



Derivative Insights

31.03.2021



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	15100	14600	35000	33500	16400	14600
H'st OI	15000	14500	34000	32000	16000	14500
H'st Vol	15000	14700	34000	33500	16000	14800

29.04.2021	NIFTY		BANK NIFTY		FIN NIFTY	
MONTHLY	Calls	Puts	Calls	Puts	Calls	Puts
H'st OI Chg	14800	14000	40000	30000		
H'st OI	15000	14000	40000	30000		14400
H'st Vol	15000	14000	36000	33000		14400

Comments

Nifty weekly contract expiring tomorrow has highest Open Interest at 15000 for Calls and 14500 for Puts with highest OI addition at 15100 and 14600 respectively. For Nifty April month contract, highest OI is at 15000 for Calls and 14000 for Puts with highest OI addition at 14800 and 14000 respectively.

Stock future in focus

Future*	Prv Close	Pr % Chg	OI % Chg	Comments
Bankbaroda	72.95	2.24	14.09	Long Buildup Seen
Bel	126.1	2.15	8.34	Long Buildup Seen

Index F&O

	NIFTY		BANK NIFTY		FIN NIFTY	
	Last	Chg	Last	Chg	Last	Chg
Near Fut	14914	305	34047	462	16105	274
Discount	68	-33	172	-95	67	-46
Straddle*	701	-13	2251	-111	1407	-60

FII activity in Index F&O

	Fut longs	Fut shorts	CE Longs	CE Shorts	PE Longs	PE Shorts
OI %Chg						
OI						

* Near month

Call

Nifty Option Spectrum

Put

Comments	Volume	Price	OI	OI%Chg	Price%	Strike	Price%	OI%Chg	OI	Price	Volume	Comments
Long addition	2768	994.3	393900	13.1	33.6	14000	-40.9	16.6	3625725	84.55	43596	Short addition
Short covering	78	925.7	92100	-0.5	36.5	14100	-39.9	1.5	669600	99.9	7791	Short addition
Short covering	481	818.7	42225	-6.0	34.7	14200	-39.9	5.6	1299675	116.75	13497	Short addition
Short covering	1705	747.4	96225	-15.6	39.5	14300	-39.9	28.0	904800	137.55	14972	Short addition
Long addition	3020	678.95	260775	7.3	43.8	14400	-39.1	20.6	561600	160.5	10528	Short addition
Short covering	11544	599.7	1304850	-4.8	46.1	14500	-37.8	15.1	2987175	188.4	33532	Short addition
Short covering	11094	534	538575	-3.7	50.9	14600	-36.3	42.8	499725	219.4	18559	Short addition
Long addition	16602	467.25	524850	12.7	56.0	14700	-35.3	13.8	1460325	252.45	23618	Short addition
Long addition	21035	408	629775	26.9	61.8	14800	-33.7	43.1	1141125	292.9	25519	Short addition
Long addition	1359	376.8	38400	37.6	63.6	14850	-32.7	111.4	34725	313.5	1355	Short addition
Long addition	12945	349	321900	32.1	66.4	14900	-33.5	48.1	206175	334.85	9819	Short addition
Long addition	932	322.2	32325	23.9	69.4	14950	-32.0	2.4	12975	355.4	589	Short addition
Long addition	35660	295.85	2122575	3.1	70.6	15000	-32.1	31.9	1179975	383.6	13112	Short addition
Long addition	9105	245.45	348600	13.7	74.9	15100	-29.9	22.2	54450	433	530	Short addition
Long addition	17831	201.35	532800	30.5	78.6	15200	-29.3	30.6	74325	489.7	1465	Short addition
Long addition	11333	163.4	363900	17.8	85.6	15300	-28.1	4.1	33900	552.75	121	Short addition
Long addition	8690	130.75	377550	30.0	90.9	15400	-30.0	84.8	37425	612.65	509	Short addition
Long addition	30388	103	1268925	8.5	91.3	15500	-26.8	14.0	261150	685.5	1906	Short addition
Long addition	8404	79.6	294075	34.8	93.4	15600	-25.3	4.7	6675	764.3	20	Short addition
Long addition	8493	61.25	391050	25.2	90.8	15700	-25.9	0.0	27450	837.1	30	-
Long addition	7241	47.7	446175	21.3	82.1	15800	-26.4	0.0	17625	907.8	45	-

Stock Futures

Long buildup			Short covering			Short buildup			Long unwinding		
Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%
INDUSTOWER	6.45	7.11				LICHSGFIN	-0.02	9.11			
LTI	5.26	15.11				DLF	-0.11	6.02			
JSWSTEEL	4.53	5.29				MFSL	-0.14	3.93			
ADANIENT	4.30	6.18				CHOLAFIN	-0.17	4.03			
DEEPAKNTR	4.27	36.45				MCDOWELL-N	-0.23	1.93			
NMDC	4.03	9.70				BHARTIARTL	-0.30	1.83			
JINDALSTEL	3.71	3.51				AXISBANK	-0.39	19.62			
HCLTECH	3.71	3.97				ASHOKLEY	-0.44	10.95			
LTTS	3.58	11.10				BATAINDIA	-0.60	9.15			

Data source: Bloomberg, NSE

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