



Derivative Insights

13.04.2021



GEOJIT
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Option OI Spectrum - Indices

15.04.2021	NIFTY		BANK NIFTY		FIN NIFTY	
WEEKLY	Calls	Puts	Calls	Puts	Calls	Puts
H'st OI Chg	14500	13000	31000	29400	15800	13500
H'st OI	15000	14000	33000	30000	15800	14000
H'st Vol	14500	14000	31500	31000	15000	14300

29.04.2021	NIFTY		BANK NIFTY		FIN NIFTY	
MONTHLY	Calls	Puts	Calls	Puts	Calls	Puts
H'st OI Chg	14500	14300	32000	28000		14400
H'st OI	15000	14000	34000	30000	17000	14400
H'st Vol	15000	14000	33000	30000		14400

Comments

Nifty weekly and monthly contracts both have highest OI at 15000 for Calls and 14000 for Puts. While weekly contract has highest new OI addition at 14500 for Calls and 13000 for Puts, monthly contract has highest OI addition at 14500 and 14300 in Calls and Puts respectively. Fills were seen adding shorts to their futures position by 30.76% and cutting longs by 4%. Fills increased their index options position by 16.24% in Call longs, 19.38% in Call shorts, 4.74% in Put longs and 2.34% in Put shorts.

Stock future in focus

Future*	Prv Close	Pr % Chg	OI % Chg	Comments
Divislab	3789.15	0.57	-2.65	Short Covering Seen
Drreddy	5010.35	4.72	13.88	Short Covering Seen

Index F&O

	NIFTY		BANK NIFTY		FIN NIFTY	
	Last	Chg	Last	Chg	Last	Chg
Near Fut	14343	-546	30869	-1748	14748	-741
Discount	32	-22	77	-92	37	-40
Straddle*	607	65	1975	149	977	-121

FII activity in Index F&O

	Fut longs	Fut shorts	CE Longs	CE Shorts	PE Longs	PE Shorts
OI %Chg	-4.00%	30.76%	16.24%	19.38%	4.74%	2.34%
OI	60912	61131	225244	167992	320151	152282

* Near month

Call

Nifty Option Spectrum

Put

Comments	Volume	Price	OI	OI%Chg	Price%	Strike	Price%	OI%Chg	OI	Price	Volume	Comments
Short addition	10	1002.4	3300	2.3	-32.6	13400	220.7	-12.4	349950	63.65	9862	Short covering
Short addition	1605	902.65	386850	8.0	-35.9	13500	227.4	-5.4	2208825	75.3	63551	Short covering
Short addition	45	845	14475	19.9	-33.5	13600	236.8	-8.7	906825	89.25	16429	Short covering
Short addition	267	758.6	18300	29.1	-37.3	13700	237.7	-9.8	1263825	106.05	19746	Short covering
Short addition	219	663.6	19650	21.9	-41.0	13800	231.9	-4.0	1240950	126.3	26890	Short covering
Short addition	219	576.25	19800	97.0	-44.6	13900	223.5	-1.6	1263150	149.6	22674	Short covering
Short addition	5373	509.2	394125	25.0	-45.7	14000	213.7	-13.8	3131025	175.85	102264	Short covering
Long unwinding	1805	444.05	52950	-42.6	-47.8	14100	209.7	-4.6	728175	206.7	22509	Short covering
Short addition	3317	380.65	76275	83.6	-50.7	14200	206.8	6.4	1500525	244.55	36563	Long addition
Short addition	281	351.7	12525	50.5	-51.3	14250	201.1	25.5	56175	264.55	2559	Long addition
Short addition	12236	322.4	177900	152.9	-52.8	14300	198.2	13.9	1305825	284.2	41776	Long addition
Short addition	2351	300.2	33000	223.5	-51.9	14350	186.8	28.8	43575	301.85	2831	Long addition
Short addition	21783	269.25	363450	76.7	-54.7	14400	187.2	5.5	782550	330.75	39034	Long addition
Short addition	55656	219.85	1467600	68.1	-57.9	14500	178.1	-21.4	2474850	379.75	70631	Short covering
Short addition	29933	175.45	769350	54.9	-60.9	14600	169.6	-19.1	530700	436.85	24350	Short covering
Short addition	32214	139.55	736875	21.9	-63.1	14700	161.8	-16.9	1006200	502.35	15842	Short covering
Short addition	41350	110.6	1038900	56.1	-64.8	14800	148.0	-18.7	1173450	562.65	16308	Short covering
Short addition	30467	85.9	820575	29.4	-66.1	14900	141.0	-30.6	314700	644.2	7192	Short covering
Short addition	82083	67.5	2516175	18.5	-66.7	15000	133.2	-12.8	1256325	734.75	14042	Short covering
Short addition	23560	51.55	577650	36.8	-66.8	15100	114.4	-19.1	70425	788.4	737	Short covering
Long unwinding	32435	39.3	766275	-10.5	-66.3	15200	110.0	-9.9	83100	898.85	897	Short covering

Stock Futures

Long buildup			Short covering			Short buildup			Long unwinding		
Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%
			BRITANNIA	0.05	-1.13	NESTLEIND	-0.18	1.38	INFY	-1.07	-0.52
						DABUR	-1.25	1.26	HDFCLIFE	-1.40	-6.25
						BALKRISIND	-3.07	1.34	ASIANPAINT	-1.45	-5.77
						LUPIN	-3.51	4.81	COFORGE	-1.55	-2.44
						GODREJCP	-3.52	2.71	NAUKRI	-1.56	-0.02
						MRF	-3.53	0.16	AMARAJABAT	-2.39	-8.22
						HDFC	-3.85	0.46	COLPAL	-2.86	-1.73
						EICHERMOT	-3.89	4.42	JSWSTEEL	-2.97	-5.93
						MINDTREE	-3.91	7.62	ICICIPRULI	-2.97	-3.77

Data source: Bloomberg, NSE

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CORPORATE OFFICE:

Geojit Financial Services Limited ,34/659-P, Civil Line Road, Padivattom, Kochi - 682024
Toll-Free Number : 1800-425-5501 / 1800-103-5501, Paid Number : 91 - 484 - 2901000
Email id :customercare@geojit.com, Web: www.geojit.com