



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	19300	19100	44300	44000	20000	19000
H'st OI	19500	19000	46000	44000	20000	19000
H'st Vol	19300	19300	44300	44200	19700	19600

MONTHLY	NIFTY		BANK NIFTY		FIN NIFTY	
	Calls	Puts	Calls	Puts	Calls	Puts
H'st OI Chg	19300	19100	44300	44000	20000	19000
H'st OI	19500	19000	46000	44000	20000	19000
H'st Vol	19300	19300	44300	44200	19700	19600

Comments:

Nifty weekly contract has highest open interest at 19500 for Calls and 19000 for Puts while monthly contracts have highest open interest at 19500 for Calls and 19000 for Puts. Highest new OI addition was seen at 19300 for Calls and 19100 for Puts in weekly and at 19300 for Calls and 19100 for Puts in monthly contracts. FII's increased their future index long position holdings by 0.00%, increased future index shorts by 13.98% and in index options by 40.47% in Call longs, 31.16% in Call short, 64.90% in Put longs and 48.03% in Put shorts.

Stock future in focus

Future*	Prv Close	Pr % Chg	OI % Chg	Comments
SUNPHARMA	1105.85	-1.03	-2.68	Long unwinding
SYNGENE	767.65	-3.95	5.76	Short buildup

Index F&O

	NIFTY		BANK NIFTY		FIN NIFTY	
	Last	Chg	Last	Chg	Last	Chg
Near Fut	19250	-145	44223	-336	19645	-96
Discount	-16	-24	-9	-72	-7	-72
Straddle*	188	-10	506	-39	158	-33

FII activity in Index F&O

	Fut longs	Fut shorts	CE Longs	CE Shorts	PE Longs	PE Shorts
OI %Chg	0.00	13.98	40.47	31.16	64.90	48.03
OI	82414	121469	879244	1111364	753391	706184

* Near month

Call

Nifty Option Spectrum

Put

Comments	Volume	Price	OI	OI%Chg	Price%	Strike	Price%	OI%Chg	OI	Price	Volume	Comments
Long unwinding	383	833.6	26950	-22.7	-17.7	18400	4.7	113.2	1955650	2.25	203692	Long addition
Short addition	2618	749.35	487250	3.4	-17.3	18500	15.2	43.8	5615600	2.65	529224	Long addition
Long unwinding	256	649.3	85750	-4.6	-17.3	18600	11.3	29.1	1791450	2.95	321931	Long addition
-	733	560.05	122350	0.0	-19.4	18700	17.9	7.8	3322100	3.95	601476	Long addition
Short addition	3113	456.6	128050	12.4	-24.7	18800	31.0	2.2	3603850	6.55	770369	Long addition
Long unwinding	7106	364.5	135700	-5.1	-26.2	18900	46.4	39.2	3826450	11.2	1027037	Long addition
Short addition	99533	274.1	903700	11.6	-32.5	19000	68.0	28.7	8520050	21	1981714	Long addition
Short addition	226012	193	594100	283.5	-39.1	19100	96.7	90.1	4857850	39.25	1755952	Long addition
Short addition	1234481	125.05	2374100	324.2	-46.2	19200	94.5	48.0	6208250	69.15	3362815	Long addition
Short addition	1801508	96.5	2637250	1379.5	-49.7	19250	91.6	50.0	2427550	89.75	2943025	Long addition
Short addition	5071250	72.85	10169800	446.3	-53.6	19300	85.6	22.5	5751300	115.25	4831426	Long addition
Short addition	2281654	53.15	4276800	437.0	-57.7	19350	80.7	-30.1	1069650	145.85	1140812	Short covering
Short addition	2888215	38.2	9999000	84.2	-60.9	19400	80.0	-29.9	4078950	181.25	1143516	Short covering
Short addition	2243404	19.2	12246550	7.7	-64.3	19500	69.9	-19.6	4129500	267.35	368332	Short covering
Short addition	1475967	9.6	7950800	20.6	-64.4	19600	54.5	-34.9	1022150	357.1	78061	Short covering
Short addition	999325	5.4	8375900	48.5	-56.5	19700	44.2	-15.7	912000	452.55	16244	Short covering
Short addition	1047565	3.4	8403400	84.1	-43.8	19800	35.7	-1.8	900150	553.25	6966	Short covering
Long unwinding	690113	2.4	3879850	-11.8	-36.8	19900	27.4	-8.0	132600	644.5	1259	Short covering
Long unwinding	862162	2	8246350	-3.0	-33.3	20000	24.3	0.2	972900	750.45	6430	Long addition
Short addition	312409	1.8	2616900	19.3	-20.0	20100	21.5	-3.6	88950	854.1	134	Short covering
Long unwinding	221731	1.7	2024250	-1.2	-17.1	20200	17.4	-11.2	80350	934.2	415	Short covering

Stock Futures

Long buildup			Short covering			Short buildup			Long unwinding		
Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%
ESCORTS	2.60	5.28	IDEA	9.43	-12.39	SYNGENE	-3.95	5.76	GMRINFRA	-4.62	-17.51
			IBULHSGFIN	8.50	-1.82	ABCAPITAL	-2.47	0.15	L&TFH	-3.61	-10.63
			SUNTV	3.76	-18.37				INDIAMART	-3.30	-16.68
			INDUSTOWER	2.71	-6.18				COROMANDEL	-3.15	-9.61
			BAJAJFINSV	2.29	-8.62				MPHASIS	-3.11	-9.53
			PEL	1.97	-19.45				MANAPPURAM	-2.94	-2.17
			BSOFT	1.79	-0.46				M&MFIN	-2.91	-1.32
			METROPOLIS	1.14	-4.85				ABFRL	-2.85	-3.41
			MOTHERSON	1.00	-7.45				EXIDEIND	-2.62	-17.47

Data source: Bloomberg, NSE

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