



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	20500	19600	44500	44300	20050	19550
H'st OI	20000	19500	44500	42000	20200	19700
H'st Vol	19600	19600	44300	44300	20000	19700

MONTHLY	NIFTY		BANK NIFTY		FIN NIFTY	
	Calls	Puts	Calls	Puts	Calls	Puts
H'st OI Chg	20100	19100	46000	44500	20050	19550
H'st OI	20000	19500	46000	44000	19300	46500
H'st Vol	19600	19600	46000	44500	18100	19400

Comments:

Nifty weekly contract has highest open interest at 20000 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 20500 for Calls and 19600 for Puts in weekly and at 20100 for Calls and 19100 for Puts in monthly contracts. FIIs decreased their future index long position holdings by 0.33%, decreased future index shorts by 2.98% and increased in index options by 27.71% in Call longs, 18.49% in Call short, 29.68% in Put longs and 42.48% in Put shorts.

Stock future in focus

Future*	Prv Close	Pr % Chg	OI % Chg	Comments
COALINDIA	288.5	-0.57	0.03	Long unwinding
GODREJPROP	1683.45	4.78	2.20	Long Buildup

Index F&O

	NIFTY		BANK NIFTY		FIN NIFTY	
	Last	Chg	Last	Chg	Last	Chg
Near Fut	19679	111	44510	99	19942	141
Discount	25	3	150	-49	123	-49
Straddle*	345	-42	927	-99	488	-10

FII activity in Index F&O

	Fut longs	Fut shorts	CE Longs	CE Shorts	PE Longs	PE Shorts
OI %Chg	-0.33	-2.98	27.71	18.49	29.68	42.48
OI	49152	133520	845429	1018432	588347	590617

* Near month

Call

Nifty Option Spectrum

Put

Comments	Volume	Price	OI	OI%Chg	Price%	Strike	Price%	OI%Chg	OI	Price	Volume	Comments
Long addition	6	1021.25	2700	5.9	7.5	18800	-29.9	29.6	374900	54.7	5777	Short addition
-	1	930	4500	0.0	6.1	18900	-28.6	26.4	276150	65.25	3762	Short addition
Long addition	347	864.35	96900	0.3	9.6	19000	-26.9	7.3	1306250	81.55	9296	Short addition
Long addition	46	779.8	3300	34.7	10.2	19100	-25.2	25.2	251150	95.55	3992	Short addition
Long addition	166	695.25	29350	7.9	10.7	19200	-25.2	7.5	347550	112.5	3722	Short addition
Long addition	247	620.25	41000	1.1	11.5	19300	-24.3	20.0	292950	132.25	3637	Short addition
Short covering	536	544.25	110800	-1.1	11.5	19400	-23.3	13.7	203600	157.85	2408	Short addition
Long addition	3692	478.3	252300	1.2	12.3	19500	-22.6	2.9	974950	188.75	7569	Short addition
Long addition	2208	410.5	102500	15.9	12.6	19600	-21.5	24.6	178250	218.9	4985	Short addition
Long addition	182	378.85	5250	98.1	12.1	19650	-20.6	297.8	9150	237.85	308	Short addition
Long addition	2421	349.95	167700	19.3	13.4	19700	-20.1	18.8	191850	256.15	2722	Short addition
Long addition	95	318.7	6650	9.0	12.5	19750	-19.0	153.4	7350	278.35	138	Short addition
Long addition	3082	294.8	181850	21.4	13.3	19800	-18.7	18.4	109250	299.95	1135	Short addition
Short covering	1242	244.3	155250	-1.5	13.2	19900	-17.0	38.5	54900	349.65	905	Short addition
Long addition	7364	199.65	580750	5.4	14.6	20000	-16.6	6.7	275350	402.55	3270	Short addition
Long addition	1568	159.35	124800	6.6	13.5	20100	-15.5	-3.0	17700	461.4	94	Long unwinding
Long addition	4184	125.55	236200	12.3	13.0	20200	-15.6	42.9	24000	524.3	261	Short addition
Long addition	2496	97.3	169800	25.1	10.8	20300	-13.1	12.8	12300	595.5	51	Short addition
Long addition	2432	74.85	169650	21.4	8.9	20400	-12.0	-	5450	675.95	21	
Long addition	10085	59.55	703200	10.6	7.0	20500	-11.9	4.4	192150	756	437	Short addition
-	2737	44.2	149200	-	4.7	20600	-29.9	-	350	861.75	16	

Stock Futures

Long buildup			Short covering			Short buildup			Long unwinding		
Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%
BAJAJFINSV	5.76	11.32	MCX	4.32	-0.92	IDEA	-3.08	0.98	INDUSTOWER	-1.44	-0.67
L&TFH	4.90	10.38	DLF	4.21	-0.56	DALBHARAT	-1.62	12.09	DABUR	-0.87	-0.05
GODREJPROP	4.78	2.20	HDFCAMC	2.89	-2.56	HAVELLS	-0.79	0.80	GODREJCP	-0.51	-1.14
BAJFINANCE	3.77	6.23	METROPOLIS	2.78	-4.98	COLPAL	-0.77	0.40	LICHSGFIN	-0.43	-0.92
GMRINFRA	3.60	1.20	GRANULES	2.38	-3.16	SRF	-0.73	3.11	HDFCBANK	-0.26	-0.74
ABCAPITAL	3.46	0.18	PFC	2.17	-3.02	PETRONET	-0.71	6.29	AXISBANK	-0.12	-0.63
CUB	3.06	6.38	TORNTPHARM	2.16	-3.95	COALINDIA	-0.57	0.03	COFORGE	-0.05	-1.80
TITAN	2.82	4.41	RBLBANK	2.06	-1.02	TATACOMM	-0.56	5.12	BANDHANBNK	1.62	-0.81
AUROPHARMA	2.69	4.20	INDUSINDBK	2.05	-2.07	SUNTV	-0.50	0.86			

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