



Derivative Insights

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GEOJIT

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Option OI Spectrum - Indices

WEEKLY	NIFTY		BANK NIFTY		FIN NIFTY	
	Calls	Puts	Calls	Puts	Calls	Puts
H'st OI Chg	21100	20900	46900	46800	21600	19500
H'st OI	21000	20800	46900	46800	22000	20000
H'st Vol	21000	20900	46900	46800	21100	21000

MONTHLY	NIFTY		BANK NIFTY		FIN NIFTY	
	Calls	Puts	Calls	Puts	Calls	Puts
H'st OI Chg	22000	20900	47000	47000	21600	21000
H'st OI	21000	19000	46000	46000	21000	21000
H'st Vol	21000	21000	47000	47000	21000	21000

Comments:

Nifty weekly contract has highest open interest at 21000 for Calls and 20800 for Puts while monthly contracts have highest open interest at 21000 for Calls and 19000 for Puts. Highest new OI addition was seen at 21100 for Calls and 20900 for Puts in weekly and at 22000 for Calls and 20900 for Puts in monthly contracts. FIIs increased their future index long position holdings by 10.19%, decrease future index shorts by 12.02% and decrease in index options by 15.19% in Call longs, 19.20% decrease in Call short, 36.53% decrease in Put longs and 34.80% decrease in Put shorts.

Stock future in focus

Future*	Prv Close	Pr % Chg	OI % Chg	Comments
EICHERMOT	4069.55	-1.68	2.39	Long unwinding
TRENT	2884.95	-0.27	1.20	Long unwinding

Index F&O

	NIFTY		BANK NIFTY		FIN NIFTY	
	Last	Chg	Last	Chg	Last	Chg
Near Fut	21039	97	46926	-226	21082	-28
Discount	102	14	92	-49	56	-49
Straddle*	484	19	1215	-72	512	-4

FII activity in Index F&O

	Fut longs	Fut shorts	CE Longs	CE Shorts	PE Longs	PE Shorts
OI %Chg	10.19	-12.02	-15.19	-19.20	-36.53	-34.80
OI	130109	107155	986271	1224236	657756	860719

* Near month

Call

Nifty Option Spectrum

Put

Comments	Volume	Price	OI	OI%Chg	Price%	Strike	Price%	OI%Chg	OI	Price	Volume	Comments
Short covering	951	971.2	499450	-2.6	10.1	20100	-20.9	1.7	951200	31.65	15288	Short addition
Short covering	7200	873.8	1164500	-3.9	10.6	20200	-22.1	-7.4	2003550	36.65	32737	Long unwinding
Short covering	2001	783.25	480650	-7.2	11.9	20300	-23.7	2.8	1497100	44.75	25199	Short addition
Short covering	5575	694.2	603900	-11.4	13.4	20400	-23.7	-4.3	1185850	54.65	24356	Long unwinding
Long addition	16081	606.8	1521950	0.1	14.4	20500	-22.9	4.6	3374550	68.7	62600	Short addition
Short covering	10033	526.7	784500	-7.6	16.5	20600	-22.6	13.2	1487400	85.05	39448	Short addition
Short covering	18887	448.3	776800	-11.0	17.9	20700	-21.8	21.5	1060550	107.55	36275	Short addition
Short covering	35755	376.85	1197150	-0.8	19.9	20800	-20.5	17.3	1677400	135.65	57807	Short addition
Long addition	63007	312.7	870400	9.3	23.0	20900	-18.9	142.0	987050	170.9	67757	Short addition
Short covering	11154	281.6	140400	-8.7	24.5	20950	-18.5	34.3	92350	189.95	10673	Short addition
Long addition	144020	252.9	3163800	12.9	25.6	21000	-18.1	63.2	2158000	210.55	125551	Short addition
Short covering	7871	226.6	115500	-2.9	27.1	21050	-17.9	31.1	80450	233.75	4116	Short addition
Long addition	32083	202.5	776850	13.1	28.6	21100	-17.3	94.8	172500	259.7	14606	Short addition
Long addition	33694	159.15	966350	17.3	31.9	21200	-16.0	43.1	133850	314.6	10409	Short addition
Long addition	26756	120.45	695750	27.2	34.2	21300	-14.3	74.8	63350	379.15	4126	Short addition
Long addition	23398	90.65	519850	27.3	36.9	21400	-14.2	56.8	18500	444.8	619	Short addition
Long addition	65896	66.55	1662800	28.6	36.8	21500	-13.2	31.3	209400	520.1	5539	Short addition
Long addition	20761	48.95	486100	71.7	36.2	21600	-12.6	7.9	4800	600.15	94	Short addition
Long addition	16432	36	373650	20.4	35.8	21700	-12.5	-	4150	691.4	16	
Long addition	21052	26.7	377750	45.3	34.2	21800	-12.7	460.0	1400	768.3	35	Short addition
-	9673	20.85	134300	-	27.9	21900	-9.0	125.0	450	880.8	5	Short addition

Stock Futures

Long buildup			Short covering			Short buildup			Long unwinding		
Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%
CHAMBLFERT	7.45	12.10	LTTS	3.61	-12.85	CANFINHOME	-5.82	8.63	BALRAMCHIN	-7.65	-1.05
HAL	6.47	15.29	IEX	2.76	-2.79	EICHERMOT	-1.68	2.39	ADANIANT	-2.40	-4.49
TATAPOWER	4.54	8.72	RBLBANK	2.54	-0.89	ABFRL	-1.45	7.17	ACC	-2.34	-0.67
INDIAMART	4.29	23.12	BEL	2.42	-2.95	AUBANK	-1.43	1.38	IDEA	-1.89	-0.50
SAIL	3.79	12.41	RECLTD	2.18	-1.50	CIPLA	-1.30	1.84	AMBUJACEM	-1.59	-3.43
IRCTC	3.76	1.24	ALKEM	1.90	-2.12	ICICIGI	-1.18	1.51	IPCALAB	-1.03	-0.03
GNFC	3.74	3.60	IBULHSGFIN	1.80	-1.86	MARUTI	-1.17	0.37	DRREDDY	-1.02	-4.34
WIPRO	3.65	4.12	INFY	1.64	-0.92	LUPIN	-1.14	5.58	TORNTPHARM	-1.01	-2.18
GLENMARK	3.54	2.42	GODREJPROP	1.61	-1.44	GMRINFRA	-1.12	0.77	ULTRACEMCO	-0.99	-1.02

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