



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	21500	21400	48000	47900	22000	21450
H'st OI	21500	21300	48000	47000	22000	21200
H'st Vol	21500	21400	48000	48000	21500	21400

MONTHLY	NIFTY		BANK NIFTY		FIN NIFTY	
	Calls	Puts	Calls	Puts	Calls	Puts
H'st OI Chg	21500	21400	48000	47000	22000	21500
H'st OI	22000	21000	48000	46000	21500	21500
H'st Vol	21500	21500	48000	48000	21500	21500

Comments:

Nifty weekly contract has highest open interest at 21500 for Calls and 21300 for Puts while monthly contracts have highest open interest at 22000 for Calls and 21000 for Puts. Highest new OI addition was seen at 21500 for Calls and 21400 for Puts in weekly and at 21500 for Calls and 21400 for Puts in monthly contracts. FIIs increased their future index long position holdings by 0.59%, decreased future index shorts by 0.28% and in index options by 23.48% increase in Call longs, 0.09% decrease in Call short, 28.41% increase in Put longs and 6.12% decrease in Put shorts.

Stock future in focus

Future*	Prv Close	Pr % Chg	OI % Chg	Comments
NATIONALUM	115.95	4.13	-4.78	Short covering
SAIL	115.65	3.44	-6.58	Short covering

Index F&O

	NIFTY		BANK NIFTY		FIN NIFTY	
	Last	Chg	Last	Chg	Last	Chg
Near Fut	21477	-80	47947	-324	21470	-122
Discount	59	-42	80	-48	25	-48
Straddle*	342	-22	870	-61	334	-27

FII activity in Index F&O

	Fut longs	Fut shorts	CE Longs	CE Shorts	PE Longs	PE Shorts
OI %Chg	0.59	-0.28	23.48	-0.09	28.41	-6.12
OI	154317	102912	1348764	1245128	1302835	1040615

* Near month

Call

Nifty Option Spectrum

Put

Comments	Volume	Price	OI	OI%Chg	Price%	Strike	Price%	OI%Chg	OI	Price	Volume	Comments
Long unwinding	2060	882.8	474250	-11.2	-10.2	20600	-21.9	-3.1	1269900	13.7	30940	Long unwinding
Long unwinding	1408	789.25	458250	-3.6	-10.1	20700	-19.7	0.4	1414850	17.15	47207	Short addition
Long unwinding	3378	698.75	782500	-4.5	-10.6	20800	-17.6	-1.9	2368650	22.05	51891	Long unwinding
Long unwinding	4016	602.75	747550	-8.5	-12.2	20900	-12.5	13.9	2379350	29.3	73711	Short addition
Long unwinding	24200	513.85	2550350	-8.8	-14.0	21000	-8.0	-1.2	5023200	38.9	132510	Long unwinding
Long unwinding	8231	427.75	645200	-13.6	-16.8	21100	-2.8	15.4	1746700	51.95	69684	Short addition
Long unwinding	24245	346.25	1264750	-12.4	-19.0	21200	2.2	3.8	2312650	70.8	115047	Long addition
Long unwinding	52802	276.15	1273550	-25.9	-20.2	21300	7.1	-4.0	1749850	97.55	113695	Short covering
Short addition	118883	210.15	1338250	14.5	-23.9	21400	11.3	44.9	1880700	132	180170	Long addition
Short addition	50172	182.1	558550	128.5	-24.9	21450	14.2	75.3	500650	152.35	60252	Long addition
Short addition	264100	155.65	3574600	33.7	-26.4	21500	13.9	32.5	2180800	174.25	226674	Long addition
Short addition	38023	132.6	529200	19.3	-28.1	21550	16.2	45.9	190600	203.4	19938	Long addition
Short addition	95945	111	1409700	16.2	-29.6	21600	16.9	14.8	300450	231.55	35777	Long addition
Short addition	94653	78.2	1365600	11.7	-31.2	21700	18.2	45.8	156000	297.75	19304	Long addition
Short addition	81799	53.95	1302950	12.8	-32.1	21800	17.6	16.7	76200	375.65	6585	Long addition
Short addition	61078	37.4	1026300	62.9	-31.2	21900	17.2	-7.5	24200	463.5	1438	Short covering
Short addition	172209	26.75	3621850	2.2	-28.4	22000	15.2	-5.7	737950	548.45	8533	Short covering
Short addition	36892	19	426000	58.3	-26.4	22100	13.9	16.1	3600	641.8	79	Long addition
Short addition	43018	13.75	720050	54.7	-26.3	22200	12.9	-	2750	737.55	55	
Short addition	32488	10.05	394400	31.2	-24.2	22300	16.9	-4.2	1150	841.3	4	Short covering
-	25643	7.5	643900	-	-19.8	22400	0.0	0.0	900	1036.6	0	-

Stock Futures

Long buildup			Short covering			Short buildup			Long unwinding		
Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%
IRCTC	12.35	12.57	SIEMENS	5.87	-0.41	GODREJPROP	-3.29	0.60	OBEROIRLTY	-2.27	-2.98
IBULHSGFIN	4.50	7.26	HINDCOPPER	5.32	-7.88	POWERGRID	-2.16	1.00	RAMCOCEM	-2.25	-0.96
EXIDEIND	3.54	6.60	NATIONALUM	4.13	-4.78	CANBK	-1.79	0.16	ICICIBANK	-1.60	-1.14
GRANULES	3.42	4.32	BALRAMCHIN	4.06	-4.85	HINDPETRO	-1.40	1.56	MCX	-1.55	-1.03
BHEL	3.18	1.94	LAURUSLABS	3.53	-0.24	AUBANK	-1.40	1.21	RBLBANK	-1.47	-1.61
MCDOWELL-N	1.84	6.69	SAIL	3.44	-6.58	PERSISTENT	-1.32	1.43	TECHM	-1.45	-3.48
INDHOTEL	1.67	2.84	BAJAJ-AUTO	2.58	-1.55	ASTRAL	-1.19	0.22	ONGC	-1.41	-3.65
CUMMINSIND	1.41	0.25	CUB	2.51	-0.79	APOLLOHOSP	-1.13	2.11	LICHSGFIN	-1.38	-3.01
IEX	1.32	0.41	TORNTPHARM	2.10	-0.41	JUBLFOOD	-1.07	0.01	GNFC	-1.15	-1.03

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