



Derivative Insights

12.04.2021



GEOJIT

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Option OI Spectrum - Indices

15.04.2021	NIFTY		BANK NIFTY		FIN NIFTY	
WEEKLY	Calls	Puts	Calls	Puts	Calls	Puts
H'st OI Chg	15500	13700	32500	29500	16000	15100
H'st OI	15500	13500	33000	32500	16000	15100
H'st Vol	15000	14800	33000	32500	15500	14700

29.04.2021	NIFTY		BANK NIFTY		FIN NIFTY	
MONTHLY	Calls	Puts	Calls	Puts	Calls	Puts
H'st OI Chg	15200	14800	33000	28000	15400	14900
H'st OI	15000	14000	34000	30000	15400	14400
H'st Vol	15000	14000	33000	32500	15400	14900

Comments

Nifty weekly contract has highest Call OI at 15500 and highest Put OI at 13500 with high OI buildup at 15500 and 13700 respectively. In Nifty monthly contract, highest OI remains at 15000 for Calls with highest OI addition at 15200 and 14000 for Puts with highest OI addition at 14800. FII's increased their position in future longs by 1.59% and shorts by 16.34%. FII's increased their position in index options by 25.09% in Call longs, 36.36% in Call shorts, 12.53% in Put longs and 14.30% in Put shorts.

Stock future in focus

Future*	Prv Close	Pr % Chg	OI % Chg	Comments
Vedl	232.95	-2.45	1.39	Short Buildup Seen
Jindalstel	415.5	-0.61	2.46	Short Buildup Seen

Index F&O

	NIFTY		BANK NIFTY		FIN NIFTY	
	Last	Chg	Last	Chg	Last	Chg
Near Fut	14889	-35	32618	-328	15489	-111
Discount	55	4	170	7	77	1
Straddle*	541	-12	1826	-94	1098	-38

FII activity in Index F&O

	Fut longs	Fut shorts	CE Longs	CE Shorts	PE Longs	PE Shorts
OI %Chg	1.59%	16.34%	25.09%	36.36%	12.53%	14.30%
OI	63449	46750	193775	140725	305666	148802

* Near month

Call

Nifty Option Spectrum

Put

Comments	Volume	Price	OI	OI%Chg	Price%	Strike	Price%	OI%Chg	OI	Price	Volume	Comments
Short addition	409	938.4	315300	1.7	-4.6	14000	-5.5	-2.2	3633375	56.05	33291	Long unwinding
Long unwinding	28	850.45	92175	-0.4	-4.6	14100	-5.9	-4.3	762975	66.75	6858	Long unwinding
Long unwinding	51	772.7	41550	-2.5	-0.7	14200	-4.8	0.2	1410225	79.7	12497	Short addition
Long unwinding	77	683.55	70350	-2.2	-4.6	14300	-3.2	5.4	1146750	95.3	12379	Short addition
Short addition	155	594.15	205650	0.3	-7.3	14400	-3.8	5.1	741750	115.15	8797	Short addition
Long unwinding	2786	522.7	873075	-1.1	-6.8	14500	-2.9	-1.0	3148050	136.55	26509	Long unwinding
Short addition	1759	449	496650	0.6	-7.7	14600	-1.5	-3.0	655800	162.05	13353	Long unwinding
Long unwinding	4815	378.6	604275	-3.3	-9.2	14700	0.4	-14.9	1210725	191.85	19278	Short covering
Short addition	14057	314.3	665325	0.7	-10.3	14800	0.1	5.9	1444200	226.85	25055	Long addition
Short addition	2162	283.65	54750	28.5	-11.1	14850	0.0	14.2	59850	245.9	3155	Long addition
Short addition	21958	253.3	633900	21.6	-12.1	14900	0.9	9.5	453750	267.3	23392	Long addition
Short addition	2209	226.75	60675	49.3	-12.8	14950	-0.2	16.5	42825	288.1	957	Short addition
Long unwinding	35682	202.95	2123100	-2.9	-13.3	15000	1.9	2.6	1441200	315.1	18977	Long addition
Short addition	10577	155.25	422250	18.8	-15.8	15100	1.9	2.8	87075	367.8	2538	Long addition
Short addition	15295	116.6	856500	15.8	-16.9	15200	2.2	5.6	92250	428.05	1071	Long addition
Short addition	14742	84.7	680400	11.0	-20.0	15300	1.7	11.9	38925	497.45	274	Long addition
Long unwinding	13402	59.35	603300	-1.2	-22.9	15400	3.6	-2.2	44025	569.95	211	Short covering
Short addition	29388	41.1	1559025	6.2	-25.3	15500	3.6	10.4	276075	648.15	1232	Long addition
Short addition	11277	26.85	523800	7.3	-29.2	15600	-0.8	18.8	11850	739	63	Short addition
Long unwinding	11341	17.8	667950	-2.3	-32.3	15700	6.1	0.3	27750	830	26	Long addition
Short addition	6929	13.15	401925	1.6	-32.9	15800	2.0	1.9	16125	918	48	Long addition

Stock Futures

Long buildup			Short covering			Short buildup			Long unwinding		
Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%
AUROPHARMA	4.06	5.26	IGL	3.03	-2.53	MARUTI	-0.02	3.80	ONGC	-0.05	-1.26
PFIZER	4.05	19.90	COFORGE	2.45	-7.62	BHEL	-0.29	1.28	EXIDEIND	-0.05	-1.96
GUJGASLTD	3.47	4.66	GMRINFRA	1.84	-0.22	ITC	-0.30	2.75	IRCTC	-0.15	-3.36
LUPIN	3.19	11.26	MARICO	1.30	-2.12	MANAPPURAM	-0.35	3.50	BAJAJ-AUTO	-0.16	-0.49
GRANULES	2.50	6.22	PIDILITIND	0.76	-1.32	DLF	-0.44	0.35	BAJAJFINSV	-0.24	-0.57
MPHASIS	2.46	5.45	NMDC	0.69	-3.61	M&M	-0.52	2.33	HEROMOTOCO	-0.25	-1.00
HINDUNILVR	2.45	0.23	COLPAL	0.67	-0.37	L&TFH	-0.56	0.03	BEL	-0.38	-0.39
PIIND	1.88	7.94	PEL	0.57	-1.27	GRASIM	-0.56	0.23	CONCOR	-0.45	-2.82
BIOCON	1.77	2.85	HDFC	0.45	-2.07	FEDERALBNK	-0.57	0.26	NESTLEIND	-0.50	-0.96

Data source: Bloomberg, NSE

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