



# Derivative Insights

07.04.2021



# 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	15000	14300	35500	32500	16000	14500
H'st OI	15000	14000	33000	30000	16000	14500
H'st Vol	14800	14500	33000	32500	15600	14500

  

29.04.2021	NIFTY		BANK NIFTY		FIN NIFTY	
MONTHLY	Calls	Puts	Calls	Puts	Calls	Puts
H'st OI Chg	15100	14000	33500	32000	17000	14400
H'st OI	15000	14000	40000	30000	17000	14400
H'st Vol	15000	14000	33000	32000	17000	14400

### Comments

Nifty highest OI remains unchanged for Calls and Puts at 15000 and 14000 respectively for both weekly and monthly contracts. Highest new contract addition in Calls was seen at 15000 and 15100 for weekly and monthly and highest new contract addition in Puts was seen at 14300 and 14000 for weekly and monthly respectively. FII's increased their futures long position marginally by 0.05% and cut future short position by 5.14%. In Index options, FII's increased their position in Call longs by 18.75%, Call shorts by 13.79%, Put longs by 11.21% and Put shorts by 16.86%.

## Stock future in focus

Future*	Prv Close	Pr % Chg	OI % Chg	Comments
Bhartiartl	534.85	0.79	-0.25	Short Covering Seen
Rblbank	213.4	3.14	-0.88	Short Covering Seen

## Index F&O

	NIFTY		BANK NIFTY		FIN NIFTY	
	Last	Chg	Last	Chg	Last	Chg
Near Fut	14751	53	32692	-126	15454	-22
Discount	68	7	190	52	59	-25
Straddle*	604	-37	2141	-58	1183	-28

## FII activity in Index F&O

	Fut longs	Fut shorts	CE Longs	CE Shorts	PE Longs	PE Shorts
OI %Chg	0.05%	-5.14%	18.75%	13.79%	11.21%	16.86%
OI	65940	52397	246860	185316	318301	171201

\* Near month

### Call

### Nifty Option Spectrum

### Put

Comments	Volume	Price	OI	OI%Chg	Price%	Strike	Price%	OI%Chg	OI	Price	Volume	Comments
-	9	912.35	11100	0.0	3.2	13900	-14.9	0.1	1222275	72.45	5201	Short addition
Short covering	952	831.1	336975	-1.4	4.1	14000	-14.1	1.1	3906600	87.75	44882	Short addition
Long addition	52	731.2	94650	1.5	1.7	14100	-14.1	5.5	800475	103.3	8098	Short addition
Long addition	466	676.05	43200	0.3	4.9	14200	-15.1	1.4	1369950	121.8	12740	Short addition
Short covering	831	593.9	73800	-8.6	4.8	14300	-13.5	3.5	1117050	146.35	11074	Short addition
Short covering	976	524.15	213750	-5.9	5.7	14400	-13.3	0.7	643950	172.75	11082	Short addition
Short covering	10485	455.1	1043550	-6.9	5.7	14500	-13.1	0.4	2831625	203.8	35533	Short addition
Short covering	9836	389.85	602025	-1.6	5.4	14600	-12.1	6.1	620775	238.25	18945	Short addition
Short covering	20905	327.45	768675	-1.5	5.0	14700	-11.5	0.6	1499100	276.55	24379	Short addition
Long addition	2869	296.25	69750	53.5	3.6	14750	-9.8	15.7	61275	299.1	1843	Short addition
Long addition	22186	272.15	812925	5.8	4.3	14800	-10.4	-1.4	1251300	322.85	13990	Long unwinding
Long addition	1252	245	60525	6.2	3.7	14850	-10.4	-12.8	34875	339.75	454	Long unwinding
Long addition	11552	222.65	491175	0.9	3.9	14900	-10.9	-1.3	185775	367.65	3638	Long unwinding
Short covering	40395	180.5	2132850	-3.6	4.2	15000	-9.3	-6.2	1172400	427	10068	Long unwinding
Long addition	11780	139.9	395475	17.2	2.4	15100	-9.0	-5.8	59850	485.15	748	Long unwinding
Long addition	16757	107.3	635925	0.0	1.0	15200	-8.5	-1.3	67950	554.15	734	Long unwinding
Long addition	13695	81.75	494925	8.9	0.1	15300	-8.1	-1.9	30300	621.6	119	Long unwinding
Short addition	8648	59.9	451725	9.4	-1.7	15400	-7.4	-0.2	41775	698.6	82	Long unwinding
Short addition	27199	44	1476900	3.0	-3.2	15500	-5.7	-5.9	218700	797.9	1163	Long unwinding
Short addition	8756	30.8	424350	0.1	-5.4	15600	-2.6	1.0	7725	910.4	12	Short addition
Long unwinding	9416	22.2	630075	-0.3	-5.1	15700	-4.3	0.0	27225	960	16	-

## Stock Futures

Long buildup			Short covering			Short buildup			Long unwinding		
Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%
LALPATHLAB	5.38	16.50	ASIANPAINT	4.00	-2.20	INFY	0.00	0.21	ITC	-0.12	-0.17
PIIND	4.51	6.98	CADILAHC	3.81	-0.36	MARUTI	-0.12	0.57	CUMMINSIND	-0.13	-3.19
PIDILITIND	4.01	4.76	JSWSTEEL	3.40	-1.82	AMBUJACEM	-0.28	1.39	BEL	-0.19	-1.69
MFSL	2.78	8.55	PFC	2.50	-3.49	LTI	-0.28	6.66	AUBANK	-0.21	-1.67
ICICIPRULI	2.78	1.84	APOLLOHOSP	2.21	-4.40	LT	-0.29	0.36	MANAPPURAM	-0.23	-0.38
DEEPAKNTR	2.71	22.65	HDFCLIFE	2.16	-1.55	BATAINDIA	-0.29	5.38	INDUSTOWER	-0.24	-0.66
NATIONALUM	2.58	6.36	MUTHOOTFIN	1.92	-4.66	AMARAJABAT	-0.29	3.90	CONCOR	-0.24	-1.26
HAVELLS	2.52	0.71	DABUR	1.87	-2.44	LTTS	-0.32	4.79	IGL	-0.42	-4.73
DIVISLAB	2.19	1.10	NAUKRI	1.64	-6.88	GAIL	-0.33	1.27	HCLTECH	-0.50	-0.11

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