



Derivative Insights

08.04.2021



GEOJIT

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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	15100	14700	34000	32000	16200	14800
H'st OI	15000	14000	34000	32000	16000	14500
H'st Vol	15000	14700	33000	32500	15700	15400

29.04.2021	NIFTY		BANK NIFTY		FIN NIFTY	
MONTHLY	Calls	Puts	Calls	Puts	Calls	Puts
H'st OI Chg	15300	14500	34000	30000		14700
H'st OI	15000	14000	40000	30000	17000	14400
H'st Vol	15000	14500	35000	32500		14700

Comments

Nifty weekly and monthly contracts have highest Open Interest at 15000 for Calls and at 14000 for Puts. For weekly, highest OI increase was seen at 15100 and 14700 for Calls and Puts respectively and in monthly, highest OI increase was seen at 15300 and 14500 for Calls and Puts. FII's have been seen cutting their futures position by 5.99% in longs and 19.63% in shorts. In options, FII's cut their position in Call shorts by 2.93% while increasing Call longs by 0.74%, Put longs by 2.39% and Put shorts by 13.18%.

Stock future in focus

Future*	Prv Close	Pr % Chg	OI % Chg	Comments
Vedl	238.7	1.57	24.03	Long Buildup Seen
DLF	284.9	1.50	2.57	Long Buildup Seen

Index F&O

	NIFTY		BANK NIFTY		FIN NIFTY	
	Last	Chg	Last	Chg	Last	Chg
Near Fut	14888	137	33151	460	15655	201
Discount	69	1	160	-30	77	18
Straddle*	578	-26	1971	-169	1170	-14

FII activity in Index F&O

	Fut longs	Fut shorts	CE Longs	CE Shorts	PE Longs	PE Shorts
OI %Chg	-5.99%	-19.63%	0.74%	-2.93%	2.39%	13.18%
OI	61990	42114	248694	179891	325920	193762

* Near month

Call

Nifty Option Spectrum

Put

Comments	Volume	Price	OI	OI%Chg	Price%	Strike	Price%	OI%Chg	OI	Price	Volume	Comments
Short covering	811	948.75	334950	-0.6	14.2	14000	-27.9	-1.9	3831000	63.25	45631	Long unwinding
Short covering	63	858.95	92400	-2.4	17.5	14100	-27.3	-2.3	781800	75.05	9283	Long unwinding
Short covering	191	770.65	42375	-1.9	14.0	14200	-26.5	3.4	1417050	89.5	15797	Short addition
Short covering	369	692.4	73425	-0.5	16.6	14300	-27.9	0.2	1118850	105.55	14452	Short addition
Short covering	967	612.85	206850	-3.2	16.9	14400	-27.7	10.3	710550	124.95	9925	Short addition
Short covering	6119	535.75	957675	-8.2	17.7	14500	-27.3	9.8	3109425	148.25	49132	Short addition
Short covering	5324	463.55	534075	-11.3	18.9	14600	-26.3	0.0	620475	175.7	14320	Long unwinding
Short covering	13402	395.35	698925	-9.1	20.7	14700	-25.5	2.3	1533525	206.15	26620	Short addition
Short covering	22205	333.6	721725	-11.2	22.6	14800	-24.4	7.1	1340625	244.2	24873	Short addition
Short covering	2275	304.45	49500	-18.2	24.3	14850	-22.0	52.0	53025	265.1	2145	Short addition
Short covering	15886	276.5	489075	-0.4	24.2	14900	-22.2	36.8	254100	286.15	12328	Short addition
Long addition	1209	252.6	41700	19.8	26.0	14950	-24.1	29.4	21450	310.5	366	Short addition
Short covering	39985	224.45	2081550	-2.4	24.3	15000	-21.6	2.1	1196775	334.9	16532	Short addition
Short covering	9689	177.05	393000	-0.6	26.6	15100	-20.2	0.3	60000	387.15	1208	Short addition
Short covering	17044	135.65	633525	-0.4	26.4	15200	-19.5	20.1	81600	446.25	950	Short addition
Long addition	13653	102.2	568125	14.8	25.0	15300	-17.0	2.5	31050	515.75	288	Short addition
Long addition	10488	75.3	505125	11.8	25.7	15400	-15.7	0.2	41850	589.15	115	Short addition
Short covering	35545	55.2	1433700	-2.9	25.5	15500	-16.7	8.0	236100	664.35	1077	Short addition
Long addition	11480	38.5	463350	9.2	25.0	15600	-16.9	36.9	10575	756.55	92	Short addition
Long addition	13670	27.1	675450	7.2	22.1	15700	-10.9	0.0	27225	855.25	4	-
Short covering	9212	19.45	519900	-9.8	21.6	15800	-11.3	-1.4	15600	931.05	29	Long unwinding

Stock Futures

Long buildup			Short covering			Short buildup			Long unwinding		
Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%
NAUKRI	4.27	0.75	APOLLOHOSP	3.97	-2.07	GODREJPROP	0.00	0.37	NATIONALUM	-0.17	-0.37
MINDTREE	4.17	7.85	BANDHANBNK	3.84	-3.10	LICHSGFIN	-0.07	12.27	GRANULES	-0.58	-0.70
COFORGE	3.64	6.16	MOTHERSUMI	3.34	-0.15	GUJGASLTD	-0.09	2.12	NTPC	-0.61	-5.98
ASHOKLEY	3.53	0.29	BOSCHLTD	3.00	-1.64	GLENMARK	-0.76	8.19	BHARATFORG	-1.11	-1.12
LTTS	3.28	7.87	FEDERALBNK	2.85	-3.16	LUPIN	-0.76	0.58			
JUBLFOOD	2.63	6.15	GAIL	2.73	-3.63	MPHASIS	-0.80	30.36			
L&TFH	2.43	4.11	MGL	2.63	-8.25	COLPAL	-1.11	4.98			
DEEPAKNTR	2.43	4.86	BRITANNIA	2.10	-2.02	AMARAJABAT	-1.23	24.58			
NAVINFUOR	2.35	3.24	EICHERMOT	2.08	-3.63	LALPATHLAB	-1.65	2.09			

Data source: Bloomberg, NSE

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