



# Derivative Insights

01.04.2021



**GEOJIT**  
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## Option OI Spectrum - Indices

01.04.2021	NIFTY		BANK NIFTY		FIN NIFTY	
WEEKLY	Calls	Puts	Calls	Puts	Calls	Puts
H'st OI Chg	15000	14350	33500	33000	16300	14700
H'st OI	15000	14000	34000	33000	16000	14700
H'st Vol	14800	14700	34000	33000	16000	14700

  

29.04.2021	NIFTY		BANK NIFTY		FIN NIFTY	
MONTHLY	Calls	Puts	Calls	Puts	Calls	Puts
H'st OI Chg	14800	14800	33500	29500		
H'st OI	15000	14000	40000	30000		14400
H'st Vol	15000	14500	34000	33000		

### Comments

Both, Nifty weekly and monthly contracts have highest Open Interest at 15000 for Calls and 14000 for Puts. In weekly contracts expiring today, highest OI addition was at 15000 for Calls and 14350 for Puts. Meanwhile, in monthly contract, highest OI addition was seen at 14800 for both Calls and Puts.

## Stock future in focus

Future*	Prv Close	Pr % Chg	OI % Chg	Comments
Tatamotors	303.95	1.86	-0.81	Long Buildup Seen
Gail	136.25	2.10	2.49	Long Buildup Seen

## Index F&O

	NIFTY		BANK NIFTY		FIN NIFTY	
	Last	Chg	Last	Chg	Last	Chg
Near Fut	14752	-161	33478	-568	15797	-308
Discount	62	-7	175	3	81	14
Straddle*	685	-16	2240	-11	1355	-51

## FII activity in Index F&O

	Fut longs	Fut shorts	CE Longs	CE Shorts	PE Longs	PE Shorts
OI %Chg						
OI	72869	49295	258256	214035	336493	181765

\* Near month

## Call

## Nifty Option Spectrum

## Put

Comments	Volume	Price	OI	OI%Chg	Price%	Strike	Price%	OI%Chg	OI	Price	Volume	Comments
Long unwinding	79	928	11850	-25.5	-13.5	13900	22.7	1.1	954075	86.95	5226	Long addition
Short addition	3724	859.35	415050	5.4	-13.6	14000	24.9	2.5	3714825	105.6	28067	Long addition
Long unwinding	57	787.8	91725	-0.4	-14.9	14100	23.8	6.0	709875	123.7	5290	Long addition
Long unwinding	118	700.25	39675	-6.0	-14.5	14200	24.1	4.5	1358475	144.85	10197	Long addition
Long unwinding	508	623.25	88125	-8.4	-16.6	14300	24.2	4.3	943950	170.8	7955	Long addition
Short addition	1838	553.8	267150	2.4	-18.4	14400	25.8	-4.7	535050	201.9	7116	Short covering
Long unwinding	7999	488.05	1238025	-5.1	-18.6	14500	24.5	-3.7	2877150	234.6	28195	Short covering
Long unwinding	4166	426.3	527700	-2.0	-20.2	14600	25.1	17.8	588675	274.45	11694	Long addition
Short addition	14051	369.65	713325	35.9	-20.9	14700	24.9	5.1	1534950	315.35	22152	Long addition
Short addition	2372	343.2	56550	47.8	-21.3	14750	24.9	10.6	58125	338.9	2575	Long addition
Short addition	22389	317.6	918225	45.8	-22.2	14800	24.5	21.7	1388850	364.75	25310	Long addition
Long unwinding	1236	290.75	31650	-17.6	-22.8	14850	24.4	-8.9	31650	390.1	1033	Short covering
Short addition	10620	266.9	352350	9.5	-23.5	14900	23.4	-5.3	195300	413.3	7061	Short covering
Short addition	28570	221.85	2147925	1.2	-25.0	15000	21.9	1.9	1202475	467.7	14436	Long addition
Long unwinding	8010	181.4	296700	-14.9	-26.1	15100	21.1	11.2	60525	524.35	1523	Long addition
Long unwinding	11559	146.5	516600	-3.0	-27.2	15200	20.6	-17.7	61200	590.8	1443	Short covering
Short addition	10160	115.85	426375	17.2	-29.1	15300	19.4	-9.5	30675	660	470	Short covering
Short addition	5934	90.7	397575	5.3	-30.6	15400	19.6	-2.6	36450	732.9	240	Short covering
Short addition	20018	70.95	1385100	9.2	-31.1	15500	18.6	0.6	262650	813.05	1423	Long addition
Short addition	4972	53	312675	6.3	-33.4	15600	17.8	5.6	7050	900	11	Long addition
Short addition	7872	40.15	525075	34.3	-34.4	15700	14.4	0.3	27525	957.85	4	Long addition

## Stock Futures

Long buildup			Short covering			Short buildup			Long unwinding		
Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%
DLF	2.56	0.65	ICICIPRULI	2.72	-1.08	M&M	-0.01	5.43	HAVELLS	-0.13	-1.49
JINDALSTEL	2.34	0.64	NMDC	2.59	-1.77	FEDERALBNK	-0.20	3.35	LT	-0.36	-0.08
CUMMINSIND	2.12	11.26	INDIGO	2.59	-3.87	M&MFIN	-0.23	6.54	NTPC	-0.97	-0.01
GAIL	2.10	2.49	GUJGASLTD	2.39	-0.69	MANAPPURAM	-0.27	1.25	COFORGE	-1.17	-1.88
GRASIM	2.01	0.27	BANKBARODA	2.19	-2.35	MUTHOOTFIN	-0.33	1.94	ASIANPAINT	-1.32	-1.42
BALKRISIND	1.96	2.83	NAUKRI	2.14	-2.43	AMARAJABAT	-0.35	0.27	MINDTREE	-1.89	-10.37
ACC	1.53	2.64	PFC	1.96	-2.16	NATIONALUM	-0.37	1.41			
CHOLAFIN	1.33	3.87	ITC	1.74	-1.51	BPCL	-0.37	0.53			
HINDUNILVR	1.28	3.77	LICHSGFIN	1.71	-0.56	MFSL	-0.40	8.57			

Data source: Bloomberg, NSE

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