



# Derivative Insights

01.03.2021



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## Option OI Spectrum - Indices

04.03.2021	NIFTY		BANK NIFTY		FIN NIFTY	
WEEKLY	Calls	Puts	Calls	Puts	Calls	Puts
H'st OI Chg	15000	14600	36000	32000	17000	14500
H'st OI	15000	14000	37000	34000	17000	14500
H'st Vol	15000	14500	36000	35000	17000	16100

  

25.03.2021	NIFTY		BANK NIFTY		FIN NIFTY	
MONTHLY	Calls	Puts	Calls	Puts	Calls	Puts
H'st OI Chg	15000	13500	36500	34500		
H'st OI	16000	14000	37000	34000		
H'st Vol	15000	14000	36000	35000		

### Comments

Nifty Call options saw highest OI addition at 15000 strike in weekly and monthly contracts. 15000 has the highest OI for weekly as 16000 is for monthly. In Put options, highest OI for weekly as well as monthly is at 14000 with most new contracts added at 14600 for weekly and 13500 for monthly. FIIs had a bearish view on friday as future longs were cut by 10.32% and future shorts were increased 87.38%. In options FIIs increased their position in Call longs by 45.26%, Call shorts by 71.49%, Put longs by 27.74% and Put shorts by 27.75%.

## Stock future in focus

Future*	Prv Close	Pr % Chg	OI % Chg	Comments
Tatachem	743.3	0.70	11.08	Long Buildup seen
Nationalum	60.15	4.88	-1.38	Short covering seen

## Index F&O

	NIFTY		BANK NIFTY		FIN NIFTY	
	Last	Chg	Last	Chg	Last	Chg
Near Fut	14578	-591	34870	-1849	16133	-873
Discount	49	-23	67	-104	48	-39
Straddle*	851	143	2619	408	1151	-66

## FII activity in Index F&O

	Fut longs	Fut shorts	CE Longs	CE Shorts	PE Longs	PE Shorts
OI %Chg	-10.32%	87.38%	45.26%	71.49%	27.74%	27.75%
OI	83407	54196	182622	142738	284030	134394

\* Near month

### Call

## Nifty Option Spectrum

### Put

Comments	Volume	Price	OI	OI%Chg	Price%	Strike	Price%	OI%Chg	OI	Price	Volume	Comments
Short addition	22	1001.85	21000	1.4	-32.7	13700	262.6	44.7	551400	142.5	13968	Long addition
Short addition	77	896.8	41325	2.4	-36.0	13800	255.8	20.3	794025	163.3	15287	Long addition
Long unwinding	36	866.6	15900	-0.5	-34.1	13900	250.8	12.9	571575	186.8	12211	Long addition
Long unwinding	3552	775.05	631650	-3.3	-36.4	14000	236.7	4.8	3178575	213.3	69289	Long addition
Short addition	147	716.2	14175	23.5	-36.9	14100	231.5	34.4	760425	241.15	17560	Long addition
Short addition	944	649.3	45750	16.0	-37.6	14200	216.6	28.1	636675	271.15	20472	Long addition
Short addition	815	569.45	42900	46.3	-40.4	14300	207.4	3.4	1104375	306.6	16230	Long addition
Short addition	1332	509.85	51900	139.4	-42.3	14400	197.2	11.0	509625	347.15	16984	Long addition
Short addition	12529	459.15	619425	25.0	-42.4	14500	187.2	15.1	2476350	391.85	65457	Long addition
Short addition	977	435.7	19500	276.8	-43.8	14550	182.3	-4.5	18900	413.9	1759	Short covering
Short addition	12253	407.2	240750	330.3	-44.0	14600	176.4	8.3	469350	436.95	26147	Long addition
Short addition	2896	384.45	52725	589.2	-43.6	14650	169.5	40.4	29175	457.5	2832	Long addition
Short addition	22698	360.75	441750	299.9	-44.4	14700	166.3	1.6	1373100	485.3	28341	Long addition
Short addition	27467	312	551250	95.8	-46.2	14800	154.2	-1.6	1240650	537.1	29942	Short covering
Short addition	22256	268.8	434100	155.8	-47.5	14900	146.3	25.3	321900	598.7	15996	Long addition
Short addition	59790	230.35	1602000	50.9	-48.6	15000	134.9	-2.4	1258350	656.55	30464	Short covering
Short addition	14420	195	287175	10.9	-49.9	15100	124.3	-28.3	150750	715.85	4757	Short covering
Short addition	24037	163.75	738075	86.7	-50.9	15200	116.1	-15.9	150600	786.9	2935	Short covering
Short addition	17940	137.55	497175	14.5	-51.6	15300	108.4	-22.8	92100	859.7	1795	Short covering
Short addition	15818	113.65	422775	31.5	-52.2	15400	104.8	-20.1	31275	952.2	466	Short covering
Short addition	49011	94.95	1342350	39.1	-52.0	15500	94.9	1.4	410100	1020.1	3413	Long addition

## Stock Futures

Long buildup			Short covering			Short buildup			Long unwinding		
Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%
COLPAL	0.50	7.49	BANDHANBNK	0.80	-1.66	ESCORTS	-0.16	2.64	AARTIIND	-0.58	-0.44
						COFORGE	-0.48	9.60	HDFCAMC	-0.61	-0.76
						AUROPHARMA	-0.72	4.34	LUPIN	-0.75	-1.54
						BRITANNIA	-0.97	1.10	CADILAHC	-0.85	-2.01
						NTPC	-1.06	0.24	LALPATHLAB	-0.86	-5.83
						APOLLOHOSP	-1.06	1.22	SBILIFE	-0.90	-0.82
						MARUTI	-1.12	3.87	NMDC	-1.29	-1.27
						DABUR	-1.14	4.89	GLENMARK	-1.46	-0.73
						AMARAJABAT	-1.42	0.50	NAUKRI	-1.47	-2.73

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