

Twitter Thread by Gautam Mazumdar



Gautam Mazumdar

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Nifty.... Bank Nifty

The change in open interest in April and May expiry is comparable and that too in early March.

INSTRUMENT	SYMBOL	EXPIRY	STRIKE	OPTION_T	OPEN	HIGH	LOW	CLOSE	SETTLE	CONTRAC	VAL_INLAH	OPEN_I	CHG_IN	TIMESTAN
FUTIDX	NIFTY	25-Mar-21	0	XX	15047.95	15235	14992.1	15106.25	15106.25	206276	2338653.19	12360825	2073300	04-Mar-21
FUTIDX	NIFTY	29-Apr-21	0	XX	15100	15300	15066.75	15179.5	15179.5	7722	87969.76	1357725	89325	04-Mar-21
FUTIDX	NIFTY	27-May-21	0	XX	15200	15343.9	15115	15228.35	15228.35	2178	24903.12	378075	83250	04-Mar-21
INSTRUMENT	SYMBOL	EXPIRY	STRIKE	OPTION_T	OPEN	HIGH	LOW	CLOSE	SETTLE	CONTRAC	VAL_INLAH	OPEN_I	CHG_IN	TIMESTAN
FUTIDX	BANKNIFTY	25-Mar-21	0	XX	35726.25	36421.25	35530	35879.75	35879.75	232785	2090907.91	1345800	-158500	04-Mar-21
FUTIDX	BANKNIFTY	29-Apr-21	0	XX	36000	36517.45	35642.25	35990.8	35990.8	17399	157389.89	620625	193675	04-Mar-21
FUTIDX	BANKNIFTY	27-May-21	0	XX	36026.75	36578.3	35728	36093.8	36093.8	7825	71070.55	541550	177075	04-Mar-21

Whenever such phenomenon occurs, a major top or bottom is usually created in far month.

I am generally a little humble in posting my views. However, mark my words, we will revisit this tweet on expiry of May series.

Plan your trades well.

#MidnightOil studies