



Derivative Insights

30.03.2021



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	15000	14500	37000	30000	16500	15000
H'st OI	15000	14000	34000	32000	16500	15000
H'st Vol	14700	14500	34000	33000	16000	13400

29.04.2021	NIFTY		BANK NIFTY		FIN NIFTY	
MONTHLY	Calls	Puts	Calls	Puts	Calls	Puts
H'st OI Chg	14600	13500	33500	30000		14400
H'st OI	15000	14000	35000	30000		14400
H'st Vol	15000	14500	34000	33000		14400

Comments

Nifty weekly and monthly contracts have highest Open Interest(OI) at 15000 for Calls and at 14000 for Puts. Highest new OI addition is at 15000 in Calls and 14500 in Puts for weekly contract and for monthly, highest OI addition is at 14600 for Calls and 13500 for Puts. FIIs boosted their futures long positions by 18.06% while cutting down their futures short positions by 18.41%. In index options, FIIs increased their position in Call longs by 30.35%, Call shorts by 36.82%, Put longs by 11.02% and Put shorts by 36.90%

Stock future in focus

Future*	Prv Close	Pr % Chg	OI % Chg	Comments
Tatapower	104	4.63	-5.54	Short Covering Seen
Ashokley	114.65	3.62	-5.95	Short Covering Seen

Index F&O

	NIFTY		BANK NIFTY		FIN NIFTY	
	Last	Chg	Last	Chg	Last	Chg
Near Fut	14609	173	33585	274	15830	199
Discount	101	-9	267	-37	113	-44
Straddle*	714	-61	2362	-106	1467	-1

FII activity in Index F&O

	Fut longs	Fut shorts	CE Longs	CE Shorts	PE Longs	PE Shorts
OI %Chg	18.06%	-18.41%	30.35%	36.82%	11.02%	36.90%
OI	78756	32735	178765	125111	269995	150734

* Near month

Call

Nifty Option Spectrum

Put

Comments	Volume	Price	OI	OI%Chg	Price%	Strike	Price%	OI%Chg	OI	Price	Volume	Comments
Long addition	42	988.9	18750	5.9	14.5	13700	-36.3	-1.0	930750	84.3	11108	Long unwinding
Long addition	80	894	20775	4.9	14.6	13800	-35.5	10.1	989850	100.55	11531	Short addition
Short covering	84	821.5	12300	-0.6	15.9	13900	-34.7	3.5	912825	117.95	8059	Short addition
Short covering	3108	744.3	348375	-7.6	15.7	14000	-32.3	-2.4	3108675	143.05	40664	Long unwinding
Long addition	838	678.35	92550	58.0	18.2	14100	-30.7	0.4	659925	166.15	10220	Short addition
Short covering	1051	607.65	44925	-9.8	18.6	14200	-30.7	6.5	1231125	194.3	13384	Short addition
Short covering	2626	535.6	114000	-6.0	17.5	14300	-28.1	0.9	706800	229	12024	Short addition
Long addition	6717	472.25	243000	6.9	18.2	14400	-26.3	23.4	465750	263.55	15388	Short addition
Long addition	31138	410.55	1370100	11.4	17.9	14500	-25.9	14.3	2594700	302.95	45849	Short addition
Long addition	1370	382.65	19350	87.0	18.6	14550	-25.3	282.7	36450	319.05	1645	Short addition
Long addition	18439	353.9	559275	61.8	19.2	14600	-24.4	40.0	350025	344.2	13203	Short addition
Long addition	1208	322.1	30300	38.4	17.6	14650	-23.8	50.6	19425	366.3	782	Short addition
Short covering	13297	299.5	465825	-12.9	18.8	14700	-23.1	-0.5	1283550	390.45	12484	Long unwinding
Short covering	10317	252.1	496350	-8.5	17.9	14800	-23.2	-0.4	797550	441.6	3223	Long unwinding
Long addition	6940	209.7	243750	9.7	16.0	14900	-21.9	-4.8	139200	503.6	2052	Long unwinding
Short covering	36939	173.4	2057775	-5.2	13.7	15000	-20.4	-1.9	894750	564.6	4922	Long unwinding
Long addition	7852	140.3	306675	32.6	11.8	15100	-21.4	3.7	44550	617.85	288	Short addition
Long addition	13389	112.75	408225	17.4	10.0	15200	-20.1	17.3	56925	692.95	284	Short addition
Long addition	8746	88.05	308925	11.9	6.0	15300	-18.2	-0.9	32550	768.4	117	Long unwinding
Long addition	7728	68.5	290325	39.8	1.5	15400	-14.5	2.3	20250	874.85	160	Short addition
Short addition	26292	53.85	1169775	18.9	-2.4	15500	-15.2	0.5	229125	935.85	691	Short addition

Stock Futures

Long buildup			Short covering			Short buildup			Long unwinding		
Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%
LALPATHLAB	4.40	10.12	ASHOKLEY	3.62	-5.95	HEROMOTOCO	-0.02	5.38	EICHERMOT	-0.84	-3.51
ASIANPAINT	4.19	1.56	BEL	3.26	-5.31	IOC	-0.05	1.86			
HINDALCO	3.90	1.78	APOLLOTYRE	2.88	-2.02	NAVINFLUOR	-0.25	3.96			
BERGEPAIN	3.66	3.14	BHARATFORG	2.80	-0.47	AMARAJABAT	-0.41	1.89			
HINDUNILVR	3.30	1.28	BHARTIARTL	2.76	-2.13	INDUSTOWER	-0.58	4.51			
BALKRISIND	3.13	0.78	BAJAJ-AUTO	2.41	-0.57	INDUSINDBK	-0.61	1.16			
NATIONALUM	2.95	3.18	LTTS	2.25	-5.26	CUB	-0.68	0.40			
LTI	2.90	2.89	AUBANK	2.25	-4.35	PIIND	-0.77	4.28			
GAIL	2.75	2.01	DABUR	2.21	-0.54	BATAINDIA	-0.79	10.79			

Data source: Bloomberg, NSE

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