



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	19950	19800	44500	44400	20700	19500
H'st OI	20000	19600	44500	44400	20000	19500
H'st Vol	19800	19800	44500	44400	20000	19900

MONTHLY	NIFTY		BANK NIFTY		FIN NIFTY	
	Calls	Puts	Calls	Puts	Calls	Puts
H'st OI Chg	20100	19800	45500	44500	20700	19500
H'st OI	20000	19000	46000	44000	19600	19600
H'st Vol	19800	19500	44500	44500	20000	19900

Comments:

Nifty weekly contract has highest open interest at 20000 for Calls and 19600 for Puts while monthly contracts have highest open interest at 20000 for Calls and 19000 for Puts. Highest new OI addition was seen at 19950 for Calls and 19800 for Puts in weekly and at 20100 for Calls and 19800 for Puts in monthly contracts. FIIs increased their future index long position holdings by 3.82%, decreased their future index shorts by 7.59%. FIIs decreased index options by 4.80% in Call longs, 7.11% decrease in Call short, 27.36% decrease in Put longs and 28.95% decrease in Put shorts.

Stock future in focus

Future*	Prv Close	Pr % Chg	OI % Chg	Comments
HDFCBANK	1542.15	0.70	-1.13	Short covering
PIIND	3496	0.58	-3.21	Short covering

Index F&O

	NIFTY		BANK NIFTY		FIN NIFTY	
	Last	Chg	Last	Chg	Last	Chg
Near Fut	19850	112	44686	155	20014	68
Discount	39	-10	169	-2	84	-2
Straddle*	333	-24	891	-50	532	31

FII activity in Index F&O

	Fut longs	Fut shorts	CE Longs	CE Shorts	PE Longs	PE Shorts
OI %Chg	3.82	-7.59	-4.80	-7.11	-27.36	-28.95
OI	48913	122706	772898	964871	481784	591545

* Near month

Call

Nifty Option Spectrum

Put

Comments	Volume	Price	OI	OI%Chg	Price%	Strike	Price%	OI%Chg	OI	Price	Volume	Comments
Long addition	526	1024.1	195600	5.8	10.5	19000	-24.1	-4.2	1267800	60.95	18943	Long unwinding
Long addition	115	936.7	8050	114.7	10.8	19100	-24.5	8.0	282000	69.95	4443	Short addition
Long addition	215	841.45	39450	13.4	11.0	19200	-22.7	10.1	463900	82.95	11167	Short addition
Long addition	2315	766.5	120500	148.5	14.0	19300	-22.1	21.8	390800	98.1	9577	Short addition
Long addition	1562	681.9	154750	10.5	13.8	19400	-21.5	19.8	360700	116	5929	Short addition
Long addition	4639	608.95	465950	20.4	15.1	19500	-21.8	7.6	1177750	138.65	14871	Short addition
Long addition	2439	532.1	162600	17.3	15.9	19600	-21.6	26.3	249550	161.85	4413	Short addition
Long addition	2674	460.75	197150	2.0	17.0	19700	-20.3	24.4	296200	191.65	5457	Short addition
Long addition	4347	396.95	254350	8.2	18.8	19800	-19.2	53.5	269200	225.65	6141	Short addition
Long addition	189	365.65	9900	2.1	17.8	19850	-18.8	50.4	8950	242.7	171	Short addition
Long addition	3577	335.35	202750	19.8	19.2	19900	-18.4	53.7	109300	264.15	2380	Short addition
Long addition	161	307.95	11000	18.9	18.6	19950	-18.4	125.7	7900	283.8	209	Short addition
Short covering	12076	282.8	747000	-3.0	21.3	20000	-18.1	21.3	403300	308.1	4295	Short addition
Short covering	3038	230.5	176300	-0.4	22.1	20100	-16.8	119.9	43100	355.8	976	Short addition
Long addition	4941	185.85	303250	10.1	24.0	20200	-16.1	79.2	54300	409.95	853	Short addition
Long addition	4672	146.95	300850	17.6	24.3	20300	-15.5	46.9	18950	468.75	182	Short addition
Long addition	3578	115.45	261450	7.5	26.7	20400	-15.5	882.1	60400	536.15	1422	Short addition
Long addition	9484	91.05	801800	10.3	28.1	20500	-14.0	13.1	225550	609.65	1124	Short addition
Long addition	2386	68.85	160450	18.9	30.4	20600	-19.9	-	550	690	4	
Long addition	2491	53.3	156600	13.4	27.2	20700	-14.5	615.4	9300	765.2	237	Short addition
-	3929	40.45	177750	-	26.0	20800	-36.8	-	100	870.85	2	

Stock Futures

Long buildup			Short covering			Short buildup			Long unwinding		
Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%
CUB	4.44	7.46	IDEA	7.17	-4.02	BANKBARODA	-3.44	16.21	COROMANDEL	-2.12	-5.49
RAMCOCEM	3.73	1.43	HEROMOTOCO	4.27	-5.47	ICICIPRULI	-2.85	16.58	METROPOLIS	-1.24	1.59
WIPRO	3.31	3.88	GRASIM	3.19	-0.45	GRANULES	-1.29	0.83	IEX	-0.67	-1.27
ACC	2.54	0.26	INDUSTOWER	2.60	-2.31	COFORGE	-1.29	7.92	LTTS	-0.59	-2.43
VEDL	2.51	5.71	MCX	2.44	-14.10	METROPOLIS	-1.24	1.59	COALINDIA	-0.53	-7.68
TRENT	2.46	6.90	CUMMINSIND	2.40	-1.11	ABBOTINDIA	-1.13	5.50	LTIM	-0.48	-2.05
TATACHEM	1.79	15.41	MCDOWELL-N	2.27	-1.13	NATIONALUM	-1.13	2.36	ADANIPTS	-0.43	-0.26
COLPAL	1.76	0.44	MOTHERSON	2.13	-0.94	ALKEM	-1.12	0.90	ICICIGI	-0.32	-2.04
JKCEMENT	1.44	1.58	ULTRACEMCO	2.12	-9.40	BANDHANBNK	-1.09	1.04	UBL	-0.30	-2.68

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