



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	19600	19250	44400	44300	19750	19700
H'st OI	19700	19500	45000	44300	19750	19700
H'st Vol	19500	19500	44300	44300	19750	19700

MONTHLY	NIFTY		BANK NIFTY		FIN NIFTY	
	Calls	Puts	Calls	Puts	Calls	Puts
H'st OI Chg	19600	19600	45500	43000	19800	19800
H'st OI	20000	19500	46000	44500	19800	19800
H'st Vol	19600	19500	44500	44500	19750	19700

Comments:

Nifty weekly contract has highest open interest at 19700 for Calls and 19500 for Puts while monthly contracts have highest open interest at 20000 for Calls and 19500 for Puts. Highest new OI addition was seen at 19600 for Calls and 19250 for Puts in weekly and at 19600 for Calls and 19600 for Puts in monthly contracts. FII's decreased their future index long position holdings by 3.22%, increased future index shorts by 18.09% and in index options by 48.59% in Call longs, 42.45% in Call short, 20.22% in Put longs and 5.96% in Put shorts.

Stock future in focus

Future*	Prv Close	Pr % Chg	OI % Chg	Comments
ICICIPRULI	562.3	-1.08	1.44	Short Buildup
HDFCBANK	1517.9	-1.22	-0.31	Long Unwinding

Index F&O

	NIFTY		BANK NIFTY		FIN NIFTY	
	Last	Chg	Last	Chg	Last	Chg
Near Fut	19572	-138	44621	-226	19862	-102
Discount	43	-28	222	-41	128	-41
Straddle*	451	-22	1127	-72	580	-16

FII activity in Index F&O

	Fut longs	Fut shorts	CE Longs	CE Shorts	PE Longs	PE Shorts
OI %Chg	-3.22	18.09	48.59	42.45	20.22	5.96
OI	39837	125730	1150400	1288781	799000	697573

* Near month

Call

Nifty Option Spectrum

Put

Comments	Volume	Price	OI	OI%Chg	Price%	Strike	Price%	OI%Chg	OI	Price	Volume	Comments
-	0	1133.3	0	-	0.0	18700	14.8	20.4	196550	79.35	2694	Long addition
-	0	1064.45	0	-	0.0	18800	12.0	14.1	248000	91.15	1977	Long addition
-	0	997.95	0	-	0.0	18900	12.6	11.9	177600	106.65	998	Long addition
Short addition	891	813.9	62950	22.6	-11.7	19000	13.7	10.2	810250	127.9	8194	Long addition
	2	746	50	-	-14.5	19100	14.6	5.8	172000	145.85	674	Long addition
Short addition	74	655.8	12000	25.7	-13.9	19200	15.0	6.9	282450	167.85	1573	Long addition
Short addition	372	581.3	25300	55.7	-14.7	19300	15.2	22.4	190800	194.85	1542	Long addition
Short addition	425	517.05	26500	24.4	-15.0	19400	15.0	10.5	154050	226.75	1395	Long addition
Short addition	4310	455.55	198650	29.9	-16.8	19500	16.5	4.6	859850	263.45	5624	Long addition
	13	422.75	450	-	-32.5	19550	19.5	48.0	1850	283.2	40	Long addition
Short addition	1293	396.5	61200	34.8	-17.4	19600	15.6	9.9	125850	300.6	2103	Long addition
Short addition	34	365.25	1900	52.0	-18.6	19650	11.5	4.8	1100	311.2	14	Long addition
Short addition	1874	339.75	120050	9.6	-18.9	19700	17.0	25.2	149350	342.6	2343	Long addition
Short addition	1704	289.75	103350	7.4	-20.1	19800	17.8	-4.1	94350	391.2	830	Short covering
Short addition	2117	242.95	69900	21.1	-20.8	19900	17.2	-13.2	46650	443.6	404	Short covering
Short addition	6239	204	448900	14.8	-21.7	20000	18.6	1.9	240500	500.9	2278	Long addition
Short addition	1478	167.45	74800	26.2	-23.9	20100	14.8	31.1	11600	563.25	316	Long addition
Short addition	2700	136.3	132300	21.3	-23.7	20200	14.5	6.4	16650	630	90	Long addition
Short addition	2591	109.15	98950	24.9	-25.3	20300	13.3	-	10050	697.45	81	
Short addition	2067	87.2	85300	20.2	-26.3	20400	13.2	152.8	6700	781.5	92	Long addition
-	9655	69.1	505550	-	-28.0	20500	13.4	2.8	177500	859.65	257	Long addition

Stock Futures

Long buildup			Short covering			Short buildup			Long unwinding		
Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%
MGL	7.99	47.66	IRCTC	3.41	-5.19	DELTACORP	-4.15	1.84	MCX	-4.14	-4.95
VEDL	3.76	5.12	FEDERALBNK	2.44	-4.65	EICHERMOT	-3.43	0.90	ONGC	-3.88	-1.68
PNB	3.72	1.48	CHOLAFIN	2.32	-2.94	DRREDDY	-2.45	0.36	MARUTI	-2.66	-6.49
IDEA	2.98	0.61	INDIGO	1.60	-3.94	HINDALCO	-2.20	1.11	BALRAMCHIN	-1.52	-2.23
LICHSGFIN	2.96	3.99	SUNTV	1.52	-1.26	NTPC	-2.06	1.11	BOSCHLTD	-1.52	-0.04
BSOFT	2.47	2.63	AMBUJACEM	1.51	-0.43	ESCORTS	-1.94	6.42	TATACOMM	-1.42	-0.15
CANBK	2.22	1.65	NAVINFUOR	1.35	-6.16	CROMPTON	-1.85	0.06	ADANIENT	-1.30	-0.39
BANKBARODA	1.84	1.85	DLF	1.32	-0.07	MFSL	-1.63	3.28	COALINDIA	-1.30	-3.78
MARICO	1.57	12.67	RBLBANK	1.26	-0.10	UPL	-1.52	3.22	HDFCBANK	-1.22	-0.31

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