



# Derivative Insights

11.05.2021



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## Option OI Spectrum - Indices

12.05.2021	NIFTY		BANK NIFTY		FIN NIFTY	
WEEKLY	Calls	Puts	Calls	Puts	Calls	Puts
H'st OI Chg	15500	14900	36000	33000	16000	14900
H'st OI	15500	14500	33500	33000	16000	15000
H'st Vol	15000	14900	33500	33000	16000	12700

  

27.05.2021	NIFTY		BANK NIFTY		FIN NIFTY	
MONTHLY	Calls	Puts	Calls	Puts	Calls	Puts
H'st OI Chg	15700	14000	34500	33000		14700
H'st OI	15000	14000	34000	28000		14700
H'st Vol	15000	14500	35000	33000		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 14900 for Puts in weekly and 15700 for Calls and 14000 for Puts in monthly. FII's cut their futures long position by 7.25% and cut short position by 2.12%. FII's increased their position in index options by 16% in Call longs, 15.52% in Call shorts, 12.87% in Put longs and 15.12% in Put shorts.

## Stock future in focus

Future*	Prv Close	Pr % Chg	OI % Chg	Comments
Cholafin	557.2	-1.90	11.73	Short Buildup seen
Ramcocem	958.4	-1.09	2.94	Short Buildup seen

## Index F&O

	NIFTY		BANK NIFTY		FIN NIFTY	
	Last	Chg	Last	Chg	Last	Chg
Near Fut	14985	115	33303	264	15962	134
Discount	42	-4	160	26	58	1
Straddle*	509	-57	1658	-221	1039	-81

## FII activity in Index F&O

	Fut longs	Fut shorts	CE Longs	CE Shorts	PE Longs	PE Shorts
OI %Chg	-7.25%	-2.12%	16.00%	15.52%	12.87%	15.12%
OI	51739	49168	283562	178044	337506	200694

\* 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	923.95	34650	-1.1	11.3	14100	-37.5	-9.5	672375	43.55	13043	Long unwinding
Short covering	611	835.5	71625	-20.7	11.0	14200	-36.4	-5.8	1069350	53.55	16493	Long unwinding
Short covering	236	751.5	113025	-2.1	11.6	14300	-36.1	11.2	1100100	65.45	16122	Short addition
Short covering	218	665.2	129975	-2.8	11.5	14400	-34.8	-0.6	972825	80.35	13929	Long unwinding
Short covering	5067	578.5	1261500	-5.2	12.3	14500	-34.0	11.1	2757450	97.45	45924	Short addition
Short covering	3130	503.4	663825	-12.7	12.9	14600	-32.8	-2.2	1519050	119.9	17864	Long unwinding
Short covering	4850	430.45	832725	-14.2	13.0	14700	-30.6	0.9	1119600	146.4	16245	Short addition
Short covering	7047	360.8	988800	-8.7	13.8	14800	-29.5	2.3	932700	175.65	16624	Short addition
Short covering	13688	297.3	606150	-7.1	13.8	14900	-27.2	51.3	466050	211.8	20393	Short addition
Long addition	2075	267.3	74175	50.1	13.9	14950	-26.4	358.4	38850	231.85	2174	Short addition
Long addition	35054	239.25	2681400	3.2	14.0	15000	-25.4	34.0	1283850	253.9	29578	Short addition
Short covering	768	213	36450	-4.9	14.7	15050	-25.4	279.6	15375	275.15	384	Short addition
Short covering	11535	187.1	508050	-10.6	13.7	15100	-23.7	51.1	80100	301.65	3526	Short addition
Long addition	13598	141.35	778950	3.6	13.0	15200	-22.1	57.3	124950	354.6	3098	Short addition
Long addition	15616	103.5	609225	3.8	11.1	15300	-20.3	15.4	33750	415.8	457	Short addition
Long addition	12698	73.4	663975	16.3	9.6	15400	-19.3	14.2	32025	481.55	287	Short addition
Long addition	28180	50.65	2109300	0.5	5.2	15500	-16.1	5.6	367950	567.1	2419	Short addition
Long addition	12643	32.75	887550	8.1	3.1	15600	-14.1	1.4	10725	645.4	18	Short addition
Short addition	12638	20.65	865200	38.4	-4.0	15700	-12.6	7.7	17850	724.7	46	Short addition
Short addition	5809	13.85	492300	6.7	-5.8	15800	-12.7	-0.5	16125	819	16	Long unwinding
Long addition	6193	10.3	334425	25.1	3.5	15900	-8.4	0.0	2550	921.75	2	-

## Stock Futures

Long buildup			Short covering			Short buildup			Long unwinding		
Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%
GLENMARK	5.76	0.15	PIIND	4.59	-4.77	BATAINDIA	-0.14	2.80	MPHASIS	-0.07	-4.20
BEL	5.16	12.29	GMRINFRA	3.94	-0.08	ASIANPAINT	-0.28	5.88	NAM-INDIA	-0.26	-0.45
IOC	4.56	3.20	LT	3.68	-1.44	ADANI PORTS	-0.36	0.43	BANDHANBNK	-0.40	-12.42
ALKEM	4.25	53.33	AUROPHARMA	3.28	-0.89	MFSL	-0.37	4.98	GRASIM	-0.61	-0.44
BANKBARODA	4.16	2.27	PFC	3.23	-2.44	AMBUJACEM	-0.51	0.16	MARICO	-0.63	-0.13
IBULHSGFIN	3.90	7.71	DLF	3.15	-6.74	LTTS	-0.58	0.04	HEROMOTOCO	-0.65	-2.87
CADILAHC	3.45	8.37	HDFCAMC	2.84	-1.74	PETRONET	-0.61	3.35	CUMMINSIND	-0.84	-2.09
ICICIGI	3.19	3.53	GAIL	2.81	-1.45	GUJGASLTD	-0.72	13.75	IDEA	-1.20	-1.37
APOLLOTYRE	3.16	2.28	DRREDDY	2.67	-0.87	ACC	-0.83	2.10			

Data source: Bloomberg, NSE

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