



# Derivative Insights

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## Option OI Spectrum - Indices

	NIFTY		BANK NIFTY		FIN NIFTY	
	Calls	Puts	Calls	Puts	Calls	Puts
H'st OI Chg	22600	22600	49000	48000	22000	20900
H'st OI	22600	22600	50000	48000	22000	20900
H'st Vol	22600	22400	48500	48000	21500	21400
MONTHLY	NIFTY		BANK NIFTY		FIN NIFTY	
	Calls	Puts	Calls	Puts	Calls	Puts
H'st OI Chg	22600	22600	48500	48500	22000	20900
H'st OI	22600	22600	48000	48000	22000	20900
H'st Vol	22600	22400	48000	48000	22000	21400

### Comments:

Nifty weekly contract has highest open interest at 22600 for Calls and 22600 for Puts while monthly contracts have highest open interest at 22600 for Calls and 22600 for Puts. Highest new OI addition was seen at 22600 for Calls and 22600 for Puts in weekly and at 22600 for Calls and 22600 for Puts in monthly contracts. FII's decreased their future index long position holdings by -11.28%, decreased future index shorts by -35.98% and in index options by -22.47% decrease in Call longs, -13.06% decrease in Call short, -33.31% decrease in Put longs and -16.32% decrease in Put shorts.

## Stock future in focus

Future*	Prv Close	Pr % Chg	OI % Chg	Comments
MCX	4196.70	8.72	-3.51	Short covering
ABFRL	267.55	2.18	-2.41	Short covering

## Index F&O

	NIFTY		BANK NIFTY		FIN NIFTY	
	Last	Chg	Last	Chg	Last	Chg
Near Fut	22570	156	48632	282	21557	102
Discount	0	-12	137	-24	12	-24
Straddle*	45141	45021	1657	64	267	-12

## FII activity in Index F&O

	Fut longs	Fut shorts	CE Longs	CE Shorts	PE Longs	PE Shorts
OI %Chg	-11.28	-35.98	-22.47	-13.06	-33.31	-16.32
OI	93833	147355	678707	901922	422214	554486

\* Near month

## Call

## Nifty Option Spectrum

## Put

Comments	Volume	Price	OI	OI%Chg	Price%	Strike	Price%	OI%Chg	OI	Price	Volume	Comments
Long addition	161	1024.2	94850	0.6	13.8	21700	-20.3	11.1	875850	74.5	18754	Short addition
Short covering	887	926.35	260100	-2.7	12.5	21800	-20.7	22.3	1114100	87	23755	Short addition
Short covering	639	850.6	183550	-0.7	13.7	21900	-18.7	74.6	853800	104.7	25351	Short addition
Short covering	19217	768.6	967650	-2.3	15.8	22000	-19.3	22.3	3489700	121.15	100633	Short addition
Short covering	2447	688	185450	-7.5	17.2	22100	-19.3	58.0	521100	140.1	15122	Short addition
Long addition	7911	617.55	489900	4.2	18.8	22200	-18.9	15.8	791550	164.5	23250	Short addition
Short covering	16971	543.7	376050	-4.7	20.6	22300	-18.1	17.1	619100	193.2	26805	Short addition
Long addition	42880	476.75	589650	24.1	22.8	22400	-18.0	46.2	698950	224.15	50608	Short addition
Long addition	109925	411.15	2465300	31.0	24.3	22500	-17.0	53.5	3046300	260.2	113473	Short addition
Long addition	2944	379.65	60300	41.2	25.7	22550	-16.4	125.7	109350	281.05	3382	Short addition
Long addition	50127	353.4	1003300	139.7	25.5	22600	-16.8	122.0	1349550	302.7	50017	Short addition
Long addition	2203	324.5	39550	22.3	25.6	22650	-16.1	149.8	69450	324.95	1685	Short addition
Long addition	39415	298.7	814300	61.0	27.6	22700	-15.8	81.4	937550	348.65	32171	Short addition
Long addition	27919	250.6	810950	23.3	32.5	22800	-16.2	32.6	210050	397.35	5376	Short addition
Long addition	21033	205.45	307800	30.6	35.0	22900	-14.7	-3.9	88200	452.25	2114	Long unwinding
Long addition	102480	167.35	2110650	4.0	36.4	23000	-15.0	14.2	1013050	509.55	17143	Short addition
Long addition	26377	132.3	611250	17.0	39.7	23100	-13.8	11.3	31050	578.45	544	Short addition
Long addition	28445	104.9	655050	14.4	43.7	23200	-13.3	14.0	35050	646.2	898	Short addition
Long addition	23751	81.7	556850	14.4	48.0	23300	-13.9	-	23300	724.3	390	
Long addition	22655	64.3	465050	55.1	52.6	23400	-13.7	11.2	9950	802.85	124	Short addition
-	56691	51.7	1612300	-	54.3	23500	-11.9	36.6	281000	884.55	3282	Short addition

## Stock Futures

Long buildup			Short covering			Short buildup			Long unwinding		
Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%
IDEA	9.30	212.41	MCX	8.72	-3.51	KOTAKBANK	-10.88	53.20	DIXON	-0.45	-2.98
BHARATFORG	7.46	12.35	ABFRL	2.18	-2.41	DALBHARAT	-7.90	30.08			
AXISBANK	6.36	34.02	IGL	2.14	-0.22	INDHOTEL	-5.03	43.80			
ABCAPITAL	6.11	12.46	APOLLOHOSP	1.70	-2.21	JKCEMENT	-3.75	18.30			
SBIN	4.75	31.72	BAJAJ-AUTO	0.94	-4.03	OFSS	-2.55	13.54			
DRREDDY	4.04	23.20	SAIL	0.48	-2.61	LAURUSLABS	-1.76	46.16			
BANKBARODA	3.86	15.51				LTIM	-1.61	26.13			
IEX	3.74	32.93				LICHSGFIN	-1.46	11.28			
PEL	3.57	17.00				SHREECEM	-1.39	21.51			

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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](mailto: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](mailto:grievances@geojit.com)

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