



Derivative Insights

24.03.2021



GEOJIT

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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	14850	14900	33800	33800	18000	14500
H'st OI	15000	14000	36000	33500	18000	14500
H'st Vol	15000	14500	34000	33000	18000	14500

25.03.2021	NIFTY		BANK NIFTY		FIN NIFTY	
MONTHLY	Calls	Puts	Calls	Puts	Calls	Puts
H'st OI Chg	15150	14800	37500	33500	16000	1480
H'st OI	15000	14000	36000	33500	17000	14800
H'st Vol	15000	14700	34500	33500	17900	15700

Comments

Both, Nifty weekly and monthly expiry contracts have highest OI at 15000 for Calls and 14000 for Puts. Weekly contract has highest OI addition at 14850 for Calls and 14900 for Puts. In monthly contract, highest OI addition is at 15150 for Calls and at 14800 for Puts. FIIs increased their Futures long position by 1.31% and cut Future shorts by 9.51%. In options, FIIs increased their positions by 6.75% in Call longs, 5.96% in Call shorts, 4.76% in Put longs and 9.89% in Put shorts.

Stock future in focus

Future*	Prv Close	Pr % Chg	OI % Chg	Comments
Mothersumi	211.55	2.45	-29.31	Long Buildup Seen
AxisBank	731.5	1.85	-44.98	Long Buildup Seen

Index F&O

	NIFTY		BANK NIFTY		FIN NIFTY	
	Last	Chg	Last	Chg	Last	Chg
Near Fut	14833	91	34244	559	15979	150
Discount	18	13	60	-22	35	8
Straddle*	203	-70	750	-232	331	-94

FII activity in Index F&O

	Fut longs	Fut shorts	CE Longs	CE Shorts	PE Longs	PE Shorts
OI %Chg	1.31%	-9.51%	6.75%	5.96%	4.76%	9.89%
OI	83255	44651	278462	206871	404694	220225

* Near month

Call

Nifty Option Spectrum

Put

Comments	Volume	Price	OI	OI%Chg	Price%	Strike	Price%	OI%Chg	OI	Price	Volume	Comments
Short covering	50	943.2	13650	-8.5	12.7	13900	-50.0	6.5	1761150	3.25	98104	Short addition
Short covering	2782	831.3	358125	-16.8	10.1	14000	-56.1	24.1	5005125	3.95	225585	Short addition
Long addition	210	725.2	17100	6.5	11.8	14100	-61.7	-6.7	1586100	4.85	126737	Long unwinding
Short covering	749	631.05	56850	-9.7	11.5	14200	-64.6	3.2	2504325	6.5	218041	Short addition
Short covering	2482	539.6	72900	-27.0	18.9	14300	-66.0	6.6	2571975	9.25	287384	Short addition
Short covering	6558	445.3	167400	-37.9	17.2	14400	-65.3	11.5	2598225	13.9	393750	Short addition
Short covering	37761	352.2	957600	-22.5	17.5	14500	-62.3	2.5	4186725	21.65	687828	Short addition
Short covering	96276	266.5	912525	-15.7	20.7	14600	-59.7	33.1	2562150	33.4	586586	Short addition
Short covering	281675	188	1146525	-31.0	21.4	14700	-55.6	40.5	2593050	52.25	789433	Short addition
Short covering	191102	152.2	369675	-32.1	19.0	14750	-50.9	139.0	691200	66.7	315600	Short addition
Long addition	897165	118.45	2469000	13.0	15.7	14800	-48.6	115.3	2575725	84.05	779728	Short addition
Long addition	332334	91.55	703725	46.6	14.3	14850	-46.2	297.8	296250	103.25	159319	Short addition
Long addition	862753	67.4	2672175	16.8	10.0	14900	-41.4	64.5	958200	129.2	224892	Short addition
Long unwinding	1080298	32.55	4094400	-4.1	-2.0	15000	-34.0	-4.5	1096350	193.35	113260	Long unwinding
Short addition	509418	13.25	2492100	14.4	-19.0	15100	-27.6	1.7	263100	274.75	9672	Short addition
Short addition	420702	5.35	3149775	13.1	-33.5	15200	-21.0	2.6	266325	369.95	3996	Short addition
Short addition	286017	2.6	2784075	6.4	-45.8	15300	-17.6	1.4	143175	462.35	1284	Short addition
Long unwinding	174404	1.9	1996575	-11.1	-43.3	15400	-13.2	-2.2	173850	572.55	456	Long unwinding
Long unwinding	237264	1.5	3605625	-37.2	-49.2	15500	-14.0	-2.8	385875	655.35	888	Long unwinding
Long unwinding	80470	1.35	1317375	-23.0	-46.0	15600	-11.8	-20.1	28350	774.05	132	Long unwinding
Long unwinding	41953	1.15	923775	-7.8	-47.7	15700	-8.4	-15.2	22950	874.3	138	Long unwinding

Stock Futures

Long buildup			Short covering			Short buildup			Long unwinding		
Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%
			PAGEIND	3.57	-49.37				BOSCHLTD	-0.04	-30.39
			BANDHANBNK	3.29	-37.37				CADILAHC	-0.05	-23.86
			DEEPAKNTN	3.19	-17.75				BEL	-0.08	-24.15
			MGL	3.04	-46.71				DABUR	-0.08	-35.17
			ACC	3.03	-37.35				LUPIN	-0.13	-19.11
			IDFCFIRSTB	2.85	-35.84				BHARATFORG	-0.13	-29.17
			NMDC	2.76	-32.92				BIOCON	-0.17	-48.86
			AMBUJACEM	2.71	-43.78				IBULHSGFIN	-0.19	-30.60
			MFSL	2.65	-46.98				GMRINFRA	-0.20	-21.98

Data source: Bloomberg, NSE

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