



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	21650	21650	50000	48000	22500	20500
H'st OI	21650	21650	50000	46000	22500	20500
H'st Vol	21650	21650	48000	48000	21500	21400

MONTHLY	NIFTY		BANK NIFTY		FIN NIFTY	
	Calls	Puts	Calls	Puts	Calls	Puts
H'st OI Chg	21600	21600	48500	48000	22500	20500
H'st OI	22000	21000	49000	49000	22500	20500
H'st Vol	21700	21600	48000	48000	22500	21400

Comments:

Nifty weekly contract has highest open interest at 21650 for Calls and 21650 for Puts while monthly contracts have highest open interest at 22000 for Calls and 21000 for Puts. Highest new OI addition was seen at 21650 for Calls and 21650 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 0.25%, decreased future index shorts by 1.41% and in index options by 34.83% decrease in Call longs, 18.03% decrease in Call short, 44.34% decrease in Put longs and 8.20% decrease in Put shorts.

Stock future in focus

Future*	Prv Close	Pr % Chg	OI % Chg	Comments
CONCOR	920.05	3.57	5.12	Long buildup
OBEROIRLTY	1539.70	4.78	1.57	Long buildup

Index F&O

	NIFTY		BANK NIFTY		FIN NIFTY	
	Last	Chg	Last	Chg	Last	Chg
Near Fut	21786	186	48502	570	21641	271
Discount	127	45	306	79	125	79
Straddle*	520	-52	1305	-83	578	-117

FII activity in Index F&O

	Fut longs	Fut shorts	CE Longs	CE Shorts	PE Longs	PE Shorts
OI %Chg	0.25	-1.41	-34.83	-18.03	-44.34	-8.20
OI	148523	76456	729043	831868	463513	653110

* Near month

Call

Nifty Option Spectrum

Put

Comments	Volume	Price	OI	OI%Chg	Price%	Strike	Price%	OI%Chg	OI	Price	Volume	Comments
Short covering	165	919.65	88550	-0.1	18.7	20900	-45.1	3.6	1205700	42.15	18062	Short addition
Short covering	4833	830.4	993650	-0.2	21.0	21000	-44.6	-1.5	3664250	51.4	55992	Long unwinding
Short covering	357	750.45	209250	-0.8	23.4	21100	-43.5	-1.1	987800	64.25	15728	Long unwinding
Short covering	2444	658.3	360950	-4.9	23.5	21200	-43.3	13.1	1216500	78.1	21242	Short addition
Short covering	2772	581.55	367250	-6.9	25.4	21300	-40.3	-5.3	1267500	99.25	28503	Long unwinding
Short covering	9070	506.85	481250	-4.1	27.7	21400	-39.0	4.0	1437800	121.4	29495	Short addition
Short covering	36179	427.9	1512800	-10.4	27.4	21500	-36.7	5.6	2684800	149.25	79257	Short addition
Long addition	62868	366.5	1325150	62.6	32.0	21600	-35.5	68.8	1710650	180.2	83208	Short addition
Short covering	77827	300.85	1644350	-1.8	32.3	21700	-33.4	19.3	1781300	218.95	73094	Short addition
Long addition	8978	271.35	135300	0.6	32.1	21750	-32.1	46.3	103550	240.5	6411	Short addition
Short covering	43914	245.05	1045350	-13.9	34.2	21800	-30.7	2.9	879750	264.65	33255	Short addition
Short covering	4008	220.4	109600	-10.4	34.1	21850	-30.7	15.6	43700	287.6	1645	Short addition
Short covering	15783	196.25	657050	-1.1	33.9	21900	-28.9	-5.5	305900	315.2	6343	Long unwinding
Long addition	67477	157.8	2860950	1.2	37.3	22000	-27.9	10.1	1087000	370.6	19314	Short addition
Long addition	11058	119	584850	10.4	36.2	22100	-25.5	6.4	88400	434.45	736	Short addition
Long addition	22521	89.75	1000250	7.6	37.0	22200	-24.7	28.7	100800	499.25	2043	Short addition
Short covering	19870	65.8	609250	-5.6	30.8	22300	-21.9	-2.4	56350	581.85	484	Long unwinding
Long addition	13044	48.55	514500	4.6	31.6	22400	-18.7	2.8	38800	670.35	134	Short addition
Long addition	28126	36.55	1770300	5.6	29.4	22500	-18.8	-	672600	751.1	3029	
Long addition	10612	26.25	441500	0.5	23.8	22600	-16.3	-0.6	24300	855.9	8	Long unwinding
-	15759	18.95	569050	-	19.2	22700	-15.3	13.6	13750	943.65	58	Short addition

Stock Futures

Long buildup			Short covering			Short buildup			Long unwinding		
Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%
GODREJPROP	8.21	6.15	HINDCOPPER	5.40	-2.80	NAVINFLUOR	-1.94	15.22	APOLLOTYRE	-2.02	-2.73
IDEA	6.25	0.78	CHOLAFIN	4.72	-3.74	DRREDDY	-1.48	3.89	BPCL	-2.00	-0.74
DLF	6.13	4.92	AUBANK	4.48	-1.31	ATUL	-1.47	1.70	HINDPETRO	-1.35	-3.16
OBEROIRLTY	4.78	1.57	BAJFINANCE	4.40	-3.07	HCLTECH	-0.90	2.44	BAJAJ-AUTO	-0.75	-1.25
INDIACEM	4.09	19.77	UBL	3.55	-0.38	M&M	-0.83	1.69	ULTRACEMCO	-0.75	-4.18
INDUSTOWER	4.07	2.79	GMRINFRA	3.34	-5.59	EICHERMOT	-0.82	3.88	LUPIN	-0.73	-5.90
NTPC	3.70	2.01	ACC	3.29	-3.93	TVSMOTOR	-0.78	0.49	GRANULES	-0.65	-0.12
CONCOR	3.57	5.12	L&TFH	3.17	-3.62	PIIND	-0.70	0.77	ADANIANT	-0.18	-1.86
TATAPOWER	3.52	1.92	ONGC	3.09	-11.28	METROPOLIS	-0.69	3.31	POLYCAB	-0.17	-0.75

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Compliance Officer

Ms. Indu K.

Geojit Financial Services Limited,

34/659 P, Civil Lane Road, Padivattom, Kochi – 682024

Tele: 0484 -2901367 Email: compliance@geojit.com

Grievance Officer

Mr Nitin K

Geojit Financial Services Limited,34/659 P, Civil Lane Road, Padivattom, Kochi – 682024

Tele: 0484-2901363 Email : grievances@geojit.com

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