



# 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	19400	18650	44500	44500	19800	19800
H'st OI	19400	19300	44500	44500	19800	19500
H'st Vol	19500	19400	44500	44500	19900	19800

  

MONTHLY	NIFTY		BANK NIFTY		FIN NIFTY	
	Calls	Puts	Calls	Puts	Calls	Puts
H'st OI Chg	19500	19500	46500	44500	19800	19800
H'st OI	19500	19000	45000	44000	19800	19500
H'st Vol	19500	19400	45000	44500	19900	19800

### Comments:

Nifty weekly contract has highest open interest at 19400 for Calls and 19300 for Puts while monthly contracts have highest open interest at 19500 for Calls and 19000 for Puts. Highest new OI addition was seen at 19400 for Calls and 18650 for Puts in weekly and at 19500 for Calls and 19500 for Puts in monthly contracts. FII's increased their future index long position holdings by -4.25%, increased future index shorts by 1.94% and in index options by -51.92% in Call longs, -37.65% in Call short, -58.00% in Put longs and -53.19% in Put shorts.

## Stock future in focus

Future*	Prv Close	Pr % Chg	OI % Chg	Comments
INDIGO	2480.8	-0.72	-3.35	Long unwinding
JSWSTEEL	788.75	-1.15	0.59	Short buildup

## Index F&O

	NIFTY		BANK NIFTY		FIN NIFTY	
	Last	Chg	Last	Chg	Last	Chg
Near Fut	19396	-35	44559	40	19741	1
Discount	9	22	63	23	23	23
Straddle*	198	-11	545	-29	191	-26

## FII activity in Index F&O

	Fut longs	Fut shorts	CE Longs	CE Shorts	PE Longs	PE Shorts
OI %Chg	-4.25	1.94	-51.92	-37.65	-58.00	-53.19
OI	82416	106572	625932	847341	456868	477058

\* Near month

### Call

### Nifty Option Spectrum

### Put

Comments	Volume	Price	OI	OI%Chg	Price%	Strike	Price%	OI%Chg	OI	Price	Volume	Comments
Long unwinding	882	906.2	471050	-3.6	-3.1	18500	-29.2	54.3	3903900	2.3	122858	Short addition
Long unwinding	167	785.2	89900	-2.6	-5.6	18600	-27.4	88.7	1387350	2.65	79010	Short addition
Long unwinding	324	694.6	122350	-0.6	-6.2	18700	-27.2	229.6	3081900	3.35	157134	Short addition
Short addition	1385	606	113950	8.2	-5.0	18800	-11.5	80.8	3524650	5	207951	Short addition
Short addition	1273	494	143050	1.4	-8.1	18900	-6.7	82.8	2747900	7.65	208283	Short addition
Short addition	17226	405.9	809850	11.4	-8.3	19000	0.8	27.2	6618500	12.5	313488	Long addition
Short addition	6696	316.85	154900	1.6	-10.1	19100	2.8	18.7	2554850	19.95	275815	Long addition
Short addition	33233	232.25	559600	43.1	-12.5	19200	9.9	45.2	4195150	35.55	434198	Long addition
Short addition	124799	157.15	1861500	33.3	-16.0	19300	13.8	29.7	4693450	62.1	579995	Long addition
Short addition	84132	125.55	796400	80.8	-18.0	19350	16.4	62.2	1529900	80.7	292722	Long addition
Short addition	574084	97.75	5427700	99.3	-19.4	19400	13.8	50.9	5821600	100.7	884886	Long addition
Short addition	400671	74.35	2946400	180.6	-21.4	19450	12.3	80.5	1463100	125.4	447055	Long addition
Short addition	1277519	53.75	11370400	200.7	-25.0	19500	13.5	93.9	5135600	157.4	863727	Long addition
Short addition	873191	27	6593200	88.8	-27.3	19600	12.6	82.1	1570300	231.1	276248	Long addition
Short addition	572769	12.4	5640700	44.5	-28.5	19700	10.2	17.0	1081500	313.8	74187	Long addition
Short addition	421076	6.05	4564150	51.5	-28.0	19800	8.7	3.1	916550	407.75	18919	Long addition
Short addition	330040	3.8	4396800	160.2	-14.6	19900	8.5	-1.5	144100	505.75	3862	Short covering
Short addition	359394	3	8504450	142.9	-6.3	20000	6.5	3.3	971200	603.75	6241	Long addition
Short addition	137887	2.25	2194450	229.8	-11.8	20100	6.0	-0.2	92300	703.25	250	Short covering
Short addition	115306	2.05	2049700	195.5	-12.8	20200	3.2	5.2	90500	796.05	481	Long addition
Short addition	68393	1.9	1431950	56.4	-19.1	20300	7.1	-0.5	74400	917	117	Short covering

## Stock Futures

Long buildup			Short covering			Short buildup			Long unwinding		
Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%
COFORGE	9.04	64.81	GMRINFRA	9.26	-6.69	ALKEM	-1.53	3.40	MANAPPURAM	-2.16	-2.83
COROMANDEL	2.62	6.22	MPHASIS	5.10	-2.77	ABCAPITAL	-1.52	0.05	POLYCAB	-2.14	-10.76
PERSISTENT	2.47	5.60	MFSL	2.89	-6.37	IDFCFIRSTB	-1.36	3.12	PEL	-1.90	-8.06
BSOFT	2.19	2.66	IBULHSGFIN	2.74	-0.19	JSWSTEEL	-1.15	0.59	IDFC	-1.72	-1.59
OFSS	1.40	0.65	SIEMENS	2.46	-4.83	LT	-1.09	2.46	JINDALSTEL	-1.69	-28.43
INFY	0.84	5.13	SUNTV	2.37	-16.04	BANKBARODA	-1.08	1.56	GLENMARK	-1.48	-24.21
ULTRACEMCO	0.35	0.25	NAUKRI	2.25	-4.98	HEROMOTOCO	-1.02	1.55	CUB	-1.46	-3.24
NESTLEIND	0.24	2.23	HINDPETRO	1.94	-2.27	CIPLA	-0.94	1.24	HAL	-1.45	-7.40
			DEEPAKNTR	1.88	-2.84	BAJAJ-AUTO	-0.76	0.20	HDFCAMC	-1.44	-0.92

Data source: Bloomberg, NSE

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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](mailto: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](mailto:grievances@geojit.com)

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