



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	23000	21700	48500	41000	21600	20800
H'st OI	22500	21000	50000	46000	21600	21000
H'st Vol	21700	21700	48200	48000	21600	21500

MONTHLY	NIFTY		BANK NIFTY		FIN NIFTY	
	Calls	Puts	Calls	Puts	Calls	Puts
H'st OI Chg	21800	21800	48000	45500	21600	20800
H'st OI	22000	21000	49000	49000	21600	21000
H'st Vol	21700	21700	48500	48000	21600	21500

Comments:

Nifty weekly contract has highest open interest at 22500 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 23000 for Calls and 21700 for Puts in weekly and at 21800 for Calls and 21800 for Puts in monthly contracts. FIIs increased their future index long position holdings by 1.90%, decreased future index shorts by 1.77% and in index options by 55.33% increase in Call longs, 34.79% increase in Call short, 71.58% increase in Put longs and 10.42% increase in Put shorts.

Stock future in focus

Future*	Prv Close	Pr % Chg	OI % Chg	Comments
TCS	3745.00	1.64	-2.70	Short Covering
INFY	1540.75	1.28	-0.76	Short Covering

Index F&O

	NIFTY		BANK NIFTY		FIN NIFTY	
	Last	Chg	Last	Chg	Last	Chg
Near Fut	21794	8	48388	-113	21612	-29
Discount	83	-44	229	-76	98	-76
Straddle*	486	-34	1228	-77	606	28

FII activity in Index F&O

	Fut longs	Fut shorts	CE Longs	CE Shorts	PE Longs	PE Shorts
OI %Chg	1.90	-1.77	55.33	34.79	71.58	10.42
OI	151352	75099	1132425	1121257	795297	721194

* Near month

Call

Nifty Option Spectrum

Put

Comments	Volume	Price	OI	OI%Chg	Price%	Strike	Price%	OI%Chg	OI	Price	Volume	Comments
Short covering	113	923.6	87450	-1.2	0.4	20900	-20.6	2.1	1231250	33.45	30845	Short addition
Short covering	4690	831.9	954500	-3.9	0.2	21000	-20.0	7.7	3945650	41.1	62082	Short addition
Long unwinding	308	737.75	207900	-0.6	-1.7	21100	-18.4	8.1	1067700	52.45	22372	Short addition
Long unwinding	1838	655.25	342850	-5.0	-0.5	21200	-16.9	1.6	1236500	64.9	24930	Short addition
Long unwinding	2287	573.35	362650	-1.3	-1.4	21300	-17.1	8.0	1368500	82.25	30104	Short addition
Long unwinding	5854	496.95	477250	-0.8	-2.0	21400	-13.8	12.9	1622900	104.6	34051	Short addition
Long unwinding	32496	420.55	1457250	-3.7	-1.7	21500	-13.8	10.2	2959200	128.6	86108	Short addition
Long unwinding	49944	352.65	880250	-33.6	-3.8	21600	-12.0	-15.5	1445100	158.6	75976	Long unwinding
Short addition	87490	291.3	1740700	5.9	-3.2	21700	-11.3	6.1	1889550	194.2	100900	Short addition
Short addition	11576	260.95	158300	17.0	-3.8	21750	-10.4	25.0	129400	215.45	11299	Short addition
Short addition	83142	233.45	1338500	28.0	-4.7	21800	-10.6	37.3	1208250	236.65	79561	Short addition
Short addition	8568	208.25	142100	29.7	-5.5	21850	-9.1	-13.5	37800	261.5	3224	Long unwinding
Short addition	27205	182.6	753300	14.6	-7.0	21900	-8.9	16.7	357000	287.1	11161	Short addition
Short addition	84242	142.05	2865400	0.2	-10.0	22000	-6.4	7.1	1163750	346.85	30311	Short addition
Short addition	17937	102.35	660200	12.9	-14.0	22100	-6.2	-0.6	87900	407.6	1406	Long unwinding
Short addition	31379	74	1155100	15.5	-17.5	22200	-4.4	6.4	107250	477.25	3262	Short addition
Short addition	23596	52.75	667800	9.6	-19.8	22300	-4.3	8.6	61200	556.7	483	Short addition
Short addition	27175	37.45	576350	12.0	-22.9	22400	-4.2	4.8	40650	642.35	253	Short addition
Short addition	44560	26.95	1963850	10.9	-26.3	22500	-2.4	-	659200	732.95	2266	Short addition
Short addition	24936	18.25	600850	36.1	-30.5	22600	-5.6	1.2	24600	807.95	63	Short addition
-	27784	12.85	651650	-	-32.2	22700	-3.2	0.4	13800	913.15	7	Short addition

Stock Futures

Long buildup			Short covering			Short buildup			Long unwinding		
Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%
BALKRISIND	3.17	3.21	BSOFT	3.66	-2.89	SHREECEM	-4.92	18.17	GNFC	-5.31	-12.72
HAL	2.89	2.01	ADANIPTS	2.66	-5.13	PIDILITIND	-1.63	2.72	CHAMBLFERT	-3.96	-11.57
BIOCON	2.79	4.96	TCS	1.64	-2.70	PEL	-1.52	3.11	ABFRL	-3.83	-1.57
NAUKRI	2.76	2.17	IDEA	1.47	-0.55	MARICO	-1.52	0.94	BANDHANBNK	-3.62	-0.75
INDUSTOWER	2.67	4.70	HINDCOPPER	1.40	-4.37	JUBLFOOD	-1.46	3.23	CHOLAFIN	-3.28	-0.73
APOLLOTYRE	2.59	0.03	DALBHARAT	1.35	-4.51	JINDALSTEL	-1.40	0.73	INDIACEM	-3.09	-8.97
OFSS	2.59	31.98	GODREJCP	1.28	-6.17	MCX	-1.34	1.76	TATACHEM	-2.70	-3.36
LT	1.91	0.90	INFY	1.28	-0.76	AMBUJACEM	-1.33	0.76	ESCORTS	-2.23	-3.22
COFORGE	1.86	4.17	HINDPETRO	1.19	-4.22	UPL	-1.21	3.62	AARTIIND	-2.19	-1.03

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