



# Derivative Insights

19.04.2021



**GEOJIT**  
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## Option OI Spectrum - Indices

22.04.2021	NIFTY		BANK NIFTY		FIN NIFTY	
WEEKLY	Calls	Puts	Calls	Puts	Calls	Puts
H'st OI Chg	15500	14600	33000	30500	16000	14500
H'st OI	15000	14000	33000	31000	16000	14500
H'st Vol	14700	14600	32500	32000	15500	14500

  

29.04.2021	NIFTY		BANK NIFTY		FIN NIFTY	
MONTHLY	Calls	Puts	Calls	Puts	Calls	Puts
H'st OI Chg	14600	14600	32500	29000		
H'st OI	15000	14000	33000	31000	15400	14400
H'st Vol	15000	14000	33000	32000		14400

### Comments

Highest open interest for Calls and Puts in both weekly and monthly expiry contracts are at 15000 and 14000 respectively. Nifty weekly contract has highest OI buildup at 15500 for Calls and 14600 for Puts and monthly contract has highest buildup of OI at 14600 for both Calls and Puts. FII's increased their futures long position by 11.89% and future longs by 22.83%. In index options, FII's increased their position in Call longs by 25.26%, Call shorts by 21.77%, Put longs by 13.39% and Put shorts by 22.08%

## Stock future in focus

Future*	Prv Close	Pr % Chg	OI % Chg	Comments
Vedl	232.4	2.76	-2.13	Short Covering Seen
Suntv	476.9	2.40	-16.05	Short Covering Seen

## Index F&O

	NIFTY		BANK NIFTY		FIN NIFTY	
	Last	Chg	Last	Chg	Last	Chg
Near Fut	14646	54	32076	-131	15400	-14
Discount	28	17	98	4	38	11
Straddle*	439	-28	1553	-136	894	-37

## FII activity in Index F&O

	Fut longs	Fut shorts	CE Longs	CE Shorts	PE Longs	PE Shorts
OI %Chg	11.89%	22.83%	25.26%	21.77%	13.39%	22.08%
OI	88129	56974	234056	141411	345986	198084

\* Near month

### Call

### Nifty Option Spectrum

### Put

Comments	Volume	Price	OI	OI%Chg	Price%	Strike	Price%	OI%Chg	OI	Price	Volume	Comments
Short covering	20	1036.6	16275	-4.4	11.1	13700	-29.1	13.4	1263375	30.35	14276	Short addition
Short covering	16	890.4	19425	-0.8	6.2	13800	-29.1	8.8	1355325	37.2	15894	Short addition
Short covering	34	791.45	18300	-5.4	4.8	13900	-26.7	-5.6	791250	46.5	14205	Long unwinding
Short covering	1773	702.4	426000	-3.9	5.8	14000	-24.9	-2.0	3697875	57.6	77855	Long unwinding
Short covering	164	609.55	39075	-10.2	4.0	14100	-24.3	18.5	976050	70.65	19560	Short addition
Short covering	481	528.3	60375	-9.2	4.9	14200	-22.6	0.7	1671075	86.65	31740	Short addition
Short covering	1701	453.45	150075	-16.2	6.4	14300	-22.1	4.2	1542675	107.05	34307	Short addition
Short covering	5069	378.65	377325	-12.3	6.9	14400	-20.5	4.5	957975	131.5	29160	Short addition
Short covering	19226	307.35	1406400	-8.3	6.2	14500	-19.5	0.3	2950950	161.05	62429	Short addition
Short covering	1083	272.55	39600	-18.1	5.9	14550	-18.2	93.8	68175	179.45	3278	Short addition
Long addition	35234	238.75	1015200	30.9	4.7	14600	-16.2	77.2	939300	199.8	55832	Short addition
Long addition	5719	215.5	62850	56.1	7.1	14650	-15.9	128.2	94125	217.8	6644	Short addition
Long addition	35467	187.9	902475	13.3	7.5	14700	-15.7	8.4	975300	240.4	25502	Short addition
Short covering	33352	140.3	1279200	-0.5	7.9	14800	-14.4	-16.3	894600	292.05	13423	Long unwinding
Short covering	36099	99.55	1083300	-10.8	6.6	14900	-12.2	-7.6	263100	352.7	3400	Long unwinding
Long addition	69617	68.55	2517000	0.3	5.0	15000	-11.3	3.3	1456875	422.3	7630	Short addition
Long addition	33598	43.95	842700	36.2	1.5	15100	-10.6	5.4	58950	497.55	624	Short addition
Short addition	34233	27.25	1312875	16.9	-1.6	15200	-8.5	-3.6	70875	581.2	461	Long unwinding
Short addition	20599	15.95	900750	27.5	-12.4	15300	-9.1	-1.2	32100	652.05	58	Long unwinding
Short addition	12104	10.05	580425	5.1	-18.0	15400	-6.2	1.5	39600	771.85	56	Short addition
Long unwinding	25394	7.3	1622025	-5.9	-22.8	15500	-5.5	-2.2	234750	858.55	628	Long unwinding

## Stock Futures

Long buildup			Short covering			Short buildup			Long unwinding		
Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%
COFORGE	4.12	0.07	ASIANPAINT	2.95	-1.11	HINDUNILVR	-0.03	0.15	MINDTREE	-0.13	-1.67
AARTIIND	3.85	8.83	M&M	2.17	-1.15	PFC	-0.32	1.71	MFSL	-0.17	-1.17
CIPLA	3.08	10.24	HCLTECH	2.15	-0.64	HDFCAMC	-0.42	0.07	CUB	-0.28	-3.77
APLLTD	3.08	7.13	ESCORTS	2.15	-6.58	MC DOWELL-N	-0.47	0.26	BEL	-0.47	-1.20
GUJGASLTD	2.89	1.93	BPCL	2.13	-1.99	HDFCLIFE	-0.48	8.13	INDIGO	-1.01	-0.55
ACC	2.71	8.63	ICICIGI	2.01	-3.30	KOTAKBANK	-0.49	1.04	BANDHANBNK	-1.12	-0.91
ADANIENT	2.57	3.05	NESTLEIND	1.92	-3.41	LALPATHLAB	-0.50	4.26	M&MFIN	-1.18	-1.65
APOLLOHOSP	2.13	1.38	ONGC	1.90	-2.58	L&TFH	-0.53	1.20	ICICIBANK	-1.23	-2.39
BIOCON	2.03	7.46	IDFCFIRSTB	1.90	-2.91	GAIL	-0.60	3.24	JSWSTEEL	-1.53	-7.21

Data source: Bloomberg, NSE

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