



# Derivative Insights

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## Option OI Spectrum - Indices

WEEKLY	NIFTY		BANK NIFTY		FIN NIFTY	
	Calls	Puts	Calls	Puts	Calls	Puts
H'st OI Chg	21000	19000	44500	44400	20200	19000
H'st OI	21000	20000	44500	44400	20200	19000
H'st Vol	20100	20000	44500	44300	20000	20000

  

MONTHLY	NIFTY		BANK NIFTY		FIN NIFTY	
	Calls	Puts	Calls	Puts	Calls	Puts
H'st OI Chg	20200	19000	46000	44500	20200	20000
H'st OI	21000	19000	46000	44000	19600	19600
H'st Vol	20000	20000	46000	44500	21500	20000

### Comments:

Nifty weekly contract has highest open interest at 21000 for Calls and 20000 for Puts while monthly contracts have highest open interest at 21000 for Calls and 19000 for Puts. Highest new OI addition was seen at 21000 for Calls and 19000 for Puts in weekly and at 20200 for Calls and 19000 for Puts in monthly contracts. FIIs decreased their future index long position holdings by 9.60%, decreased future index shorts by 34.14% and decreased in index options by 57.16% in Call longs, 52.33% decrease in Call short, 62.05% decrease in Put longs and 64.41% decrease in Put shorts.

## Stock future in focus

Future*	Prv Close	Pr % Chg	OI % Chg	Comments
PETRONET	202.8	1.60	-82.79	Short covering
HAVELLS	1302.65	1.18	-74.07	Short covering

## Index F&O

	NIFTY		BANK NIFTY		FIN NIFTY	
	Last	Chg	Last	Chg	Last	Chg
Near Fut	20271	18	44732	-175	20193	33
Discount	137	-19	251	-90	139	-90
Straddle*	523	18	1234	-23	649	72

## FII activity in Index F&O

	Fut longs	Fut shorts	CE Longs	CE Shorts	PE Longs	PE Shorts
OI %Chg	-9.60	-34.14	-57.16	-52.33	-62.05	-64.41
OI	71456	128404	563597	812225	399423	498449

\* Near month

## Call

## Nifty Option Spectrum

## Put

Comments	Volume	Price	OI	OI%Chg	Price%	Strike	Price%	OI%Chg	OI	Price	Volume	Comments
Short covering	3790	930.65	367000	-9.7	0.0	19200	-94.7	-47.9	2308700	0.1	481349	Long unwinding
Short covering	3747	834.6	192800	-22.0	0.3	19300	-92.7	-34.9	2572700	0.15	410377	Long unwinding
Short covering	4989	732.55	374100	-6.6	0.1	19400	-95.6	-34.6	2953750	0.1	531846	Long unwinding
Short covering	18689	633.05	925650	-10.8	0.1	19500	-96.1	-38.3	4922850	0.1	1642471	Long unwinding
Long unwinding	14864	530.35	308250	-51.9	-0.5	19600	-96.5	-28.5	4899100	0.1	1802655	Long unwinding
Long unwinding	30354	430.85	492700	-53.1	-0.9	19700	-95.5	-30.0	5584200	0.15	2258256	Long unwinding
Long unwinding	134550	329.65	1613200	-46.0	-1.6	19800	-96.4	-43.6	7008450	0.15	4204538	Long unwinding
Long unwinding	485587	228.85	1728700	-44.6	-3.5	19900	-97.5	-48.9	5899050	0.15	8032106	Long unwinding
Long unwinding	4727477	128.1	2452600	-49.8	-10.5	20000	-97.3	-37.9	10175700	0.35	21700320	Long unwinding
Long unwinding	11354139	77.7	2318750	-20.1	-22.4	20050	-95.1	71.5	12154000	0.95	27000669	Short addition
Long unwinding	30241192	30.55	3942050	-53.7	-50.7	20100	-89.8	9.5	11708750	3.15	24462772	Short addition
Short addition	31604666	1.75	13794150	96.5	-94.8	20150	-60.6	81.1	3907350	20.55	6987456	Short addition
Long unwinding	20152954	0.5	9159450	-28.6	-96.9	20200	-15.0	-61.2	637750	71.85	2166077	Long unwinding
Short addition	6409041	0.1	9186750	11.9	-96.7	20300	1.3	-4.7	152500	174.5	223594	Short covering
Long unwinding	2742046	0.1	6540750	-4.7	-90.9	20400	3.1	-27.9	78050	277.05	14655	Short covering
Short addition	2243332	0.1	11015800	50.3	-84.6	20500	1.7	-21.5	162100	374.6	8283	Short covering
Short addition	797275	0.05	2903750	45.3	-88.9	20600	2.2	-9.5	7650	475.4	648	Short covering
Long unwinding	569506	0.05	1961700	-30.7	-85.7	20700	0.3	-8.9	4100	569.4	119	Short covering
Short addition	377847	0.05	1528950	11.6	-83.3	20800	1.7	-	2100	675.85	86	Short covering
Long unwinding	250001	0.1	788350	-14.8	-66.7	20900	0.6	25.0	500	776.75	17	Long addition
-	758886	0.05	3044350	-	-83.3	21000	0.6	-39.4	140700	874.6	4429	Short covering

## Stock Futures

Long buildup			Short covering			Short buildup			Long unwinding		
Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%
			INDIACEM	7.67	-65.84				ADANIEN	-1.68	-67.42
			DELTACORP	5.55	-65.00				FEDERALBNK	-1.77	-73.98
			IBULHSGFIN	5.34	-86.48				RBLBANK	-1.51	-62.31
			MUTHOOTFIN	4.78	-69.53				ADANIPTS	-1.15	-86.65
			GAIL	4.72	-79.16				ESCORTS	-0.98	-82.41
			TRENT	3.91	-63.79				ABCAPITAL	-0.86	-84.35
			ALKEM	3.52	-55.98				BALKRISIND	-0.74	-61.47
			IOC	3.14	-65.91				CUB	-0.51	-84.85
			ULTRACEMCO	2.97	-66.17				PAGEIND	-0.49	-66.48

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