



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	21750	21750	48600	48500	23000	21000
H'st OI	21750	21750	48500	48500	23000	21000
H'st Vol	21800	21700	48500	48500	21600	21500

MONTHLY	NIFTY		BANK NIFTY		FIN NIFTY	
	Calls	Puts	Calls	Puts	Calls	Puts
H'st OI Chg	21750	21750	48600	48500	23000	21550
H'st OI	21750	21750	48500	48500	22500	22500
H'st Vol	21800	21700	48500	48500	23000	21550

Comments:

Nifty weekly contract has highest open interest at 21750 for Calls and 21750 for Puts while monthly contracts have highest open interest at 21750 for Calls and 21750 for Puts. Highest new OI addition was seen at 21750 for Calls and 21750 for Puts in weekly and at 21750 for Calls and 21750 for Puts in monthly contracts. FIIs decreased their future index long position holdings by 21.21%, decreased future index shorts by 42.23% and in index options by 62.98% decrease in Call longs, 69.73% decrease in Call short, 48.63% decrease in Put longs and 63.97% decrease in Put shorts.

Stock future in focus

Future*	Prv Close	Pr % Chg	OI % Chg	Comments
CONCOR	856.90	2.29	-86.25	Short covering
POLYCAB	5458.85	0.27	-68.45	Short covering

Index F&O

	NIFTY		BANK NIFTY		FIN NIFTY	
	Last	Chg	Last	Chg	Last	Chg
Near Fut	21942	88	48822	147	21710	45
Discount	164	-36	314	-80	176	-80
Straddle*	703	-25	1735	-51	755	-95

FII activity in Index F&O

	Fut longs	Fut shorts	CE Longs	CE Shorts	PE Longs	PE Shorts
OI %Chg	-21.21	-42.23	-62.98	-69.73	-48.63	-63.97
OI	145233	63595	516254	637189	411605	513471

* Near month

Call

Nifty Option Spectrum

Put

Comments	Volume	Price	OI	OI%Chg	Price%	Strike	Price%	OI%Chg	OI	Price	Volume	Comments
Short covering	36384	875.45	747400	-55.9	11.3	20900	-96.9	-52.8	3003050	0.1	1241441	Long unwinding
Short covering	32130	773.9	1570900	-39.6	13.5	21000	-97.4	-24.9	9402800	0.1	2881232	Long unwinding
Short covering	11776	676.35	319600	-52.1	16.6	21100	-96.6	-44.9	3334750	0.15	1836184	Long unwinding
Short covering	15687	574.75	575000	-35.2	18.3	21200	-98.2	-44.7	4331400	0.1	2679644	Long unwinding
Short covering	38427	474.55	913950	-34.0	22.9	21300	-97.9	-38.8	4714000	0.15	3083594	Long unwinding
Short covering	74341	373.7	1376250	-28.0	30.5	21400	-97.7	-5.1	7915050	0.25	3840898	Long unwinding
Short covering	348298	273.7	2367500	-55.0	42.4	21500	-98.4	-26.9	9967750	0.3	6592732	Long unwinding
Short covering	1349035	172.85	2002600	-63.4	57.9	21600	-99.0	-25.7	7436100	0.35	9131087	Long unwinding
Short covering	9427443	72.25	3901600	-50.2	38.0	21700	-99.2	162.3	9593400	0.55	19240243	Short addition
Short addition	18740521	22.6	14840750	264.0	-26.3	21750	-98.3	3788.4	15131750	1.7	18723034	Short addition
Short addition	26440524	1.6	13539250	54.7	-90.7	21800	-78.4	382.1	3130250	28.5	6764606	Short addition
Short addition	13982731	0.45	5471400	1.7	-94.8	21850	-54.9	811.5	608400	78.5	1055413	Short addition
Long unwinding	9489799	0.2	7177200	-3.2	-95.8	21900	-41.6	315.3	510850	127.7	502741	Short addition
Long unwinding	5803102	0.15	10006100	-31.6	-92.5	22000	-29.2	-38.3	281400	226.9	138815	Long unwinding
Short addition	2905672	0.1	5390950	8.5	-90.0	22100	-21.4	-6.0	10100	327.1	6148	Long unwinding
Short addition	2024968	0.1	6320400	60.6	-86.7	22200	-17.3	57.0	6750	425.9	1616	Short addition
Short addition	923905	0.1	2925750	21.4	-85.7	22300	-13.7	143.6	4750	527.25	273	Short addition
Long unwinding	815803	0.1	2612800	-25.2	-86.7	22400	-12.2	-40.0	600	625.7	74	Long unwinding
Long unwinding	1048281	0.1	5096100	-28.1	-83.3	22500	-10.0	-	8700	728.05	601	Long unwinding
Short addition	383141	0.1	1828250	243.3	-81.8	22600	-9.1	-25.7	1300	831.2	46	Long unwinding
-	602927	0.05	2628900	-	-88.9	22700	-7.4	-21.4	550	932.6	32	Long unwinding

Stock Futures

Long buildup			Short covering			Short buildup			Long unwinding		
Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%
ONGC	1.31	17.44	HINDCOPPER	14.88	-88.16				DELTACORP	-2.74	-87.92
			HINDPETRO	9.69	-23.64				CUMMINSIND	-2.60	-79.28
			NATIONALUM	9.10	-48.51				BIOCON	-2.18	-85.28
			SAIL	6.32	-47.55				ABB	-2.13	-86.48
			BHEL	5.77	-74.99				BSOFT	-1.94	-77.53
			IOC	5.21	-76.82				CHOLAFIN	-1.75	-27.26
			IEX	4.29	-77.38				M&MFIN	-1.57	-36.90
			COALINDIA	4.27	-31.75				DALBHARAT	-1.45	-79.55
			TATACOMM	4.09	-27.93				LAURUSLABS	-1.42	-54.86

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