



# Derivative Insights

29.04.2021



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## Option OI Spectrum - Indices

06.05.2021	NIFTY		BANK NIFTY		FIN NIFTY	
WEEKLY	Calls	Puts	Calls	Puts	Calls	Puts
H'st OI Chg	15500	14500	34000	33000		15000
H'st OI	15000	14500	34000	32000		15000
H'st Vol	15000	14500	34000	33000		15000

  

29.04.2021	NIFTY		BANK NIFTY		FIN NIFTY	
MONTHLY	Calls	Puts	Calls	Puts	Calls	Puts
H'st OI Chg	15100	14700	35000	33000	16300	14800
H'st OI	15000	14000	34500	32000	16000	14800
H'st Vol	15000	14700	33500	33000	16000	15500

### Comments

Nifty weekly contract has highest open interest at 15000 for Calls and at 14500 for Puts with highest OI addition at 15500 and 14500 respectively. Nifty monthly contract has highest OI at 15000 for Calls and 14000 for Puts with highest OI addition at 15100 and 14700 respectively. FII's increased their futures position by 9.74% in longs and 12.65% in shorts. FII's increased their position in index options by 1.8% in Call longs, 10.85% in Call shorts, 10.3% in Put longs and 17.82% in Put shorts.

## Stock future in focus

Future*	Prv Close	Pr % Chg	OI % Chg	Comments
Ambujacem	308.95	0.93	-30.87	Long Buildup Seen
Zeel	189.5	0.37	-43.49	Long Buildup Seen

## Index F&O

	NIFTY		BANK NIFTY		FIN NIFTY	
	Last	Chg	Last	Chg	Last	Chg
Near Fut	14855	211	33696	954	16039	442
Discount	-9	-1	-27	-33	-1	-9
Straddle*	142	-46	483	-237	220	-94

## FII activity in Index F&O

	Fut longs	Fut shorts	CE Longs	CE Shorts	PE Longs	PE Shorts
OI %Chg	9.74%	12.65%	1.80%	10.85%	10.30%	17.82%
OI	95886	48577	296509	169102	407909	288955

\* Near month

## Call

## Nifty Option Spectrum

## Put

Comments	Volume	Price	OI	OI%Chg	Price%	Strike	Price%	OI%Chg	OI	Price	Volume	Comments
Short covering	2602	860.95	212250	-26.3	32.0	14000	-55.8	-7.0	5567625	2.85	289620	Long unwinding
Short covering	799	758.4	82350	-6.2	37.2	14100	-62.4	-11.5	2283825	3.4	175333	Long unwinding
Short covering	2653	658.5	203250	-28.9	43.7	14200	-70.2	-5.1	3032925	4.05	227939	Long unwinding
Short covering	7785	561.15	564675	-29.9	53.1	14300	-76.5	-8.3	3279150	4.9	285874	Long unwinding
Short covering	19304	465.85	689025	-34.6	68.5	14400	-80.1	-4.6	3503100	6.45	389321	Long unwinding
Short covering	56109	366	1714125	-25.9	87.7	14500	-82.7	0.9	5556000	8.8	579777	Short addition
Short covering	125152	270.4	1246425	-44.0	119.6	14600	-83.3	31.4	3556950	13.2	616403	Short addition
Short covering	530152	181	1481475	-36.4	172.6	14700	-80.2	255.8	3554850	24.15	905106	Short addition
Short covering	1027880	105.55	2171250	-39.2	258.4	14800	-73.7	227.9	2600550	48.7	725589	Short addition
Short covering	557889	74.75	896550	-31.7	325.9	14850	-69.3	2507.6	799875	68.25	272104	Short addition
Short covering	1071378	49.7	2686725	-7.9	399.5	14900	-65.0	430.7	1162575	92.45	276195	Short addition
Long addition	483457	30.5	1503150	18.0	470.1	14950	-61.2	1195.9	234225	122.6	29662	Short addition
Long addition	1213368	18	6170925	18.2	462.5	15000	-54.9	11.8	1518750	161.65	64115	Short addition
Long addition	467877	5	3553650	69.2	284.6	15100	-44.9	46.6	72450	250.75	4873	Short addition
Long addition	371891	1.95	3462075	34.3	129.4	15200	-39.0	-8.7	61650	339.35	2373	Long unwinding
Long addition	150505	1	2046675	52.6	33.3	15300	-32.1	-2.5	32100	443	205	Long unwinding
Long addition	45185	0.8	633600	8.4	23.1	15400	-29.2	-3.0	35775	535.25	76	Long unwinding
-	64571	0.7	2267025	-4.3	0.0	15500	-24.7	-8.7	177900	643.45	658	Long unwinding
Long addition	8492	0.65	266250	14.0	8.3	15600	-21.9	-30.1	4875	742	30	Long unwinding
Long unwinding	3719	0.6	299400	-1.5	-7.7	15700	-19.7	-28.8	14100	848	110	Long unwinding
Long unwinding	4302	0.45	262200	-9.7	-10.0	15800	-17.7	-1.6	9300	949.25	14	Long unwinding

## Stock Futures

Long buildup			Short covering			Short buildup			Long unwinding		
Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%
			BAJAJFINSV	3.79	-48.12				DEEPAKNTR	-0.03	-23.93
			L&TFH	3.78	-33.66				MRF	-0.05	-30.27
			ICICIBANK	3.76	-36.81				MGL	-0.08	-49.36
			FEDERALBNK	3.73	-44.01				ALKEM	-0.18	-31.38
			BANKBARODA	3.59	-19.24				CIPLA	-0.22	-25.37
			APOLLOTYRE	3.43	-41.78				DRREDDY	-0.29	-43.86
			KOTAKBANK	3.37	-46.78				JSWSTEEL	-0.35	-34.08
			CHOLAFIN	3.32	-28.24				BHEL	-0.41	-40.81
			BANDHANBNK	3.31	-56.90				BEL	-0.42	-28.57

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