	-0.03	2.15	HAVELLS	-0.04	-0.52
ADANIPTS	3.12	0.58	EXIDEIND	1.85	-4.51	APOLLOTYRE	-0.04	6.30	HINDPETRO	-0.07	-0.11
PFC	2.67	3.41	COLPAL	1.50	-3.21	INFY	-0.06	2.40	BALKRISIND	-0.08	-1.20
M&M	2.42	5.29	COFORGE	1.30	-5.12	MARUTI	-0.07	1.65	PNB	-0.12	-0.21
BANDHANBNK	2.41	0.90	CHOLAFIN	1.30	-6.36	NAUKRI	-0.21	1.42	BATAINDIA	-0.20	-2.56
INDIGO	2.24	3.92	MCDOWELL-N	1.27	-1.28	GLENMARK	-0.21	1.32	INDUSTOWER	-0.25	-0.98
CUMMINSIND	2.15	3.96	MANAPPURAM	1.20	-1.42	HEROMOTOCO	-0.24	4.03	LTTS	-0.48	-2.91
MUTHOOTFIN	1.89	1.81	GODREJCP	1.16	-5.67	HINDUNILVR	-0.28	6.02	PIIND	-0.49	-2.43
IDFCFIRSTB	1.89	0.49	EICHERMOT	1.12	-8.45	MARICO	-0.42	0.31	ASIANPAINT	-0.56	-1.16

Data source: Bloomberg, NSE

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