



Derivative Insights

12.03.2026



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	24300	56000	56000	80000	77000
H'st OI	25000	24000	58000	56000	80000	77000
H'st Vol	25000	23000	57000	56000	80000	76000

Upcoming Expiry

WEEKLY	NIFTY		SENSEX		SENSEX Weekly	NIFTY Weekly	SENSEX Monthly	BANK NIFTY Monthly	NIFTY Monthly
	Calls	Puts	Calls	Puts					
H'st OI Chg	24300	23000	79000	75500					12.03.2026
H'st OI	25000	23000	80000	76000					17.03.2026
H'st Vol	24200	24000	78000	77000					25.03.2026
									30.03.2026
									30.03.2026

Stock Futures in Focus

Future*	Pr Close	Pr % Chg	OI % Chg	Comments
AUROPHARMA	1306.50	1.16	-1.91	Short Covering
BAJAJFINSV	1797.60	-4.02	0.34	Short Buildup

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 24300 CE and 23000 PE in weekly and at 24000 CE and 24300 PE in monthly contracts. FII decreased their future index long holdings by 1.01%, increased future index shorts by 8.63% and in index options, 11.37% increase in Call longs, 6.45% increase in Call short, 18.25% increase in Put longs and 4.27% increase in Put shorts.

Index F&O

	NIFTY		BANK NIFTY		SENSEX	
	Last	Chg	Last	Chg	Last	Chg
Near Future	23918	-488	55834	-1507	77125	-1580
Discount	51	-93	98	-292	261	-238
Straddle*	973	112	2420	264	911	-207

FII Activity in Index F&O

	Fut longs	Fut shorts	CE Longs	CE Shorts	PE Longs	PE Shorts
OI % Change	-1.01	8.63	11.37	6.45	18.25	4.27
Open Interest	31623	237924	527268	904513	712235	451776

* Upcoming Expiry

Stock Options

Upmoves Nearing Resistance

Ticker Symbol	CMP	Call strike
CGPOWER	726.3	730
NATIONALUM	397.75	400
JINDALSTEL	1187	1200
INDIGO	4350.7	4400
BIOCON	395.35	400

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	335.35	400	290	32.80
BOSCHLTD	31714.9	40000	31750	26.01
PREMIERENE	788.15	900	700	25.38
MUTHOOTFIN	3163.85	4000	3200	25.29
ASIANPAINT	2232	2500	2000	22.40

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
ASTRAL	1746.3	1700
SUNPHARMA	1825.9	1800
AUROPHARMA	1304.8	1300

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
PGEL	550.1	550
TVSMOTOR	3600.8	3600
HAL	4005.1	4000
FORTIS	881.2	880
PIDILITIND	1403.4	1400

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
ADANIENSOL	992	1030	1020	1.01
DIVISLAB	6352.45	6500	6400	1.57
JINDALSTEL	1187	1200	1180	1.68
GODREJPROP	1651.1	1700	1660	2.42
SYNGENE	408.15	450	440	2.45

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	457.8	600
ADANIGREEN	849.65	1000
KPITTECH	682.85	800
NBCC	86.16	100
PERSISTENT	4747.65	5500

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.

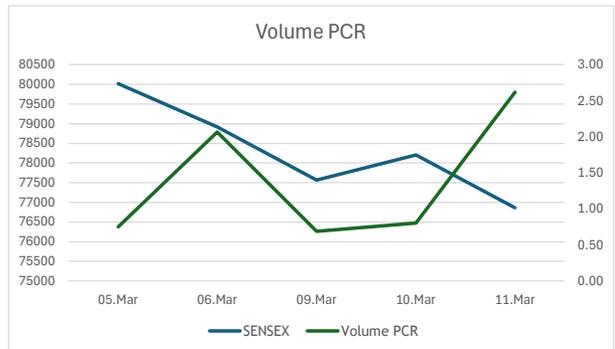
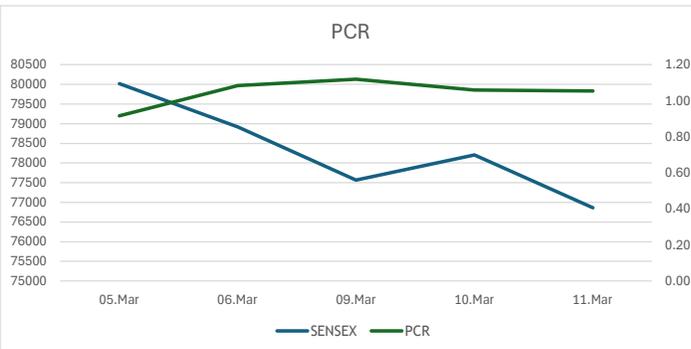
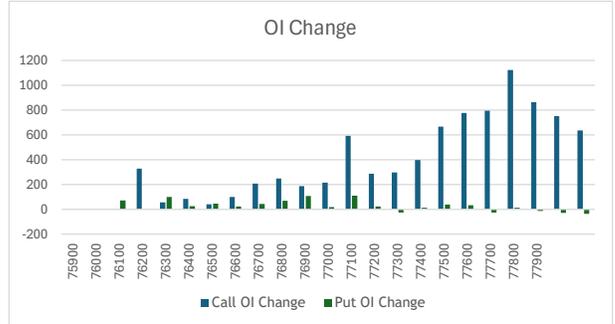
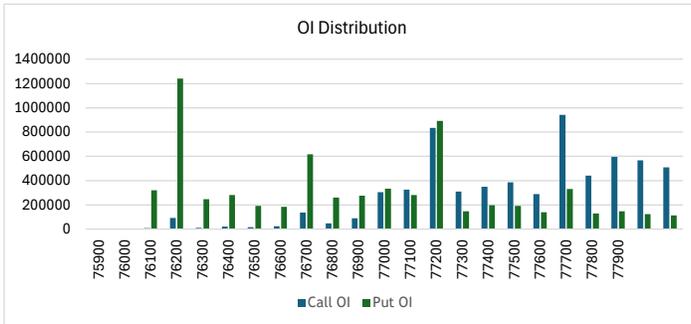
Stock Futures

Long buildup			Short covering			Short buildup			Long unwinding		
Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%
SUPREMEIND	2.57	9.66	BLUESTARCO	2.59	-7.43	COLPAL	-7.31	12.23	BAJFINANCE	-5.28	-0.91
PREMIERENE	2.51	3.96	OIL	2.53	-0.51	TVSMOTOR	-4.92	1.79	AXISBANK	-4.61	-7.09
GLENMARK	1.85	0.58	NATIONALUM	1.91	-0.62	KEI	-4.63	6.39	POLYCAB	-3.94	-0.84
TATAPOWER	1.11	2.33	SAIL	1.35	-0.70	SRF	-4.44	8.51	MUTHOOTFIN	-3.81	-2.07
IEX	1.02	0.19	AUROPHARMA	1.16	-1.91	ASHOKLEY	-4.31	1.71	M&M	-3.79	-0.43
CROMPTON	0.91	0.30	WAAREEENER	0.92	-2.76	CHOLAFIN	-4.24	1.57	TIINDIA	-3.38	-0.40
WIPRO	0.56	3.08	PGEL	0.82	-3.66	APLAPOLLO	-4.12	1.66	JSWSTEEL	-3.32	-2.07
NHPC	0.38	1.50	COALINDIA	0.74	-0.61	BAJAJFINSV	-4.02	0.34	UNOMINDA	-3.32	-1.89
IOC	0.37	1.59	JIOFIN	0.74	-0.72	EICHERMOT	-3.81	1.47	RBLBANK	-3.27	-1.75

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	
79000	2324220	1793200	82400	92840	-80080	78000	74727140	74000	1571320	746500	78000	331500	-368480	77000	88884860	
78500	2045100	1627360	82300	87140	-45080	79000	67718100	75500	1063420	679740	78100	101660	-155660	76000	75630560	
80000	2678720	1491500	83200	92480	-42860	78500	65972560	74500	1172300	642780	78200	122500	-143220	75000	62442680	
79500	1917360	1377180	85000	381520	-34160	77500	43178180	75000	1818160	617520	77500	329360	-122020	76500	56351660	
81000	2673620	1353100	82600	51260	-26820	78200	39131880	72500	616800	448960	78500	99340	-73900	75500	47190640	

Option Spectrum												
Call						Put						
←												→
Comments	Volume	Price	OI	OI%Chg	Price%	Strike	Price%	OI%Chg	OI	Price	Volume	Comments
Short Addition	557960	1039.7	90720	325.52	-57.93	76000	184.16	-0.58	1241200	165.95	75630560	Short Covering
Short Addition	44080	953.9	8300	54.85	-58.39	76100	187.6	100.8	245860	187.8	19110540	Long Addition
Short Addition	123660	884.15	21280	85.04	-61.58	76200	196.71	24.44	280780	211.85	21917200	Long Addition
Short Addition	167280	819.4	14480	40.31	-61.63	76300	201.77	46.92	190000	238.25	21255120	Long Addition
Short Addition	221480	750.7	22320	97.87	-63.2	76400	207.34	22.73	182100	267.85	22275840	Long Addition
Short Addition	1564320	678.05	134860	206.22	-65.97	76500	221.23	41.08	614320	301.8	56351660	Long Addition
Short Addition	745400	615.45	46160	247.07	-67.27	76600	225.57	68.02	259020	336.8	23464320	Long Addition
Short Addition	1264060	554.35	89420	185.69	-68.79	76700	230.43	106.66	275440	376.85	26015940	Long Addition
Short Addition	3839620	493.55	304100	215	-70.77	76800	231.71	17.13	332940	419.45	32811900	Long Addition
Short Addition	6355460	448.65	323440	592.29	-72.2	76900	230.69	109.46	281720	462.3	32615840	Long Addition
Short Addition	23817740	405.6	834000	286.68	-73.09	77000	229.63	23.26	892940	509.45	88884860	Long Addition
Short Addition	16161420	357.05	309020	296.08	-75.23	77100	229.07	-25.41	147380	560.9	36769940	Short Covering
Short Addition	25183100	311.05	347280	395.12	-77.31	77200	231.7	12.8	196340	616.3	43350880	Long Addition
Short Addition	25359100	267.75	385940	664.24	-79.41	77300	233.28	37.91	189820	680.05	36191340	Long Addition
Short Addition	20084260	231.35	288620	776.2	-80.83	77400	235.38	31.91	138400	747.05	29120860	Long Addition
Short Addition	43178180	199.5	942540	793.23	-82.03	77500	228.14	-27.03	329360	806.4	44342620	Short Covering
Short Addition	23565320	165.15	440600	1122.53	-84.02	77600	225.39	12.03	129300	882.45	20571960	Long Addition
Short Addition	23633300	142.3	596800	862.58	-85.29	77700	228.08	-14.5	147600	961.1	19274580	Short Covering
Short Addition	27595500	121.25	565600	748.99	-86.32	77800	221.27	-29.48	123000	1037.85	19203380	Short Covering
Short Addition	24666360	105.95	509140	633.63	-87.06	77900	213.73	-36.83	110500	1125.35	15229740	Short Covering



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