

Derivative Insight

October 19, 2021

Index Snapshot:

Stocks	Fut	% Change	Spot	Basis	Next Month Future	OI (Rs Cr)	OI % Change	PCR OI	PCR Vol	HV	IV
Nifty	18,495.40	0.76%	18,477.05	18.35	18532.05	351737	1.35%	1.41	1.00	22.71	17.06
Bank Nifty	39,782.45	0.96%	39,684.80	97.65	39907.15	177878	0.91%	1.06	0.89	33.11	22.06

Option Analysis:

Foreign institutional investors (FIIs) net bought shares worth Rs 512.44 crore, while domestic institutional investors (DIIs) net sold shares worth Rs 1,703.87 crore in the Indian equity market

Institutional Trading Activity NSE & BSE

Category	Buy Value Rs (Cr)	Sell Value Rs (Cr)	Net Value Rs (Cr)
FII Cash	13,343.73	12,831.29	512.44
DII Cash	7,720.49	9,424.36	-1,703.87
FII Derivatives	7,96,851.00	7,93,924.10	2,926.90
Total	8,17,915	8,16,180	1,735

F & O Turnover:

Segment	Turnover (Rs.Cr)	% chg	No. of Contracts
Index Futures	27,201	-1.2%	2,83,820
Index Options	4065023.70	64.9%	4,20,30,060
Stock Futures	1,15,829	2.4%	11,85,407
Stock Options	4,14,953	4.8%	41,41,490
Total	46,23,007	61.9%	4,76,40,777

F & O Highlights:

Maximum Call open interest of 19.67 lakh contracts was seen at 18,500 strike, which will act as a crucial resistance level in the October series. Call writing was seen at 18,900 strike, which added 2.96 lakh contracts, followed by 19,100 strike, which added 2.23 lakh contracts and 19,200 strike which added 2.14 lakh contracts. Maximum Put open interest of 26.44 lakh contracts was seen at 17,500 strike, which will act as a crucial support level in the October series. Put writing was seen at 18,500 strike, which added 12.84 lakh contracts, followed by 18,400 strike which added 6.79 lakh contracts and 18,300 strike which added 5.91 lakh contracts

FII Open Interest-(Rs Cr)

FII OI(Rs Cr)	15-10-2021	Previous	% Change
Index Futures	13526.00	13807.00	-2.08%
Index Options	135631.00	114558.00	15.54%
Stock Futures	137331.00	134289.00	2.22%
Stock Options	40814.00	38204.00	6.39%
Total	327302.00	300858.00	8.08%

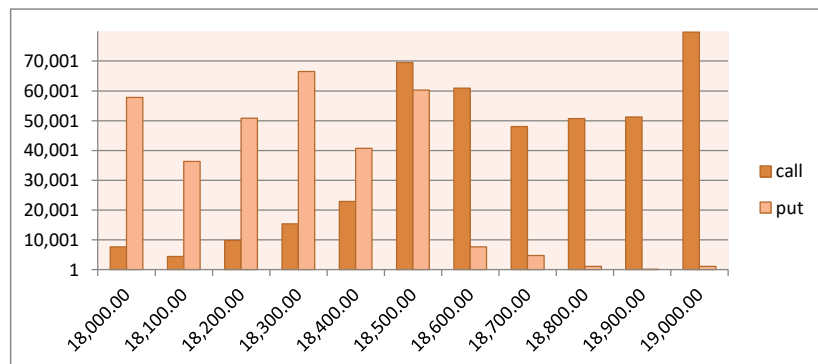
FII Open Interest-(Qty)

FII OI (Qty)	15-10-2021	Previous	% Change
Index Futures	143909.00	148029.00	-2.86%
Index Options	1445220.00	1233871.00	14.62%
Stock Futures	1487265.00	1466054.00	1.43%
Stock Options	424160.00	402186.00	5.18%
Total	3500554	3250140	7.15%

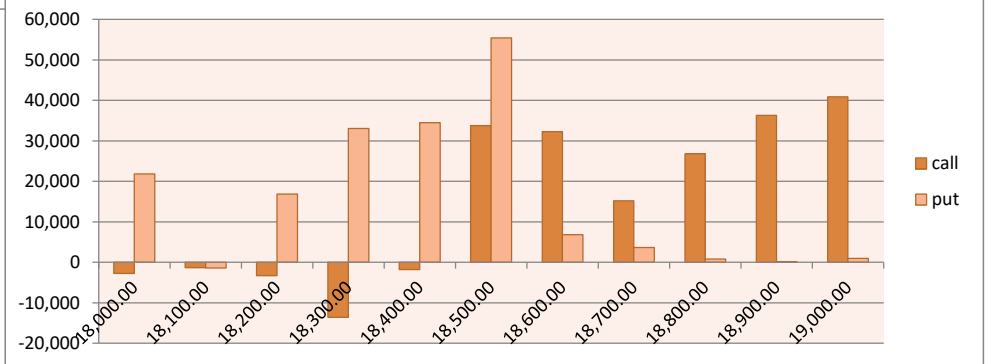
FII Derivatives Statistics-Turnover

Particulars	Buy (Rs Cr)	Sell (Rs Cr)	Net	OI Total (Rs Cr)	Index	Stocks	Total
Index Futures	4401.57	3074.77	1326.8	Future	33058.00	210434.00	243492.00
Index Options	730665.69	728767.51	1898.18	Call	218247.00	129892.00	348139.00
Stock Futures	23317.00	23371.16	-54.16	Put	278310.00	68622.00	346932.00
Stock Options	38466.74	38710.66	-243.92				
Total	796851.00	793924.10	2926.90	Total	529615.00	408948.00	938563.00

Nifty Open Interest Data



Nifty -Change in Open Interest



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