



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	21300	20750	47700	47400	22000	21000
H'st OI	21500	21000	47700	47400	22000	21000
H'st Vol	21500	21500	48000	47500	21500	21500

MONTHLY	NIFTY		BANK NIFTY		FIN NIFTY	
	Calls	Puts	Calls	Puts	Calls	Puts
H'st OI Chg	21600	21600	48000	45000	22000	21000
H'st OI	21500	21000	48000	46000	22000	22000
H'st Vol	21500	21500	48000	48000	21500	21500

Comments:

Nifty weekly contract has highest open interest at 21500 for Calls and 21000 for Puts while monthly contracts have highest open interest at 21500 for Calls and 21000 for Puts. Highest new OI addition was seen at 21300 for Calls and 20750 for Puts in weekly and at 21600 for Calls and 21600 for Puts in monthly contracts. FIIs increased their future index long position holdings by 10.63%, decreased future index shorts by 2.44% and in index options by 4.04% decrease in Call longs, 28.42% decrease in Call short, 6.94% increase in Put longs and 27.31% decrease in Put shorts.

Stock future in focus

Future*	Prv Close	Pr % Chg	OI % Chg	Comments
HCLTECH	1445.15	-3.15	0.11	Long Unwinding
TECHM	1248.60	-2.74	1.11	Long Unwinding

Index F&O

	NIFTY		BANK NIFTY		FIN NIFTY	
	Last	Chg	Last	Chg	Last	Chg
Near Fut	21217	-311	47481	-529	21254	-239
Discount	67	-8	35	-104	53	-104
Straddle*	303	-2	788	11	266	-24

FII activity in Index F&O

	Fut longs	Fut shorts	CE Longs	CE Shorts	PE Longs	PE Shorts
OI %Chg	10.63	-2.44	-4.04	-28.42	6.94	-27.31
OI	183121	97672	1378154	1081214	1166660	779662

* Near month

Call

Nifty Option Spectrum

Put

Comments	Volume	Price	OI	OI%Chg	Price%	Strike	Price%	OI%Chg	OI	Price	Volume	Comments
Long unwinding	1040	927.35	268200	-10.3	-25.1	20300	60.5	24.4	907700	9.95	40831	Long addition
Long unwinding	1252	831.25	276600	-8.7	-26.9	20400	97.6	13.0	719850	12.55	52349	Long addition
Long unwinding	6338	741.1	1041550	-2.3	-28.7	20500	120.6	12.4	2995050	15.55	156634	Long addition
Long unwinding	3346	636.65	415050	-8.7	-31.8	20600	139.1	-4.6	1111150	20.2	68105	Short covering
Long unwinding	2248	542.6	411900	-8.1	-35.6	20700	177.8	1.0	1235300	28.2	96392	Long addition
Short addition	10155	454.4	780250	3.9	-38.7	20800	193.4	4.4	2074650	38	158496	Long addition
Short addition	31617	372.35	1399550	111.4	-42.4	20900	201.1	13.7	1995950	52.4	188109	Long addition
Long unwinding	52176	299.55	2367700	-0.3	-45.8	21000	198.4	12.4	5703950	72.5	532696	Long addition
Short addition	33128	218.8	765650	21.7	-53.1	21100	201.9	17.0	1875850	103.7	298735	Long addition
Short addition	20133	188.4	471700	86.7	-55.2	21150	196.4	11.0	558900	120.8	124986	Long addition
Short addition	122723	162.9	1570250	39.8	-57.1	21200	187.1	-5.8	2255150	140.25	489779	Short covering
Short addition	51735	137.8	490650	55.3	-59.0	21250	173.8	-7.8	515650	159.05	150127	Short covering
Short addition	213073	114.85	2183200	92.5	-61.9	21300	171.7	-15.1	2319850	188.8	517033	Short covering
Short addition	341707	77.2	3287350	46.9	-66.5	21400	152.2	-31.9	2051000	249.45	531785	Short covering
Short addition	656276	52.25	5443050	24.5	-68.9	21500	135.9	-6.7	3162300	322.95	666568	Short covering
Short addition	573828	35.6	3768650	135.4	-69.9	21600	118.9	181.7	1571450	410.05	376597	Long addition
Short addition	429734	25.4	2305600	32.2	-69.2	21700	103.0	173.3	477300	505.1	103807	Long addition
Short addition	364238	19.75	2039350	31.8	-64.1	21800	83.5	71.3	218350	596.3	37334	Long addition
Short addition	264126	15.9	1398000	35.6	-56.1	21900	70.6	-	83750	690.55	8704	
Short addition	377349	12.65	4481650	6.6	-50.2	22000	60.9	-6.7	724550	794.1	27339	Short covering
-	155255	10.2	877750	-	-39.5	22100	50.2	557.5	26300	885.45	762	Long addition

Stock Futures

Long buildup			Short covering			Short buildup			Long unwinding		
Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%
BRITANNIA	0.85	3.38	AUBANK	3.18	-1.98	IBULHSGFIN	-11.26	4.79	INDUSTOWER	-8.49	-14.40
HDFCAMC	0.08	5.94	VOLTAS	3.01	-10.31	DALBHARAT	-5.51	3.34	PEL	-8.16	-13.40
HDFCBANK	0.05	1.16	ONGC	1.49	-7.52	UPL	-4.69	1.10	IRCTC	-7.90	-18.88
			TATACONSUM	1.14	-2.90	HCLTECH	-3.15	0.11	INDIACEM	-7.50	-16.45
						TECHM	-2.74	1.11	NATIONALUM	-7.31	-10.09
						ASTRAL	-2.70	4.17	RECLTD	-7.14	-6.24
						GRASIM	-2.67	1.04	SAIL	-6.91	-6.12
						DABUR	-2.63	1.44	BHEL	-6.86	-10.75
						LT	-2.07	1.85	IEX	-6.83	-9.47

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