



Derivative Insights

23.03.2021



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Option OI Spectrum - Indices

01.04.2021	NIFTY		BANK NIFTY		FIN NIFTY	
WEEKLY	Calls	Puts	Calls	Puts	Calls	Puts
H'st OI Chg	15000	14000	33500	33500		14500
H'st OI	15800	14000	36000	31500		14500
H'st Vol	15000	14000	35000	33000	18000	14500

25.03.2021	NIFTY		BANK NIFTY		FIN NIFTY	
MONTHLY	Calls	Puts	Calls	Puts	Calls	Puts
H'st OI Chg	15500	13600	34500	32000	17000	15000
H'st OI	15500	14500	36000	33000	17000	14500
H'st Vol	15000	14500	34500	33000	16000	14600

Comments

Nifty weekly contract has highest OI at 15800 and highest OI buildup at 15000 for Calls and 14000 highest OI as well as highest new addition in Puts. In Nifty monthly contract which expires this week, highest OI as well as highest new addition is at 15500 for Calls and for Puts, highest OI is at 14500 with highest new addition at 13600. Fills increased Future longs by 3.75% and shorts by 8.47%. In options, Fills increased their position by 14.85% in Call longs, 22.15% in Call shorts, 7.83% in Put longs and 6.80% in Put shorts.

Stock future in focus

Future*	Prv Close	Pr % Chg	OI % Chg	Comments
Adaniports	723.55	5.06	-50.78	Short Coverng seen
Tatachem	765.55	1.78	-25.43	Short Coverng seen

Index F&O

	NIFTY		BANK NIFTY		FIN NIFTY	
	Last	Chg	Last	Chg	Last	Chg
Near Fut	14742	-15	33685	-520	15830	-177
Discount	5	-7	82	38	27	6
Straddle*	272	-67	981	-205	425	-74

FII activity in Index F&O

	Fut longs	Fut shorts	CE Longs	CE Shorts	PE Longs	PE Shorts
OI %Chg	3.75%	8.47%	14.85%	22.15%	7.83%	6.80%
OI	82180	49345	260861	195226	386292	200402

* Near month

Call

Nifty Option Spectrum

Put

Comments	Volume	Price	OI	OI%Chg	Price%	Strike	Price%	OI%Chg	OI	Price	Volume	Comments
Long unwinding	79	943.8	45000	-2.8	-2.6	13800	-57.9	5.4	1702350	4.8	80493	Short addition
Long unwinding	67	836.8	14925	-10.0	-1.4	13900	-56.4	-0.8	1653600	6.5	85434	Long unwinding
Long unwinding	3478	754.85	430350	-14.1	-2.6	14000	-53.6	13.6	4034025	9	233023	Short addition
Long unwinding	234	648.4	16050	-23.0	-4.1	14100	-50.9	22.9	1699500	12.65	158510	Short addition
Long unwinding	2206	565.95	62925	-27.0	-2.3	14200	-46.2	16.2	2425575	18.35	258580	Short addition
Long unwinding	2913	454	99825	-9.9	-8.7	14300	-40.4	16.5	2413125	27.2	341690	Short addition
Long unwinding	15467	380	269475	-35.3	-9.0	14400	-34.1	4.5	2329350	40.1	422768	Short addition
Long unwinding	77967	299.7	1235100	-22.2	-12.7	14500	-28.9	-1.0	4086375	57.45	614337	Long unwinding
Long unwinding	223407	220.85	1083000	-10.1	-17.2	14600	-21.9	1.9	1925475	82.95	542111	Short addition
Short addition	120213	184.95	207675	57.3	-19.8	14650	-18.0	61.1	324600	100.15	197626	Short addition
Short addition	578935	154.8	1662225	32.4	-22.2	14700	-16.6	27.1	1846050	117.6	547764	Short addition
Short addition	193547	127.9	544800	39.9	-25.2	14750	-16.0	28.0	289200	135.75	100315	Short addition
Short addition	625001	102.4	2184900	29.2	-29.3	14800	-11.5	0.0	1196250	163.6	179088	Long unwinding
Short addition	508364	61.25	2287500	34.7	-37.3	14900	-8.6	-6.9	582450	220.4	40580	Long unwinding
Short addition	649650	33.2	4271400	28.2	-47.3	15000	-3.7	-7.7	1147950	292.9	37017	Long unwinding
Short addition	279100	16.35	2178675	16.3	-57.1	15100	-1.3	-1.9	258750	379.3	2422	Long unwinding
Short addition	246703	8.05	2785425	19.9	-64.0	15200	0.0	-2.8	259500	468.25	1364	Short covering
Short addition	217458	4.8	2616900	16.8	-63.2	15300	0.5	-9.3	141150	561.05	648	Short covering
Short addition	160892	3.35	2247075	7.2	-56.8	15400	2.9	-1.4	177825	659.65	212	Short covering
Short addition	237563	2.95	5740425	45.8	-41.0	15500	2.3	-1.7	396825	762.4	713	Short covering
Long unwinding	87732	2.5	1710825	-6.6	-27.5	15600	4.3	-9.6	35475	877.2	178	Short covering

Stock Futures

Long buildup			Short covering			Short buildup			Long unwinding		
Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%
			ACC	5.74	-25.46				APOLLOTYRE	-0.16	-18.78
			ADANIPOINTS	5.06	-50.78				ICICIGI	-0.19	-6.43
			PAGEIND	4.67	-18.98				MARUTI	-0.21	-15.08
			AMBUJACEM	4.36	-19.97				ALKEM	-0.21	-5.86
			GODREJCP	3.22	-8.66				HDFC	-0.21	-25.28
			CHOLAFIN	3.17	-24.97				CUB	-0.29	-13.94
			APLLTD	2.92	-35.32				BHARTIARTL	-0.36	-23.01
			BRITANNIA	2.59	-20.77				MPHASIS	-0.41	-27.99
			IDEA	2.54	-5.16				COALINDIA	-0.51	-23.02

Data source: Bloomberg, NSE

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