



# 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	21700	21000	48000	46500	21350	21350
H'st OI	21800	21000	48000	47000	21350	21350
H'st Vol	21700	21600	48000	48000	21350	21350

  

MONTHLY	NIFTY		BANK NIFTY		FIN NIFTY	
	Calls	Puts	Calls	Puts	Calls	Puts
H'st OI Chg	21800	21400	48500	48000	21350	21350
H'st OI	22000	21000	46000	46000	21350	21350
H'st Vol	21700	21700	48000	48000	21350	21350

### Comments:

Nifty weekly contract has highest open interest at 21800 for Calls and 21000 for Puts while monthly contracts have highest open interest at 22000 for Calls and 21000 for Puts. Highest new OI addition was seen at 21700 for Calls and 21000 for Puts in weekly and at 21800 for Calls and 21400 for Puts in monthly contracts. FIIs increased their future index long position holdings by 0.92%, increased future index shorts by 4.85% and in index options by 26.65% increase in Call longs, 7.22% decrease in Call short, 48.56% increase in Put longs and 13.81% decrease in Put shorts.

## Stock future in focus

Future*	Prv Close	Pr % Chg	OI % Chg	Comments
DIVISLAB	4053.00	2.89	8.65	Long Buildup
SUNPHARMA	1301.35	2.70	3.08	Long Buildup

## Index F&O

	NIFTY		BANK NIFTY		FIN NIFTY	
	Last	Chg	Last	Chg	Last	Chg
Near Fut	21757	-132	47947	-589	21470	-140
Discount	91	-56	185	-116	124	-116
Straddle*	602	-49	1482	-60	652	-100

## FII activity in Index F&O

	Fut longs	Fut shorts	CE Longs	CE Shorts	PE Longs	PE Shorts
OI %Chg	0.92	4.85	26.65	-7.22	48.56	-13.81
OI	150027	70562	1636648	1397784	1178338	859925

\* Near month

### Call

### Nifty Option Spectrum

### Put

Comments	Volume	Price	OI	OI%Chg	Price%	Strike	Price%	OI%Chg	OI	Price	Volume	Comments
Long unwinding	262	927.45	88850	-1.8	-11.9	20900	9.4	-22.3	1165450	67.05	25811	Short covering
Long unwinding	6928	847.5	1031150	-7.1	-12.8	21000	10.1	-6.5	3630600	79.95	67273	Short covering
Long unwinding	433	751.8	212600	-1.2	-13.0	21100	12.9	-0.4	978950	98.35	16678	Short covering
Long unwinding	2242	672.5	383950	-1.7	-18.3	21200	16.6	6.3	1109550	117.15	28146	Long addition
Short addition	4981	597.15	404600	15.0	-16.5	21300	21.1	23.7	1276000	141.5	35059	Long addition
Short addition	4037	521.35	480450	1.4	-19.4	21400	18.1	34.3	1405800	168	38538	Long addition
Short addition	23934	454.35	1562500	4.4	-19.7	21500	17.9	2.7	2546250	196.5	91427	Long addition
Short addition	29514	390.9	626550	11.1	-20.3	21600	17.5	-2.3	1036800	230	59441	Short covering
Short addition	82068	332.85	1551700	9.0	-20.8	21700	16.6	1.4	1399100	269.3	105845	Long addition
Short addition	8559	299.55	141950	58.5	-24.5	21750	19.1	-17.3	124050	293.7	9027	Short covering
Short addition	63782	275.65	1067000	20.0	-25.0	21800	20.8	-3.0	1023150	317.15	68091	Short covering
Short addition	5960	253.05	80300	31.6	-27.0	21850	20.5	6.4	55150	341.2	4968	Long addition
Short addition	36165	229	599950	5.0	-26.1	21900	19.0	-36.8	331300	367.9	27805	Short covering
Long unwinding	77560	186.65	2637500	-1.1	-29.0	22000	19.5	-19.9	1180550	425.85	35669	Short covering
Long unwinding	17410	148	542900	-3.5	-31.8	22100	21.1	-1.0	95800	486.15	2267	Short covering
Short addition	27067	117	860850	19.7	-34.3	22200	20.2	-1.0	84950	555.65	3809	Short covering
Short addition	20312	92.55	604600	21.6	-35.7	22300	25.3	1.1	57550	635.6	1245	Long addition
Short addition	18118	72.25	415050	8.7	-35.6	22400	18.0	-0.1	38900	711.75	134	Short covering
Long unwinding	56261	55.05	1773450	-2.8	-35.5	22500	15.7	-	687150	801	6162	
Short addition	16509	41.3	466200	6.2	-40.7	22600	19.0	0.6	24500	894.2	20	Long addition
-	18955	31.25	519650	-	-37.8	22700	16.5	17.1	12650	955.65	94	Long addition

## Stock Futures

Long buildup			Short covering			Short buildup			Long unwinding		
Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%
LUPIN	5.95	5.56	ABFRL	7.58	-1.45	IDEA	-5.28	0.30	COFORGE	-2.79	-1.09
GLENMARK	4.09	3.25	OFSS	3.14	-1.32	FEDERALBNK	-3.01	5.52	BALRAMCHIN	-2.54	-8.40
BIOCON	4.00	0.30	NMDC	2.87	-0.52	ASHOKLEY	-2.89	8.90	POLYCAB	-2.44	-1.47
DELTA CORP	3.18	19.73	ABCAPITAL	2.81	-0.48	AUBANK	-2.68	10.61	LTIM	-2.28	-1.91
DIVISLAB	2.89	8.65	HINDPETRO	2.13	-0.21	MPHASIS	-2.59	1.64	IDFCFIRSTB	-2.21	-0.42
GUJGASLTD	2.88	4.24	SYNGENE	1.53	-4.05	TVSMOTOR	-2.56	4.46	DIXON	-2.04	-9.49
ADANI PORTS	2.87	0.54	BAJFINANCE	1.48	-3.92	ULTRACEMCO	-2.55	4.47	INDIGO	-1.91	-0.15
COALINDIA	2.73	0.71	VOLTAS	1.35	-2.00	M&M	-2.37	3.31	INDUSINDBK	-1.61	-0.99
SUNPHARMA	2.70	3.08	ACC	1.21	-4.48	MFSL	-2.34	2.03	DALBHARAT	-1.45	-0.32

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