



# Derivative Insights

05.03.2026



# GEOJIT

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## Option OI Spectrum - Indices

## Upcoming Expiry

MONTHLY	NIFTY		BANK NIFTY		SENSEX	
	Calls	Puts	Calls	Puts	Calls	Puts
H'st OI Chg	24500	23500	59000	59000	80000	78000
H'st OI	25500	24000	61000	59000	82500	82500
H'st Vol	25000	24000	61000	59000	80000	78000

WEEKLY	NIFTY		SENSEX	
	Calls	Puts	Calls	Puts
H'st OI Chg	25000	24400	80500	78000
H'st OI	25000	24000	82000	78000
H'st Vol	25000	24400	80000	78000

SENSEX Weekly	05.03.2026
NIFTY Weekly	10.03.2026
SENSEX Monthly	25.03.2026
BANK NIFTY Monthly	30.03.2026
NIFTY Monthly	30.03.2026

## Stock Futures in Focus

Future*	Pr Close	Pr % Chg	OI % Chg	Comments
OIL	490.20	0.58	4.02	Long Buildup
LODHA	917.60	-5.50	11.72	Short Buildup

### Comments:

Nifty weekly contract has the highest open interest at 25000 CE and 24000 PE while monthly contracts have the highest open interest at 25500 CE and 24000 PE. The highest OI addition was seen at 25000 CE and 24400 PE in weekly and at 24500 CE and 23500 PE in monthly contracts. FIs decreased their future index long holdings by 11.75%, increased future index shorts by 8.43% and in index options, 27.45% increase in Call longs, 9.98% increase in Call short, 28.29% increase in Put longs and 27.42% increase in Put shorts.

## Index F&O

	NIFTY		BANK NIFTY		SENSEX	
	Last	Chg	Last	Chg	Last	Chg
Near Future	24578	-410	59109	-1146	79460	-1142
Discount	98	-25	354	-61	344	-19
Straddle*	1002	170	2322	402	1121	-88

## FII Activity in Index F&O

	Fut longs	Fut shorts	CE Longs	CE Shorts	PE Longs	PE Shorts
OI % Change	-11.75	8.43	27.45	9.98	28.29	27.42
Open Interest	30863	194576	464576	769507	543758	426278

\* Upcoming Expiry

## Stock Options

### Upmoves Nearing Resistance

Ticker Symbol	CMP	Call strike
GODREJPROP	1693.7	1700
AUROPHARMA	1195.4	1200
BEL	446.85	450
MCX	2478.5	2500
TIINDIA	2771.05	2800

These stocks have shown uptrend, but await break of key resistance as indicated by the strike with the highest CE OI.

### Consolidation Underway

Ticker Symbol	CMP	CE Strike	PE Strike	% Range
PREMIERENE	706.2	900	600	42.48
BOSCHLTD	33391	40000	30000	29.95
SBICARD	726.6	900	700	27.53
PGEL	592.95	700	550	25.30
SWIGGY	297.75	350	280	23.51

These stocks are undergoing consolidation, unable to break beyond previous congestion points, as indicated by the CE and PE strikes with the highest OI. Given the distance between the key CE and PE strikes, upmoves/downmoves may take time to gain momentum.

### Upside Breakout Underway

Ticker Symbol	CMP	Call strike
OFSS	6831.65	6800
LUPIN	2304.9	2300
VEDL	701	700
AXISBANK	1351.3	1350

These stocks have shown uptrend, and have just broken above resistance as indicated by the strike with the highest CE OI.

### Downmoves Nearing Support

Ticker Symbol	CMP	Put strike
KAYNES	3700.25	3700
PETRONET	280.05	280
YESBANK	20.01	20
IDFCFIRSTB	70.06	70
VEDL	701	700

Downtrend may have started for these stocks, but await break of support as indicated by the strike with the highest PE OI.

### Narrow Range

Ticker Symbol	CMP	CE Strike	PE Strike	% Range
AXISBANK	1351.3	1350	1340	0.74
SBILIFE	1930.6	2100	2080	1.04
GLENMARK	2039.7	2100	2060	1.96
COALINDIA	435.15	440	430	2.30
GODREJPROP	1693.7	1700	1660	2.36

These stocks are undergoing consolidation, in a narrow trading range as indicated by the strikes with the highest CE and PE OI. Potential candidates for buying straddles/strangles in anticipation of breakout.

### Downside Breakout Underway

Ticker Symbol	CMP	Put strike
AMBUJACEM	476.15	600
IEX	118.6	140
JSWENERGY	468	530
SUZLON	39.93	45
PHOENIXLTD	1610.95	1800

These stocks have shown downtrend, and have just broken below support as indicated by the strike with the highest PE OI, pointing to more downsides.

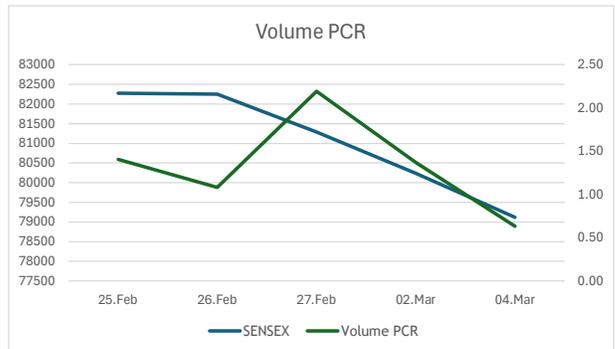
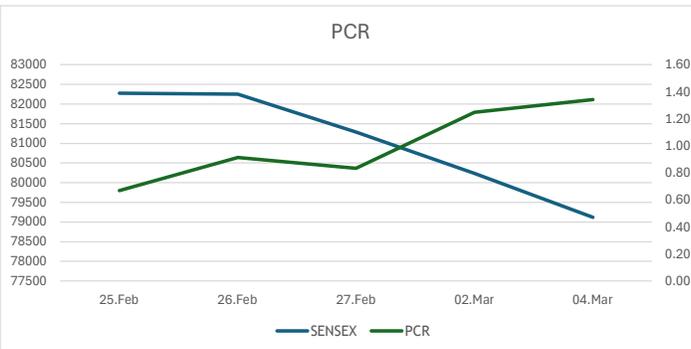
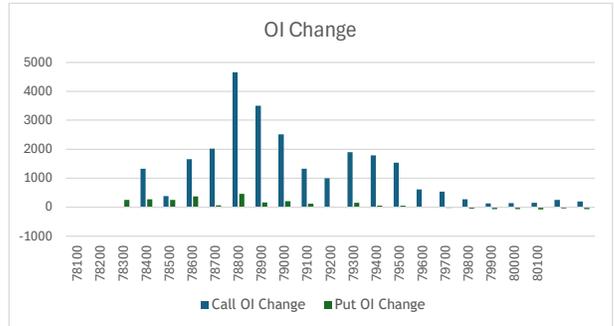
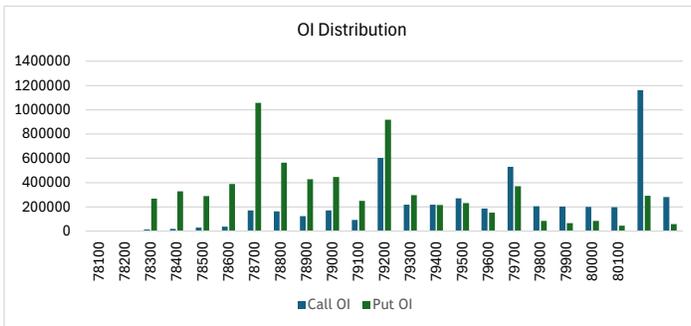
## Stock Futures

Long buildup			Short covering			Short buildup			Long unwinding		
Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%
COALINDIA	2.23	0.38	SOLARINDS	3.80	-6.95	PETRONET	-9.56	8.04	GAIL	-6.58	-1.80
SWIGGY	2.03	1.65	NATIONALUM	2.83	-6.60	TATASTEEL	-7.06	1.39	NMDC	-5.73	-0.33
BHARTIARTL	1.58	0.10	INFY	1.49	-4.19	TORNTPOWER	-6.16	0.01	IOC	-5.23	-0.72
OIL	0.58	4.02	POLICYBZR	0.73	-4.88	SAIL	-5.81	0.80	BANKINDIA	-5.21	-3.38
MPHASIS	0.49	2.92	PERSISTENT	0.64	-2.82	JINDALSTEL	-5.73	2.38	ABCAPITAL	-5.19	-2.30
PATANJALI	0.04	0.56	TECHM	0.39	-3.29	BOSCHLTD	-5.51	1.52	SIEMENS	-4.95	-0.68
DIXON	0.03	2.69	COFORGE	0.31	-0.53	LODHA	-5.50	11.72	CUMMINSIND	-4.85	-1.25
						HINDPETRO	-5.48	0.48	APLAPOLLO	-4.72	-5.85
						TMPV	-5.42	0.08	ICICIPRULI	-4.38	-0.67

# SENSEX Expiry Insights

CALL							PUT								
OI Advance			OI Decline			Most Active		OI Advance			OI Decline			Most Active	
Strike	OI	OI Chg	Strike	OI	OI Chg	Strike	Volume	Strike	OI	OI Chg	Strike	OI	OI Chg	Strike	Volume
80500	1529000	1111560	83500	850060	-388260	80000	101171860	74000	2143340	1220160	80000	290920	-325460	78000	60373880
81000	1544920	929820	93000	293720	-340420	81000	76842920	76000	2178980	1216540	79800	83060	-191640	78500	56816080
80000	1161380	834160	84500	324500	-165420	80500	73255980	75000	2135020	1210040	80200	94300	-189060	77000	47223400
81500	1189820	759320	86000	471940	-161360	79000	64391640	77000	2098620	1151820	79900	44460	-164140	79000	42663460
82000	2163400	730720	85500	224900	-155880	79500	56467640	73000	1375040	920920	80500	134940	-141060	75000	37003900

Option Spectrum												
Call						Put						
Comments	Volume	Price	OI	OI%Chg	Price%	Strike	Price%	OI%Chg	OI	Price	Volume	Comments
Short Addition	591240	1201.55	17320	1319.67	-45.23	78200	90.39	267.26	327600	296.25	17112100	Long Addition
Short Addition	1046140	1141.55	27940	383.39	-46.03	78300	90.81	253.22	288440	316.75	20011580	Long Addition
Short Addition	2826700	1064.1	37960	1657.41	-45.77	78400	91.72	372.52	386900	340.4	24348620	Long Addition
Short Addition	15782700	1003.9	171600	2018.52	-46.34	78500	93.38	62.12	1056300	365.1	56816080	Long Addition
Short Addition	15434180	909	162440	4649.71	-48.7	78600	92.92	455.53	563420	392.1	35805360	Long Addition
Short Addition	21538480	837.1	122340	3498.24	-53.21	78700	91.39	162.35	428200	420	34136600	Long Addition
Short Addition	27889780	787.8	170940	2513.76	-52.04	78800	91.78	199.93	444560	449.35	33701720	Long Addition
Short Addition	25326500	703.55	90400	1330.38	-54.73	78900	93.01	116.6	249000	484.45	22998360	Long Addition
Short Addition	64391640	640.8	603460	993.22	-56.44	79000	95.63	25.54	917320	521.95	42663460	Long Addition
Short Addition	24379340	567.55	218660	1898.72	-59.51	79100	96.76	149.8	297360	562.15	12166820	Long Addition
Short Addition	29615280	529.3	217520	1784.92	-59.79	79200	93.57	56.7	212800	595.7	11588760	Long Addition
Short Addition	29279440	489.65	270320	1540.29	-60.32	79300	92.42	46.51	231220	634.6	10111760	Long Addition
Short Addition	27121600	441.9	185000	616.5	-61.5	79400	91.83	-16.61	151400	675.45	7815540	Short Covering
Short Addition	56467640	385.8	529320	531.35	-63.94	79500	93.15	-25.32	369780	729.05	9627260	Short Covering
Short Addition	24409520	338.9	203540	268.73	-66.52	79600	92.95	-56.34	82500	781.25	1989660	Short Covering
Short Addition	27265920	289.55	201840	131.1	-69.41	79700	94.24	-68.02	66040	844.25	1424600	Short Covering
Short Addition	27616620	252.1	200040	133.64	-71.22	79800	95.17	-69.76	83060	908.05	1213920	Short Covering
Short Addition	23230760	223.95	196280	153.46	-72.45	79900	94.9	-78.69	44460	968.95	702600	Short Covering
Short Addition	101171860	185.7	1161380	254.92	-75.18	80000	95.72	-52.8	290920	1038.9	3984960	Short Covering
Short Addition	27675440	158	280860	190.81	-76.74	80100	93.02	-69.97	56080	1108.6	545060	Short Covering



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