



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	20900	20500	47100	47000	22000	21200
H'st OI	21000	20500	47100	47000	22000	21200
H'st Vol	20900	20800	47100	47000	21200	21100

MONTHLY	NIFTY		BANK NIFTY		FIN NIFTY	
	Calls	Puts	Calls	Puts	Calls	Puts
H'st OI Chg	21000	20500	47000	47000	21100	21100
H'st OI	21000	19000	46000	46000	22000	22000
H'st Vol	21000	21000	47000	47000	49000	21000

Comments:

Nifty weekly contract has highest open interest at 21000 for Calls and 20500 for Puts while monthly contracts have highest open interest at 21000 for Calls and 19000 for Puts. Highest new OI addition was seen at 20900 for Calls and 20500 for Puts in weekly and at 21000 for Calls and 20500 for Puts in monthly contracts. FIIs decreased their future index long position holdings by 6.28%, increased future index shorts by 1.81% and in index options by 13.86% decrease in Call longs, 8.63% decrease in Call short, 28.73% decrease in Put longs and 22.32% decrease in Put shorts.

Stock future in focus

Future*	Prv Close	Pr % Chg	OI % Chg	Comments
MCDOWELL-N	1076.80	2.19	-4.82	Short covering
MARICO	542.10	0.06	-0.50	Short covering

Index F&O

	NIFTY		BANK NIFTY		FIN NIFTY	
	Last	Chg	Last	Chg	Last	Chg
Near Fut	21034	11	47396	88	21260	-9
Discount	108	-9	304	93	89	93
Straddle*	355	-40	981	-81	363	-77

FII activity in Index F&O

	Fut longs	Fut shorts	CE Longs	CE Shorts	PE Longs	PE Shorts
OI %Chg	-6.28	1.81	-13.86	-8.63	-28.73	-22.32
OI	144200	105505	1090433	1081546	780278	727428

* Near month

Call

Nifty Option Spectrum

Put

Comments	Volume	Price	OI	OI%Chg	Price%	Strike	Price%	OI%Chg	OI	Price	Volume	Comments
Short covering	1909	947.05	450050	-0.5	0.5	20100	-34.8	-2.0	795800	12.35	25065	Long unwinding
Long unwinding	20576	842.4	737500	-28.2	-0.4	20200	-36.2	-14.9	1570850	14.2	55224	Long unwinding
Short covering	1293	749.1	394450	-3.1	0.8	20300	-34.7	3.2	1459500	18.05	40698	Short addition
Short covering	2228	652.3	508150	-3.1	0.1	20400	-32.9	-9.7	1387800	23.05	43593	Long unwinding
Long unwinding	15855	563.65	1241350	-3.4	-0.4	20500	-30.5	3.1	3668900	30.9	119365	Short addition
Long unwinding	7447	472.55	623400	-4.1	-1.6	20600	-29.3	9.9	2071150	40.7	80290	Short addition
Long unwinding	22330	387.9	503700	-12.3	-3.5	20700	-26.3	5.8	1494700	56.35	68601	Short addition
Short addition	65000	311.5	1072150	1.5	-4.5	20800	-21.4	-2.4	2351100	79.35	136180	Long unwinding
Short addition	97768	244.4	1277950	9.9	-6.0	20900	-18.0	0.0	1561800	110.8	122338	Long unwinding
Short addition	16741	212.25	285750	20.6	-7.2	20950	-16.1	8.5	210600	129.25	17505	Short addition
Short addition	239803	184.1	4069900	8.6	-8.5	21000	-13.7	0.4	3763000	151.7	239577	Short addition
Short addition	21078	157.45	303850	21.3	-9.7	21050	-12.6	-17.3	114850	174.7	10326	Long unwinding
Long unwinding	63998	135.1	1060600	-6.8	-10.9	21100	-11.3	-27.7	455450	200.55	48324	Long unwinding
Short addition	87545	99.15	1640350	24.4	-10.8	21200	-9.3	-4.3	311350	258.95	19830	Long unwinding
Short addition	59699	65	980350	17.0	-17.0	21300	-6.7	-4.7	129550	328.35	5283	Long unwinding
Short addition	52613	43.05	1072800	22.4	-20.6	21400	-4.8	-19.9	30200	407.9	1132	Long unwinding
Long unwinding	89182	28.15	2302350	-6.0	-24.1	21500	-3.3	1.9	313700	491.15	5530	Short addition
Long unwinding	40425	19	673600	-10.3	-25.8	21600	-2.1	1.9	13650	581.85	198	Short addition
Short addition	31600	13.35	604200	4.4	-25.6	21700	-1.7	-	6950	671.15	34	
Short addition	20949	10.05	483950	1.1	-21.8	21800	-1.1	0.1	35850	782.85	29	Short addition
-	11550	7.85	197150	-	-21.1	21900	-1.8	7.4	1450	864.45	9	Short addition

Stock Futures

Long buildup			Short covering			Short buildup			Long unwinding		
Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%
RECLTD	8.93	5.19	GMRINFRA	7.47	-1.20	INFY	-1.95	1.21	BALRAMCHIN	-2.72	-2.73
PFC	8.16	3.96	SAIL	3.38	-3.97	ICICIPRULI	-1.50	1.26	TCS	-1.88	-1.40
HINDPETRO	4.77	4.26	IBULHSGFIN	3.07	-2.79	PIIND	-1.49	40.10	SBILIFE	-1.22	-1.41
BIOCON	4.54	2.16	PEL	2.99	-0.93	ONGC	-1.40	2.40	WIPRO	-0.82	-1.08
NMDC	4.53	0.59	TRENT	2.95	-0.35	BAJAJFINSV	-1.39	0.47	HAVELLS	-0.82	-1.32
TVSMOTOR	4.27	7.15	HEROMOTOCO	2.88	-1.24	APOLLOTYRE	-1.25	11.81	TECHM	-0.80	-1.45
NTPC	3.54	1.03	AUROPHARMA	2.61	-1.18	TATACOMM	-1.13	1.27	ABFRL	-0.65	-1.12
COLPAL	2.64	0.18	TATAPOWER	2.51	-0.12	DIXON	-1.02	0.59	GRANULES	-0.59	-4.61
BANKBARODA	2.58	1.72	ALKEM	2.49	-8.95	OFSS	-0.93	4.30	LTIM	-0.56	-6.04

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