



Derivative Insights

10.03.2026



GEOJIT

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Option OI Spectrum - Indices

MONTHLY	NIFTY		BANK NIFTY		SENSEX	
	Calls	Puts	Calls	Puts	Calls	Puts
H'st OI Chg	24000	23300	56000	54000	78000	76500
H'st OI	25000	24000	58000	54000	81000	78000
H'st Vol	25000	23000	56000	55000	80000	77000

Upcoming Expiry

WEEKLY	NIFTY		SENSEX		NIFTY Weekly	SENSEX Weekly	SENSEX Monthly	BANK NIFTY Monthly	NIFTY Monthly
	Calls	Puts	Calls	Puts					
H'st OI Chg	24000	23000	77000	77000	10.03.2026	12.03.2026	25.03.2026	30.03.2026	30.03.2026
H'st OI	25000	23000	80000	77000					
H'st Vol	24000	23800	77000	77000					

Stock Futures in Focus

Future*	Pr Close	Pr % Chg	OI % Chg	Comments
MCX	2589.30	1.94	2.22	Long Buildup
ANGELONE	219.73	0.36	-2.14	Short Covering

Comments:

Nifty weekly contract has the highest open interest at 25000 CE and 23000 PE while monthly contracts have the highest open interest at 25000 CE and 24000 PE. The highest OI addition was seen at 24000 CE and 23000 PE in weekly and at 24000 CE and 23300 PE in monthly contracts. Fills increased their future index long holdings by 4.90%, increased future index shorts by 10.31% and in index options, 10.84% increase in Call longs, 13.05% increase in Call short, 6.22% increase in Put longs and 37.05% increase in Put shorts.

Index F&O

	NIFTY		BANK NIFTY		SENSEX	
	Last	Chg	Last	Chg	Last	Chg
	Near Future	24090	-475	56278	-1742	77871
Discount	62	-53	259	22	304	-74
Straddle*	1159	221	2887	596	1965	151

FII Activity in Index F&O

	Fut longs	Fut shorts	CE Longs	CE Shorts	PE Longs	PE Shorts
OI % Change	4.90	10.31	10.84	13.05	6.22	37.05
Open Interest	31806	225708	658451	1061920	816277	666471

* Upcoming Expiry

Stock Options

Upmoves Nearing Resistance

Ticker Symbol	CMP	Call strike
CUMMINSIND	4691.3	4700
APOLLOHOSP	7779.05	7800
DMART	3966.15	4000
NTPC	376.25	380
BAJAJFINSV	1841.5	1860

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
TMPV	332	400	290	33.13
BOSCHLTD	31600.6	40000	30000	31.64
BANKINDIA	151.3	190	150	26.44
DIXON	9804.1	12000	9500	25.50
BHEL	255.4	300	240	23.49

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
AUROPHARMA	1247.3	1200
MCX	2577.1	2500
GLENMARK	2117.6	2100
PNBHOUSING	755.45	750
SUNPHARMA	1807.4	1800

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
LICHSGFIN	500.2	500
TATACONSUM	1102.5	1100
SWIGGY	301.25	300
MFSL	1707.65	1700
SRF	2552.4	2540

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	1288.3	1350	1340	0.78
JINDALSTEL	1144.1	1200	1180	1.75
SRF	2552.4	2600	2540	2.35
GODREJPROP	1645.6	1700	1660	2.43
CGPOWER	697.55	720	700	2.87

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	451.95	600
NBCC	84.45	100
ADANGREEN	854.15	1000
IEX	120.25	140
KPITTECH	688.9	800

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.

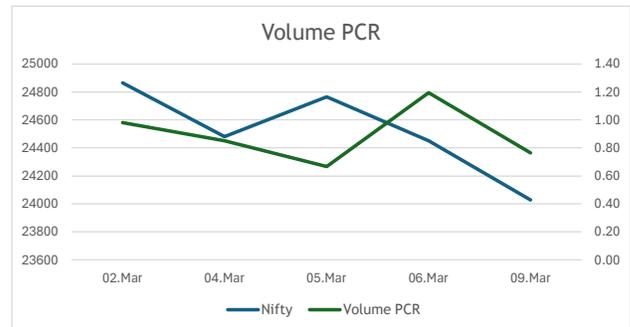
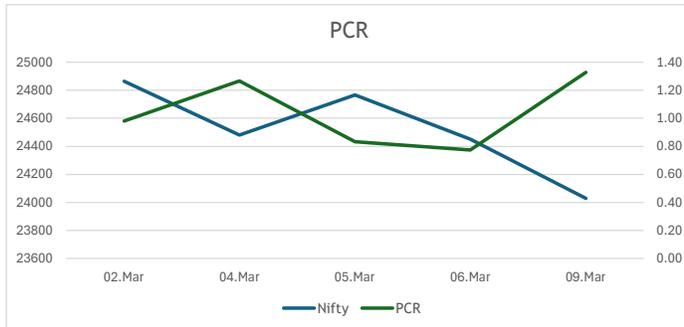
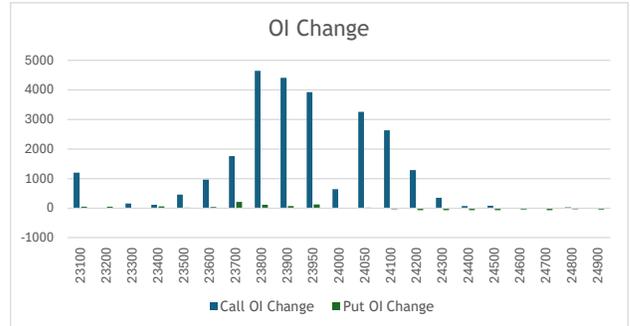
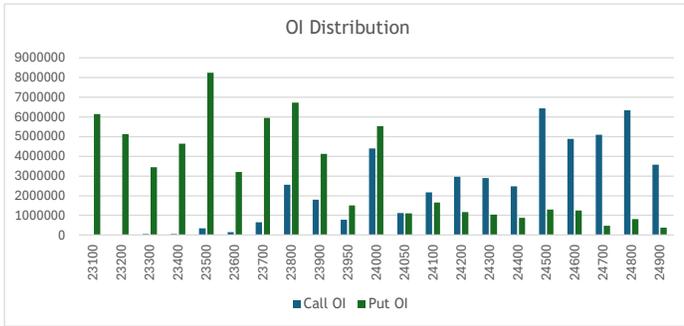
Stock Futures

Long buildup			Short covering			Short buildup			Long unwinding		
Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%
DMART	2.29	0.93	RELIANCE	1.36	-1.86	PGEL	-14.35	4.18	TMPV	-5.22	-2.16
MCX	1.94	2.22	BSE	1.15	-4.78	AMBER	-7.67	3.08	SAIL	-4.86	-1.03
WIPRO	1.17	3.28	ICICIGI	0.83	-0.81	BPCL	-5.67	9.67	TIINDIA	-4.66	-1.52
AUROPHARMA	1.12	0.73	SWIGGY	0.75	-1.01	BANKINDIA	-5.15	0.63	M&M	-4.22	-0.27
TORNTPHARM	0.75	1.92	COFORGE	0.46	-2.45	BOSCHLTD	-4.99	1.82	ASHOKLEY	-3.87	-1.23
SUNPHARMA	0.69	0.45	ANGELONE	0.36	-2.14	ULTRACEMCO	-4.91	3.47	PFC	-3.87	-3.23
APOLLOHOSP	0.65	1.46	INFY	0.36	-0.47	UNIONBANK	-4.87	0.35	BLUESTARCO	-3.78	-2.25
POLICYBZR	0.20	0.43	PERSISTENT	0.21	-3.01	EICHERMOT	-4.67	2.63	SUPREMEIND	-3.63	-1.33
MFSL	0.13	0.79	HCLTECH	0.19	-1.12	HINDPETRO	-4.61	4.34	TVSMOTOR	-3.62	-0.96

NIFTY 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
24000	4390815	3803150	26000	8141120	-5876715	24000	5244624	23000	9860110	5513625	24500	1300130	-2591745	23800	4543207
24500	6423885	2965560	25400	2774070	-2318680	24500	3839366	21500	4872855	4872855	24400	885755	-2150135	23500	4156858
24200	2966990	2753270	26100	1870505	-2007395	23900	3770166	22500	4697420	4697420	24300	1042730	-2063100	23700	3488266
23800	2552225	2498405	25600	2661425	-1913925	24200	3273523	23700	5951855	4036110	24200	1174745	-1960530	23900	3326837
24300	2898285	2261610	25900	1611610	-1870570	23800	3121741	22000	3888560	3888560	24600	1254370	-1534845	23000	2758703

Option Spectrum												
Call						Put						
Comments	Volume	Price	OI	OI%Chg	Price%	Strike	Price%	OI%Chg	OI	Price	Volume	Comments
Short Addition	1119	958.15	11830	1200	-30.99	23100	35.64	50.22	6133205	18.65	1114860	Long Addition
-	4187	864.8	16965	0	-67.62	23200	38.89	52.97	5129670	23.75	1365037	Long Addition
Short Addition	9934	773.75	46670	151.93	-33.14	23300	46.39	-13.28	3451370	30.45	1652542	Short Covering
Short Addition	24710	680.4	62855	106.18	-36.98	23400	52.82	64.5	4647045	39.35	1709420	Long Addition
Short Addition	206725	596.6	344110	458.44	-39.61	23500	59.34	20.62	8252920	50.75	4156858	Long Addition
Short Addition	177173	512.15	156520	965.49	-42.7	23600	64.04	40.25	3213275	64.55	2170835	Long Addition
Short Addition	943173	431.65	649350	1756.88	-46.42	23700	69.55	210.68	5951855	82.4	3488266	Long Addition
Short Addition	3121741	352.7	2552225	4642.15	-50.54	23800	76.15	109.69	6725095	104.9	4543207	Long Addition
Short Addition	3770166	282.3	1797185	4410.44	-55.39	23900	80.89	70.23	4125680	133.95	3326837	Long Addition
Short Addition	2115976	247.5	780585	3916.39	-58.02	23950	82.19	125.17	1512810	151.4	1087588	Long Addition
Short Addition	5244624	217	4390815	647.16	-60.34	24000	85.86	-13.88	5533905	169.5	2560686	Short Covering
Short Addition	1667915	190.2	1116050	3260.08	-62.56	24050	85.61	11.04	1104610	188.95	488317	Long Addition
Short Addition	2782048	164.05	2160080	2623.93	-65.11	24100	87.56	-32.73	1661855	211	511432	Short Covering
Short Addition	3273523	117.1	2966990	1288.26	-70.34	24200	92.45	-62.53	1174745	266.25	308645	Short Covering
Short Addition	2929136	81.3	2898285	355.22	-75.1	24300	94.66	-66.43	1042730	331.9	176214	Short Covering
Short Addition	2218897	55.45	2477085	70.6	-78.84	24400	94.68	-70.82	885755	404.25	130540	Short Covering
Short Addition	3839366	38.05	6423885	85.75	-81.69	24500	92.48	-66.59	1300130	483.5	161860	Short Covering
Short Addition	1915620	26.1	4877145	3.25	-83.56	24600	89.91	-55.03	1254370	574	85560	Short Covering
Long Unwinding	1492023	17.65	5103410	-0.72	-85.02	24700	83.67	-67.89	472355	662.3	41470	Short Covering
Short Addition	1383245	12.65	6335355	26.93	-85.2	24800	77.51	-38.14	811785	755.85	28973	Short Covering
Long Unwinding	952969	9.5	3568240	-5.32	-84.22	24900	71.74	-44.39	373230	860.6	10559	Short Covering



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