



# Derivative Insights

28.05.2021



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## Option OI Spectrum - Indices

03.06.2021	NIFTY		BANK NIFTY		FIN NIFTY	
WEEKLY	Calls	Puts	Calls	Puts	Calls	Puts
H'st OI Chg	15700	15300	35500	35000	18500	15300
H'st OI	16000	15200	35000	35000	18500	15300
H'st Vol	15300	15300	35000	34500	17900	15300

  

24.06.2021	NIFTY		BANK NIFTY		FIN NIFTY	
MONTHLY	Calls	Puts	Calls	Puts	Calls	Puts
H'st OI Chg	15300	15000	42000	33000		
H'st OI	16000	14000	40000	33000		
H'st Vol	16000	15000	36000	33000		

### Comments

Nifty weekly contract has highest open interest at 16000 for Calls and at 15200 for Puts while monthly contract has highest OI at 16000 for Calls and 14000 for Puts. Highest new OI addition was seen at 15700 for Calls and 15300 for Puts in weekly and at 15300 for Calls and 15000 for Puts in monthly contracts. On monthly expiry day, FII's cut their futures long position by 2.55% and cut their futures short position by 77.24%. FII's cut their position in index options by 53.96% in Call longs, 64.75% in Call shorts, 48.60% in Put longs and 54.76% in Put shorts.

## Stock future in focus

Future*	Prv Close	Pr % Chg	OI % Chg	Comments
Mphasis	1968.65	2.74	-61.82	Long Buildup Seen
Piind	2612.65	1.73	-87.39	Long Buildup Seen

## Index F&O

	NIFTY		BANK NIFTY		FIN NIFTY	
	Last	Chg	Last	Chg	Last	Chg
Near Fut	15338	35	35095	371	16439	8
Discount	0	-2	0	-40	0	-18
Straddle*	30676	30571	70190	69772	32878	32699

## FII activity in Index F&O

	Fut longs	Fut shorts	CE Longs	CE Shorts	PE Longs	PE Shorts
OI %Chg	-2.55%	-77.24%	-53.96%	-64.75%	-48.60%	-54.76%
OI	100595	12603	182288	85894	230936	113252

\* Near month

### Call

### Nifty Option Spectrum

### Put

Comments	Volume	Price	OI	OI%Chg	Price%	Strike	Price%	OI%Chg	OI	Price	Volume	Comments
Short covering	286	937.15	82425	-2.9	3.0	14400	-92.0	-21.9	943500	0.1	31227	Long unwinding
Short covering	3789	835.95	883950	-7.8	3.7	14500	-93.3	-25.9	2876250	0.1	101284	Long unwinding
Short covering	1654	736.9	615075	-0.9	4.2	14600	-94.7	-21.4	2454300	0.1	78416	Long unwinding
Short covering	3659	635.65	610200	-5.3	5.1	14700	-93.8	-20.3	2951625	0.15	121281	Long unwinding
Short covering	6060	535.15	1415175	-4.1	5.3	14800	-94.8	-12.0	2735925	0.15	153893	Long unwinding
Short covering	5406	435.25	746025	-10.6	6.4	14900	-96.1	-31.9	2167875	0.15	197333	Long unwinding
Short covering	32179	333.9	904875	-37.3	7.9	15000	-96.4	-17.4	4035000	0.2	485974	Long unwinding
Short covering	53645	232.95	729975	-38.0	10.2	15100	-97.8	-25.6	2568900	0.2	697706	Long unwinding
Short covering	331865	132.4	907275	-45.9	7.2	15200	-98.5	-21.5	4009125	0.3	1831706	Long unwinding
Long unwinding	366248	81.2	350250	-66.1	-4.3	15250	-98.3	26.6	2670075	0.55	1811001	Short addition
Long unwinding	2179296	33.05	2654550	-29.3	-38.5	15300	-97.0	49.9	4462650	1.55	3002984	Short addition
Short addition	2516810	1.2	4533525	141.9	-96.1	15350	-77.5	156.3	918075	17.5	1181654	Short addition
Long unwinding	2508126	0.25	3665100	-17.1	-98.3	15400	-40.3	-11.5	384075	67.35	523958	Long unwinding
Long unwinding	879606	0.15	4103475	-25.5	-96.2	15500	-16.9	-8.4	1196925	167.4	62621	Long unwinding
Short addition	343802	0.15	3854700	15.7	-90.6	15600	-11.0	-16.5	30300	266.2	4354	Long unwinding
Long unwinding	131274	0.1	1708650	-21.1	-91.3	15700	-7.5	19.1	16350	365.9	857	Short addition
Long unwinding	94011	0.1	978975	-47.7	-88.9	15800	-6.4	-12.1	6000	462.95	177	Long unwinding
Long unwinding	35327	0.1	583275	-27.2	-87.5	15900	3.2	-13.8	1875	602.7	34	Short covering
Long unwinding	87672	0.05	2333100	-20.1	-93.3	16000	-3.8	-24.5	120900	665.45	2241	Long unwinding
Long unwinding	6099	0.1	128100	-20.1	-85.7	16100	-2.3	-7.4	1875	775.65	8	Long unwinding
Long unwinding	23903	0.1	261825	-72.6	-85.7	16200	-2.3	-9.1	750	871.3	15	Long unwinding

## Stock Futures

Long buildup			Short covering			Short buildup			Long unwinding		
Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%
			LTI	2.89	-92.89				PIDILITIND	-0.12	-78.40
			MARICO	2.86	-79.56				ADANIENT	-0.13	-76.33
			NATIONALUM	2.86	-79.21				COLPAL	-0.18	-78.16
			MPHASIS	2.74	-61.82				GUJGASLTD	-0.20	-83.93
			CANBK	2.57	-56.96				IDFCFIRSTB	-0.26	-68.84
			PETRONET	2.48	-95.50				CIPLA	-0.34	-65.34
			HAVELLS	2.25	-73.47				DRREDDY	-0.36	-53.00
			AXISBANK	2.05	-68.36				APLLTD	-0.36	-91.27
			BHARATFORG	2.02	-72.29				DIVISLAB	-0.39	-63.62

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