



Derivative Insights

18.05.2021



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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	15250	14700	34500	33000	16200	15500
H'st OI	15000	14700	35000	31000	16000	15500
H'st Vol	15000	14700	33000	32500	16000	12700

27.05.2021	NIFTY		BANK NIFTY		FIN NIFTY	
MONTHLY	Calls	Puts	Calls	Puts	Calls	Puts
H'st OI Chg	15300	14800	34000	33000	18000	14700
H'st OI	15000	14000	33000	33000	18000	14700
H'st Vol	15000	14500	33000	32500	18000	14700

Comments

Nifty weekly contract has highest open interest at 15000 for Calls and at 14700 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 15250 for Calls and 14700 for Puts in weekly and 15300 for Calls and 14800 for Puts in monthly. FILs increased their futures long position by 15.55% and cut their short position by 3.37%. FILs increased their position in index options by 4.44% in Put longs and 35.03% in Put shorts and cut their positions by 4.15% in Call longs and 10.08% in Call shorts.

Stock future in focus

Future*	Prv Close	Pr % Chg	OI % Chg	Comments
M&Mfin	156.3	3.03	8.40	Long Buildup Seen
Indusindbk	960.55	7.52	5.14	Long Buildup Seen

Index F&O

	NIFTY		BANK NIFTY		FIN NIFTY	
	Last	Chg	Last	Chg	Last	Chg
Near Fut	14952	237	33549	1284	15941	479
Discount	29	-8	90	-6	36	-14
Straddle*	366	-50	1264	-122	796	-80

FII activity in Index F&O

	Fut longs	Fut shorts	CE Longs	CE Shorts	PE Longs	PE Shorts
OI %Chg	15.55%	-3.37%	-4.15%	-10.08%	4.44%	35.03%
OI	54585	63964	289008	167093	387567	258287

* Near month

Call

Nifty Option Spectrum

Put

Comments	Volume	Price	OI	OI%Chg	Price%	Strike	Price%	OI%Chg	OI	Price	Volume	Comments
Short covering	121	869.25	35025	-11.7	31.6	14100	-56.6	4.0	931875	20.65	25415	Short addition
Short covering	800	775.9	70800	-15.6	34.9	14200	-57.2	3.2	1332900	26.35	40394	Short addition
Short covering	1031	686.55	155700	-1.7	39.9	14300	-56.6	-4.3	1315800	34.2	43370	Long unwinding
Short covering	1178	594.4	119925	-6.0	43.1	14400	-56.5	13.2	1328400	43.8	39536	Short addition
Short covering	5457	506.85	1079025	-3.3	48.3	14500	-55.7	9.7	2925450	56.3	70297	Short addition
Short covering	7552	424.45	710700	-7.1	54.1	14600	-54.8	10.1	1756875	72.65	41904	Short addition
Short covering	24616	344.35	1064475	-4.0	60.0	14700	-52.8	27.7	2011875	94.75	53383	Short addition
Short covering	52076	272.45	1953975	-5.2	67.5	14800	-50.7	42.8	1831650	122.25	58722	Short addition
Short covering	40094	208.3	874125	-9.9	77.5	14900	-47.7	76.6	622575	157.3	29589	Short addition
Short covering	6469	178.5	107925	-11.2	81.4	14950	-46.4	102.3	45825	177.35	1442	Short addition
Short covering	83115	151.95	2383050	-16.3	87.9	15000	-45.0	15.9	1166475	200.5	23028	Short addition
Short covering	5397	127.05	81000	-10.3	91.9	15050	-43.2	79.5	11175	226.35	274	Short addition
Long addition	46926	103.65	1126575	4.2	94.8	15100	-42.1	92.1	146100	253.35	3424	Short addition
Long addition	53610	67.1	1319175	10.4	94.2	15200	-39.3	101.4	154050	314.9	4673	Short addition
Long addition	47358	40.7	1223475	33.8	91.5	15300	-36.0	52.3	37800	387.65	495	Short addition
Long addition	33579	23.55	1012875	33.8	84.0	15400	-32.3	-4.5	25425	469.8	209	Long unwinding
Long addition	43441	13.65	1765500	0.7	65.5	15500	-29.4	2.0	371850	561.6	984	Short addition
Long addition	17096	7.75	703650	17.7	39.6	15600	-23.2	0.0	9975	667	22	-
Long addition	12443	4.9	638475	26.7	8.9	15700	-20.8	-7.3	17025	750	32	Long unwinding
-	10855	3.95	457125	16.1	0.0	15800	-18.3	0.0	16200	853.1	13	-
Short addition	6332	3.4	374775	13.8	-8.1	15900	-18.9	21.4	2550	965	18	Short addition

Stock Futures

Long buildup			Short covering			Short buildup			Long unwinding		
Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%
BANKBARODA	4.65	3.09	L&TFH	4.34	-4.14	AUROPHARMA	-0.10	0.38	HINDUNILVR	-0.16	-2.70
CUB	4.17	1.43	ICICIBANK	4.25	-0.65	MARICO	-0.16	1.82	AUBANK	-0.28	-3.50
AXISBANK	3.56	0.09	GMRINFRA	4.17	-6.84	DEEPAKNTR	-0.25	5.79	DABUR	-0.33	-1.31
IDFCFIRSTB	3.31	1.01	JINDALSTEL	3.91	-6.16	BRITANNIA	-0.25	0.09	CADILAHC	-0.75	-3.97
M&MFIN	3.03	8.40	CANBK	3.82	-4.20	INDUSTOWER	-0.27	3.46	IDEA	-1.15	-2.02
HINDALCO	3.00	0.66	DLF	3.73	-3.17	LTI	-0.38	0.07	PFIZER	-1.34	-5.24
BAJAJFINSV	2.53	0.67	HDFCBANK	3.58	-5.44	CONCOR	-0.54	1.27	MPHASIS	-1.52	-11.33
FEDERALBNK	2.32	2.03	HAVELLS	3.46	-4.98	HDFCLIFE	-0.59	2.51	LT	-2.29	-2.22
PFC	2.20	0.07	BEL	3.44	-3.48	GLENMARK	-0.65	0.14	CIPLA	-2.32	-7.62

Data source: Bloomberg, NSE

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