



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	19500	19400	43700	43500	19500	19000
H'st OI	19500	19300	44000	43000	19500	19000
H'st Vol	19500	19400	45000	43500	19500	19500

MONTHLY	NIFTY		BANK NIFTY		FIN NIFTY	
	Calls	Puts	Calls	Puts	Calls	Puts
H'st OI Chg	19500	19400	43700	43500	20000	18700
H'st OI	19500	19000	44000	43000	20000	20000
H'st Vol	19400	19400	45000	43500	44800	19500

Comments:

Nifty weekly contract has highest open interest at 19500 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 19500 for Calls and 19400 for Puts in weekly and at 19500 for Calls and 19400 for Puts in monthly contracts. FIIs increased their future index long position holdings by 2.40%, increased future index shorts by 3.20% and decrease in index options by 12.50% in Call longs, 12.50% in Call short, 21.63% in Put longs and 31.39% in Put shorts. .

Stock future in focus

Future*	Prv Close	Pr % Chg	OI % Chg	Comments
BHEL	125.65	-2.82	-3.56	Long unwinding
M&MFIN	265.25	1.12	-0.99	Short covering

Index F&O

	NIFTY		BANK NIFTY		FIN NIFTY	
	Last	Chg	Last	Chg	Last	Chg
Near Fut	19491	14	43836	-91	19587	-50
Discount	47	-23	178	-11	76	-11
Straddle*	367	-2	976	-27	406	-10

FII activity in Index F&O

	Fut longs	Fut shorts	CE Longs	CE Shorts	PE Longs	PE Shorts
OI %Chg	2.40	3.20	-12.50	-12.50	-21.63	-31.39
OI	48244	199686	1023428	1206299	802519	704144

* Near month

Call

Nifty Option Spectrum

Put

Comments	Volume	Price	OI	OI%Chg	Price%	Strike	Price%	OI%Chg	OI	Price	Volume	Comments
Short covering	40	905.25	65300	-0.7	1.0	18600	-11.2	-18.7	847600	17.45	16350	Long unwinding
Short covering	79	811.1	84150	-0.6	1.2	18700	-10.2	-9.4	1328500	21.5	17644	Long unwinding
Short covering	583	715.6	301050	-0.4	1.3	18800	-12.5	7.2	1986850	26.7	25647	Short addition
Short covering	1035	626.05	523800	-2.0	1.8	18900	-11.3	5.5	1560950	34.2	22458	Short addition
Short covering	11750	536.8	1898900	-5.1	1.7	19000	-10.0	3.4	4565500	45.1	60037	Short addition
Short covering	5041	451.05	860600	-3.7	2.2	19100	-9.1	4.1	2238350	57.1	32611	Short addition
Short covering	11430	368.95	873700	-14.9	2.4	19200	-8.5	11.7	2412050	76.1	43453	Short addition
Short covering	28075	294.65	1127850	-0.6	2.7	19300	-8.2	9.6	1618150	102.1	48887	Short addition
Long addition	72301	230.05	1663450	12.6	3.5	19400	-6.5	29.4	1999400	137.35	77840	Short addition
Long addition	9516	200.55	184350	12.3	2.3	19450	-5.6	52.2	137850	157.2	9560	Short addition
Long addition	71598	172.55	3235850	7.9	2.7	19500	-5.5	17.2	2276250	180.3	62307	Short addition
Short covering	5788	147.75	196300	-2.1	2.6	19550	-5.5	30.5	50900	204.6	2113	Short addition
Long addition	30249	125.45	1745450	7.0	3.0	19600	-5.4	34.6	782200	230.6	14283	Short addition
Long addition	38042	87.65	1798100	1.0	2.9	19700	-3.8	8.3	757500	293.35	9976	Short addition
Long addition	27597	59.1	2148350	4.8	3.2	19800	-2.6	5.5	703100	367.15	3959	Short addition
Long addition	18008	39.6	1196750	2.0	4.6	19900	-2.6	-2.9	248600	443.6	696	Long unwinding
Short covering	38088	25.7	3032700	-0.4	4.7	20000	-2.5	-0.8	952200	529.75	2636	Long unwinding
Long addition	34873	14.6	1514700	4.6	4.7	20100	-1.9	-1.0	120350	617.5	369	Long unwinding
Long addition	17750	9.5	916000	28.2	3.3	20200	-2.4	-	61000	707.95	97	
Short addition	4306	6.7	321150	7.9	-3.6	20300	-1.4	-13.7	39150	810.1	198	Long unwinding
-	2894	5.55	176600	-	-5.9	20400	-1.0	-0.3	63450	912.05	18	Long unwinding

Stock Futures

Long buildup			Short covering			Short buildup			Long unwinding		
Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%
HINDPETRO	7.70	9.01	APOLLOTYRE	7.21	-9.64	DELTACORP	-2.33	10.90	BHEL	-2.82	-3.56
CUMMINSIND	4.65	0.89	IPCALAB	4.98	-6.56	LICHSGFIN	-1.78	1.12	IDEA	-2.14	-1.81
AUROPHARMA	4.02	0.96	ALKEM	4.75	-22.40	POWERGRID	-1.28	4.32	BHARATFORG	-1.95	-3.63
CHAMBLFERT	3.41	0.69	NAUKRI	3.68	-8.13	IGL	-1.23	0.87	NTPC	-0.92	-1.15
GLENMARK	3.32	1.04	BERGEPAIN	2.94	-4.23	ICICIBANK	-1.12	2.83	EXIDEIND	-0.89	-1.01
RBLBANK	2.93	2.32	ASHOKLEY	2.54	-1.24	ZEEL	-1.00	1.18	ICICIGI	-0.86	-2.80
BPCL	2.84	2.29	MFSL	2.11	-4.10	BOSCHLTD	-0.97	17.25	CANBK	-0.76	-1.28
OFSS	2.78	0.65	ABBOTINDIA	2.07	-4.42	INDUSTOWER	-0.96	0.01	L&TFH	-0.70	-1.49
ADANI PORTS	2.56	0.28	ASIANPAINT	1.92	-3.68	INFY	-0.96	3.17	TECHM	-0.68	-0.63

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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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