



Derivative Insights

06.04.2021



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Option OI Spectrum - Indices

08.04.2021	NIFTY		BANK NIFTY		FIN NIFTY	
WEEKLY	Calls	Puts	Calls	Puts	Calls	Puts
H'st OI Chg	14800	14000	34000	30000	16000	14500
H'st OI	15000	14000	34000	30000	16000	14500
H'st Vol	14800	14500	33000	32000	15600	14500

29.04.2021	NIFTY		BANK NIFTY		FIN NIFTY	
MONTHLY	Calls	Puts	Calls	Puts	Calls	Puts
H'st OI Chg	14700	13900	33000	32000		
H'st OI	15000	14000	40000	30000		14400
H'st Vol	15000	14000	34000	32000		14400

Comments

Nifty Call options for both weekly and monthly expiry has highest Open Interest at 15000 and similarly Nifty Put options of both weekly and monthly expiry has highest OI at 14000. Highest OI increase was seen at 14800 and 14700 strikes for weekly and monthly expiry in Calls and at 14000 and 13900 for Puts respectively. FII's cut their future long position by 9.29% and added to their future short position by 24.01%. In options, FII's increased their positions by 32.41% in Call longs, 59.41% in Call shorts, 13.75% in Put longs, and 22.36% in Put shorts.

Stock future in focus

Future*	Prv Close	Pr % Chg	OI % Chg	Comments
Adaniports	746.15	0.82	1.86	Long Buildup Seen
Techm	1004.35	0.42	6.21	Long Buildup Seen

Index F&O

	NIFTY		BANK NIFTY		FIN NIFTY	
	Last	Chg	Last	Chg	Last	Chg
Near Fut	14698	-255	32817	-1338	15476	-578
Discount	61	-25	138	-159	84	-61
Straddle*	641	34	2198	214	1212	-135

FII activity in Index F&O

	Fut longs	Fut shorts	CE Longs	CE Shorts	PE Longs	PE Shorts
OI %Chg	-9.29%	24.01%	32.41%	59.41%	13.75%	22.36%
OI	65907	55237	207884	162853	286204	146506

* Near month

Call

Nifty Option Spectrum

Put

Comments	Volume	Price	OI	OI%Chg	Price%	Strike	Price%	OI%Chg	OI	Price	Volume	Comments
Long unwinding	49	972.25	18225	-6.5	-14.7	13800	72.9	3.5	1241550	70.8	20437	Long addition
Long unwinding	42	883.9	11100	-4.5	-22.9	13900	70.7	20.2	1221225	85.1	12878	Long addition
Short addition	2962	798.05	341850	1.4	-21.4	14000	66.2	-2.0	3862725	102.2	65257	Short covering
Short addition	402	719	93225	2.1	-22.3	14100	68.0	5.1	759075	120.2	13638	Long addition
Long unwinding	853	644.2	43050	-11.1	-23.3	14200	66.7	-1.0	1350525	143.45	25368	Short covering
Long unwinding	1488	566.8	80775	-1.2	-23.8	14300	67.1	9.0	1078950	169.15	16362	Long addition
Short addition	4071	495.75	227250	8.5	-25.4	14400	64.8	0.3	639300	199.35	19081	Long addition
Long unwinding	26836	430.45	1120650	-1.3	-27.6	14500	62.2	-2.3	2819400	234.4	60409	Short covering
Short addition	16983	370.05	611850	24.8	-29.4	14600	59.1	0.4	584850	271.15	25204	Long addition
Short addition	2193	340.5	55275	7.3	-30.7	14650	57.7	12.5	46725	289.35	1895	Long addition
Short addition	20710	311.85	780750	33.2	-31.2	14700	56.4	-0.9	1489575	312.5	23207	Short covering
Short addition	2368	285.85	45450	60.3	-32.3	14750	53.0	-8.9	52950	331.75	2131	Short covering
Short addition	22835	260.85	768675	3.8	-33.6	14800	52.9	-3.8	1268475	360.4	23295	Short covering
Short addition	16196	214.3	486750	8.9	-35.4	14900	49.5	-14.0	188250	412.4	6857	Short covering
Short addition	50671	173.2	2211900	8.3	-37.4	15000	45.8	4.2	1250100	471	15614	Long addition
Short addition	11916	136.6	337500	7.6	-39.7	15100	43.9	-3.5	63525	533.4	1110	Short covering
Short addition	25178	106.2	635700	13.2	-41.9	15200	42.6	-4.9	68850	605.8	915	Short covering
Long unwinding	16276	81.7	454575	-4.9	-42.9	15300	40.3	2.5	30900	676.55	220	Long addition
Long unwinding	14504	60.95	412875	-10.0	-44.0	15400	37.5	-1.8	41850	754.15	254	Short covering
Short addition	39052	45.45	1434075	4.4	-45.0	15500	36.4	-14.3	232425	846.2	1803	Short covering
Short addition	12013	32.55	424125	2.1	-46.9	15600	33.9	4.1	7650	935	40	Long addition

Stock Futures

Long buildup			Short covering			Short buildup			Long unwinding		
Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%
COFORGE	3.18	1.10	HCLTECH	3.36	-0.82	DIVISLAB	-0.16	2.96	CIPLA	-0.10	-0.84
ADANIENT	2.43	4.14	JSWSTEEL	2.06	-0.26	NESTLEIND	-1.17	1.61	AUROPHARMA	-0.20	-0.95
INFY	1.99	2.74	BHARTIARTL	1.10	-1.08	ONGC	-1.24	0.38	GUJGASLTD	-0.29	-9.03
NMDC	1.65	4.08	APOLLOHOSP	0.63	-0.78	HDFCLIFE	-1.30	1.24	PETRONET	-0.44	-4.09
BRITANNIA	1.21	3.03	MINDTREE	0.43	-3.61	MARICO	-1.46	5.80	COLPAL	-0.50	-1.61
LTTS	1.18	2.22				AMARAJABAT	-1.64	5.69	GRASIM	-0.62	-1.27
PFIZER	0.84	10.27				ICICIPRULI	-1.87	1.74	GODREJCP	-0.65	-0.64
ADANI PORTS	0.82	1.86				ICICIGI	-1.92	0.70	DABUR	-0.72	-2.01
MPHASIS	0.16	9.75				EXIDEIND	-2.03	2.04	MOTHERSUMI	-0.76	-5.80

Data source: Bloomberg, NSE

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