



# Derivative Insights

06.07.2026



# GEOJIT

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## Option OI Spectrum - Indices

MONTHLY	NIFTY		BANK NIFTY		SENSEX	
	Calls	Puts	Calls	Puts	Calls	Puts
H'st OI Chg	24300	24000	59000	59000	80500	78500
H'st OI	25000	24000	60000	58000	80000	77000
H'st Vol	25000	24000	58000	58000	78000	78000

## Upcoming Expiry

WEEKLY	NIFTY		SENSEX		NIFTY Weekly	SENSEX Weekly	BANK NIFTY Monthly	NIFTY Monthly	SENSEX Monthly
	Calls	Puts	Calls	Puts					
H'st OI Chg	24300	24300	78000	78000	07.07.2026	09.07.2026	28.07.2026	28.07.2026	30.07.2026
H'st OI	25000	24000	78000	78000					
H'st Vol	24300	24300	78000	78000					

## Stock Futures in Focus

Future*	Pr Close	Pr % Chg	OI % Chg	Comments
LTF	327.00	3.30	-6.26	Short Covering
SUPREMEIND	3246.80	-1.17	-0.60	Long Unwinding

### Comments:

Nifty weekly contract has the highest open interest at 25000 CE and 24000 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 24300 PE in weekly and at 24300 CE and 24000 PE in monthly contracts. Fills increased their future index long holdings by 1.12%, decreased future index shorts by 2.03% and in index options, 9.16% increase in Call longs, 7.28% increase in Call short, 7.35% increase in Put longs and 6.56% increase in Put shorts.

## Index F&O

	NIFTY		BANK NIFTY		SENSEX	
	Last	Chg	Last	Chg	Last	Chg
Near Future	24351	81	58255	-65	78140	211
Discount	80	-14	317	28	376	-51
Straddle*	568	-28	1709	-87	823	-147

## FII Activity in Index F&O

	Fut longs	Fut shorts	CE Longs	CE Shorts	PE Longs	PE Shorts
OI % Change	1.12	-2.03	9.16	7.28	7.35	6.56
Open Interest	29772	280539	479396	921556	712869	444381

\* Upcoming Expiry

## Stock Options

### Upmoves Nearing Resistance

Ticker Symbol	CMP	Call strike
SAIL	169.9	170
GODREJPROP	1996.4	2000
HINDPETRO	399.25	400
SRF	2794.5	2800
CAMS	798.35	800

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
MFSL	1596.6	1920	1480	27.56
GVT&D	4401.2	5000	4000	22.72
ASIANPAINT	2737.9	3000	2400	21.91
KPITTECH	558.65	600	480	21.48
JSWSTEEL	1230.2	1350	1100	20.32

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
MPHASIS	2296.6	2200
PRESTIGE	1668	1600
DLF	675.9	650
LUPIN	2476	2400
BAJFINANCE	1031.6	1000

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
HINDUNILVR	2201.2	2200
LICI	430.25	430
HDFCBANK	801.05	800
VEDL	280.4	280
CROMPTON	270.8	270

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
PHOENIXLTD	2047.6	2000	2020	0.98
PRESTIGE	1668	1600	1580	1.20
RADICO	3892.3	4000	3950	1.28
HDFCLIFE	567.7	580	570	1.76
ALKEM	5562.5	5600	5500	1.80

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
JIOFIN	239.35	280
AMBUJACEM	443.4	510
IEX	123.94	140
GAIL	174.15	190
TATAPOWER	375.2	400

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%
NATIONALUM	4.34	1.88	HCLTECH	5.89	-10.78	GVT&D	-8.29	18.61	TIINDIA	-3.91	-5.48
AUROPHARMA	3.66	1.09	KAYNES	5.82	-0.49	POWERINDIA	-7.82	13.60	IDEA	-1.72	-0.19
360ONE	3.60	2.05	LODHA	4.90	-11.56	CGPOWER	-6.78	11.11	CROMPTON	-1.45	-0.21
ZYDUSLIFE	3.54	1.24	LTF	3.30	-6.26	UNIONBANK	-6.20	7.10	NYKAA	-1.37	-1.65
MUTHOOTFIN	3.48	2.80	OBEROIRLTY	3.23	-0.87	POLICYBZR	-5.80	14.30	SUPREMEIND	-1.17	-0.60
INDUSINDBK	3.41	0.04	AMBUJACEM	3.15	-0.03	DMART	-4.72	27.28	HDFCLIFE	-1.00	-0.64
NUVAMA	3.32	0.85	LUPIN	3.07	-2.46	BHEL	-4.62	7.36	LT	-0.91	-0.57
DLF	2.76	0.47	UPL	2.97	-3.39	MCX	-4.37	13.05	BPCL	-0.75	-0.34
MAXHEALTH	2.40	4.65	HYUNDAI	2.28	-3.39	FORCEMOT	-3.72	3.91	COLPAL	-0.74	-0.35

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