



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	19450	19300	44500	43500	19900	19400
H'st OI	19500	19300	44000	43000	19600	19400
H'st Vol	19400	19300	43500	43500	19500	19400

MONTHLY	NIFTY		BANK NIFTY		FIN NIFTY	
	Calls	Puts	Calls	Puts	Calls	Puts
H'st OI Chg	19400	19300	44500	43500	19400	19400
H'st OI	20000	19000	44000	43000	19200	19200
H'st Vol	19500	19000	43500	43500	19500	19400

Comments:

Nifty weekly contract has highest open interest at 19500 for Calls and 19300 for Puts while monthly contracts have highest open interest at 20000 for Calls and 19000 for Puts. Highest new OI addition was seen at 19450 for Calls and 19300 for Puts in weekly and at 19400 for Calls and 19300 for Puts in monthly contracts. FII's increased their future index long position holdings by 9.18%, decreased future index shorts by 5.42% and increase in index options by 10.31% in Call longs, 6.13% in Call short, 13.58% in Put longs and 22.89% in Put shorts.

Stock future in focus

Future*	Prv Close	Pr % Chg	OI % Chg	Comments
IDFC	115.65	1.23	-1.33	Short covering
PAGEIND	37509.05	0.10	1.12	Long buildup

Index F&O

	NIFTY		BANK NIFTY		FIN NIFTY	
	Last	Chg	Last	Chg	Last	Chg
Near Fut	19487	183	43840	331	19633	172
Discount	75	2	220	30	95	30
Straddle*	379	-36	1029	-56	437	-10

FII activity in Index F&O

	Fut longs	Fut shorts	CE Longs	CE Shorts	PE Longs	PE Shorts
OI %Chg	9.18	-5.42	10.31	6.13	13.58	22.89
OI	48601	195971	1048890	1284714	903179	934253

* Near month

Call

Nifty Option Spectrum

Put

Comments	Volume	Price	OI	OI%Chg	Price%	Strike	Price%	OI%Chg	OI	Price	Volume	Comments
Short covering	197	907.45	66400	-4.7	22.5	18600	-43.6	6.2	1213850	20.45	29364	Short addition
Short covering	478	810.75	85300	-8.0	24.6	18700	-45.2	-3.4	1339650	25.15	33062	Long unwinding
Long addition	1337	717.55	310950	1.5	27.5	18800	-45.7	-0.5	1974250	31.8	45533	Long unwinding
Short covering	5217	629.2	540700	-4.0	30.8	18900	-46.1	13.1	1455300	40.4	43693	Short addition
Short covering	32674	539.9	2071400	-15.2	34.2	19000	-46.2	-8.6	4385250	51.55	99084	Long unwinding
Short covering	18233	453.8	957500	-19.1	38.0	19100	-46.5	16.9	2125600	64.95	67543	Short addition
Short covering	37492	372.85	1077050	-24.6	42.9	19200	-44.9	1.8	2063350	85.05	72824	Short addition
Short covering	69610	299.7	1104750	-12.9	48.7	19300	-42.9	34.7	1384600	111.25	86396	Short addition
Long addition	64470	233.75	1224150	39.3	53.9	19400	-40.3	107.7	1261800	145.55	67645	Short addition
Long addition	10370	204.95	166900	25.4	57.5	19450	-38.8	82.4	74250	165.6	5776	Short addition
Short covering	91727	178.05	2837600	-0.4	60.3	19500	-37.1	46.5	1881050	189.8	55438	Short addition
Short covering	7567	153.45	172250	-8.7	65.6	19550	-35.9	70.5	48250	212.95	3728	Short addition
Short covering	49985	130.75	1692450	-0.1	70.1	19600	-34.7	16.1	560150	239.3	9181	Short addition
Long addition	44638	92.85	1711000	3.1	77.2	19700	-31.9	3.2	685750	300.95	5871	Short addition
Long addition	43120	64	1878500	14.1	87.1	19800	-28.6	9.0	647500	372.75	4242	Short addition
Long addition	43181	42.55	1173850	29.8	93.0	19900	-26.0	32.7	257400	450.85	3416	Short addition
Short covering	62509	28.25	3128950	-0.3	81.7	20000	-24.0	-0.8	975200	536.1	6164	Long unwinding
Long addition	37183	16.65	1307750	29.8	67.3	20100	-21.7	59.9	122000	623.55	2003	Short addition
Long addition	24937	11.05	712700	48.6	37.3	20200	-19.2	-	61950	716.1	528	
Long addition	7734	8.1	288000	16.8	18.2	20300	-18.4	-0.5	45800	807.8	80	Long unwinding
-	5525	6.75	193850	-	10.7	20400	-16.3	-0.5	63700	908.8	21	Long unwinding

Stock Futures

Long buildup			Short covering			Short buildup			Long unwinding		
Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%
JKCEMENT	8.43	28.97	AARTIIND	10.46	-5.64	BANKBARODA	-4.04	13.58	UBL	-1.83	-0.44
DEEPAKNTR	6.07	8.17	METROPOLIS	6.59	-0.11	ZEEL	-2.59	0.20	INDUSTOWER	-1.72	-0.22
DIVISLAB	4.49	4.48	EXIDEIND	4.58	-1.92	VOLTAS	-0.97	1.82	INDUSTOWER	-1.72	-0.22
BHARATFORG	4.38	7.90	IEX	4.48	-3.65	PIDILITIND	-0.90	8.36	PFC	-0.77	-3.70
SRF	3.70	3.52	JINDALSTEL	4.41	-4.26	SBIN	-0.72	6.05	CANBK	-0.69	-0.92
IOC	3.38	7.46	ATUL	4.18	-2.55	HAVELLS	-0.44	5.43	MPHASIS	-0.62	-0.22
PETRONET	3.32	4.03	INDIACEM	3.71	-2.34	GUJGASLTD	-0.39	2.67	GRANULES	-0.52	-1.00
CONCOR	2.80	2.88	BERGEPAIN	3.04	-3.64	PIIND	-0.31	6.49	DLF	-0.50	-2.71
AUROPHARMA	2.53	5.73	SYNGENE	2.83	-3.68						

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