



Derivative Insights

16.04.2021



Option OI Spectrum - Indices

22.04.2021	NIFTY		BANK NIFTY		FIN NIFTY	
WEEKLY	Calls	Puts	Calls	Puts	Calls	Puts
H'st OI Chg	15000	13000	34000	31000	15200	13900
H'st OI	15000	14000	32500	31000	15200	13900
H'st Vol	14500	14500	32000	31000	15200	13900

29.04.2021	NIFTY		BANK NIFTY		FIN NIFTY	
MONTHLY	Calls	Puts	Calls	Puts	Calls	Puts
H'st OI Chg	15200	14500	33000	31000	15400	14700
H'st OI	15000	14000	33000	31000		14400
H'st Vol	15000	14000	33000	31000		14400

Comments

Nifty weekly and monthly contracts have highest Open Interest at 15000 for Calls and at 14000 for Puts. Highest OI buildup was seen at 15000 and 13000 for Call and Put in weekly and at 15200 and 14500 for Call and Put in monthly contract respectively. FII's increased their future long position by 13.9% while cutting their future short position by 7.11%. In options, FII's cut their position in Call longs by 22.62%, Call shorts by 27.43%, Put longs by 11.89% and Put shorts by 23.73%.

Stock future in focus

Future*	Prv Close	Pr % Chg	OI % Chg	Comments
Dabur	573.6	2.11	4.17	Long Buildup Seen
Wipro	433.05	2.91	17.62	Long Buildup Seen

Index F&O

	NIFTY		BANK NIFTY		FIN NIFTY	
	Last	Chg	Last	Chg	Last	Chg
Near Fut	14592	51	32207	341	15414	161
Discount	11	-26	94	0	27	-17
Straddle*	466	-26	1689	-68	930	-54

FII activity in Index F&O

	Fut longs	Fut shorts	CE Longs	CE Shorts	PE Longs	PE Shorts
OI %Chg	13.90%	-7.11%	-22.62%	-27.43%	-11.89%	-23.73%
OI	78762	46385	186851	116127	305132	162256

* Near month

Call

Nifty Option Spectrum

Put

Comments	Volume	Price	OI	OI%Chg	Price%	Strike	Price%	OI%Chg	OI	Price	Volume	Comments
Short covering	25	933	17025	-5.8	5.2	13700	-13.0	-1.3	1114125	42.8	13802	Long unwinding
Short covering	52	838.65	19575	-1.1	4.7	13800	-11.6	4.1	1245600	52.45	22615	Short addition
Long addition	84	755.1	19350	1.6	4.9	13900	-12.1	-4.9	838125	63.45	20547	Long unwinding
Long addition	3443	664.1	443100	6.5	6.4	14000	-12.6	6.8	3775200	76.7	90746	Short addition
Short covering	503	586.15	43500	-7.8	7.5	14100	-12.9	9.5	823350	93.35	24252	Short addition
Short covering	1641	503.5	66525	-5.1	6.6	14200	-14.2	7.0	1659900	111.9	32739	Short addition
Short covering	7031	426.05	179175	-9.2	7.3	14300	-13.1	13.8	1481025	137.35	36052	Short addition
Long addition	20887	354.25	430050	1.3	8.5	14400	-13.1	6.1	916575	165.35	43540	Short addition
Long addition	63476	289.45	1533075	11.9	9.1	14500	-12.1	11.6	2941800	199.95	71320	Short addition
Long addition	3055	257.25	48375	6.1	9.2	14550	-10.3	9.1	35175	219.3	1930	Short addition
Long addition	38725	228.05	775425	4.6	9.7	14600	-12.1	13.6	529950	238.3	22025	Short addition
Short covering	3057	201.3	40275	-11.8	10.0	14650	-9.2	-7.6	41250	258.9	1739	Long unwinding
Short covering	38342	174.75	796350	-3.3	10.1	14700	-10.0	-2.2	899325	285.1	12663	Long unwinding
Long addition	41446	130.05	1285875	11.4	10.8	14800	-9.5	-3.2	1069125	341.3	13481	Long unwinding
Long addition	39325	93.35	1213875	19.9	10.9	14900	-9.5	-3.7	284850	401.65	2041	Long unwinding
Long addition	69302	65.3	2509200	3.6	5.2	15000	-8.1	12.3	1410000	476.25	11781	Short addition
Short addition	25158	43.3	618750	17.4	-0.1	15100	-9.1	-8.6	55950	556.55	565	Long unwinding
Short addition	29428	27.7	1123500	63.7	-9.0	15200	-6.6	-4.6	73500	635.4	303	Long unwinding
Short addition	17252	18.2	706350	21.3	-14.4	15300	-6.9	1.2	32475	717.7	43	Short addition
Short addition	14115	12.25	552225	12.6	-19.7	15400	-5.3	-3.2	39000	822.55	51	Long unwinding
Short addition	27442	9.45	1723275	14.1	-19.6	15500	-5.4	-2.8	240075	908.8	526	Long unwinding

Stock Futures

Long buildup			Short covering			Short buildup			Long unwinding		
Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%
CIPLA	3.16	0.59	HDFCAMC	2.47	-2.38	GRANULES	-0.06	1.00	IRCTC	-0.22	-1.32
LTTS	2.52	0.91	INDUSTOWER	2.38	-0.18	BATAINDIA	-0.08	0.06	PFC	-0.23	-4.59
ADANIENT	2.26	2.70	ADANI PORTS	2.30	-0.26	LT	-0.27	1.32	APLLTD	-0.24	-0.53
DABUR	2.11	4.17	ICICIBANK	2.21	-3.49	BIOCON	-0.29	1.54	HEROMOTOCO	-0.24	-1.68
GAIL	1.47	1.59	HINDPETRO	2.18	-2.12	LALPATHLAB	-0.38	9.71	AARTIIND	-0.40	-2.86
ICICIGI	1.47	2.74	BEL	2.10	-2.62	JSWSTEEL	-0.48	1.73	MC DOWELL-N	-0.45	-0.22
GODREJCP	1.44	0.42	HDFCBANK	2.04	-5.08	CUB	-0.49	4.10	BAJAJ-AUTO	-0.46	-1.80
MPHASIS	1.15	5.84	NMDC	1.83	-4.07	ICICIPRULI	-0.53	5.44	BAJAJFINSV	-0.67	-3.12
PFIZER	1.02	16.27	PAGEIND	1.82	-3.01	BANKBARODA	-0.65	1.56	M&M	-0.71	-4.32

Data source: Bloomberg, NSE

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