



Derivative Insights

09.07.2026



GEOJIT

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Option OI Spectrum - Indices

MONTHLY	NIFTY		BANK NIFTY		SENSEX	
	Calls	Puts	Calls	Puts	Calls	Puts
H'st OI Chg	24200	24300	58000	56800	80000	76000
H'st OI	24000	24000	59000	59000	78000	77000
H'st Vol	24500	24000	58000	58000	80000	77000

Upcoming Expiry

WEEKLY	NIFTY		SENSEX		SENSEX Weekly	NIFTY Weekly	BANK NIFTY Monthly	NIFTY Monthly	SENSEX Monthly
	Calls	Puts	Calls	Puts					
H'st OI Chg	24200	23600	78000	76500					09.07.2026
H'st OI	24500	23500	78000	75000					14.07.2026
H'st Vol	24300	24200	78000	77000					28.07.2026
									28.07.2026
									30.07.2026

Stock Futures in Focus

Future*	Pr Close	Pr % Chg	OI % Chg	Comments
NYKAA	319.45	1.20	3.25	Long Buildup
ASHOKLEY	156.34	-4.86	-4.50	Long Unwinding

Comments:

Nifty weekly contract has the highest open interest at 24500 CE and 23500 PE while monthly contracts have the highest open interest at 24000 CE and 24000 PE. The highest OI addition was seen at 24200 CE and 23600 PE in weekly and at 24200 CE and 24300 PE in monthly contracts. FIs decreased their future index long holdings by 7.60%, increased future index shorts by 10.04% and in index options, 36.58% increase in Call longs, 26.91% increase in Call short, 41.30% increase in Put longs and 32.93% increase in Put shorts.

Index F&O

	NIFTY		BANK NIFTY		SENSEX	
	Last	Chg	Last	Chg	Last	Chg
Near Future	23893	-517	56980	-1405	76756	-1545
Discount	11	-1	237	53	252	132
Straddle*	626	127	1828	360	694	148

FII Activity in Index F&O

	Fut longs	Fut shorts	CE Longs	CE Shorts	PE Longs	PE Shorts
OI % Change	-7.60	10.04	36.58	26.91	41.30	32.93
Open Interest	30225	298811	486150	912286	769301	365622

* Upcoming Expiry

Stock Options

Upmoves Nearing Resistance

Ticker Symbol	CMP	Call strike
NATIONALUM	349.75	350
BAJAJFINSV	1854.9	1860
TITAN	4586.4	4600
PRESTIGE	1635.1	1640
SHRECEM	25910	26000

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
ASIANPAINT	2665.9	3000	2400	22.51
BAJAJ-AUTO	10164	11000	8800	21.65
KPITTECH	554.6	600	480	21.64
JSWSTEEL	1219.5	1350	1100	20.50
MFSL	1559.1	1800	1500	19.24

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
TECHM	1428.8	1344
EXIDEIND	421.35	400
NYKAA	317.95	310
PAYTM	1223.4	1200
RADICO	4077.5	4000

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
ICICIPRULI	480.05	480
BHARATFORG	2100.3	2100
OFSS	11002	11000
M&M	3102.5	3100
PHOENIXLTD	2022.5	2020

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
TECHM	1428.8	1344	1364	1.40
HDFCLIFE	555.7	580	570	1.80
CROMPTON	258.9	275	270	1.93
JINDALSTEL	1021.5	1100	1080	1.96
DELHIVERY	501.8	520	510	1.99

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	421.1	510
NTPC	348.7	400
SUZLON	53.13	60
GAIL	169.22	190
GVT&D	4466.9	5000

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.

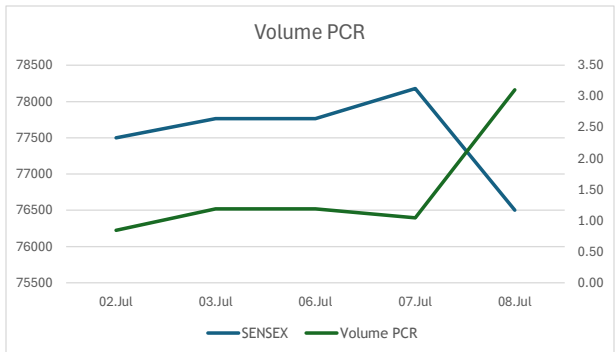
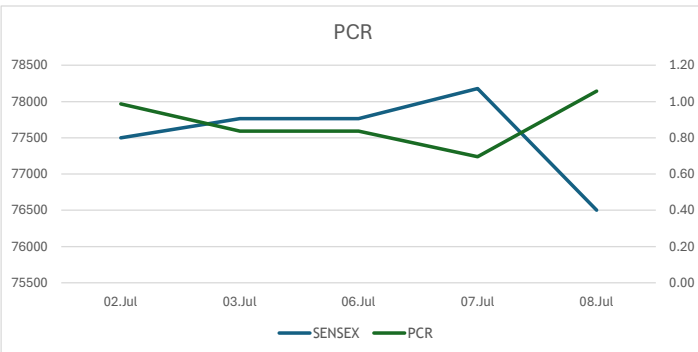
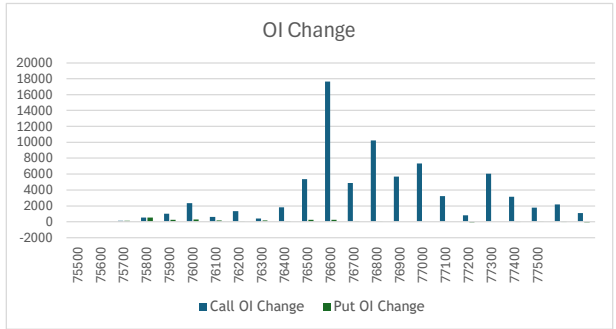
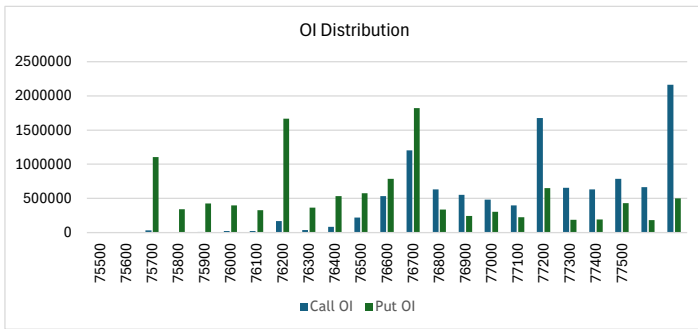
Stock Futures

Long buildup			Short covering			Short buildup			Long unwinding		
Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%
OIL	1.40	5.56	KALYANKJIL	5.59	-3.10	LTF	-5.89	0.26	MPHASIS	-5.38	-0.46
INDUSTOWER	1.38	0.99	MCX	3.66	-8.74	JUBLFOOD	-5.51	0.78	JIOFIN	-5.28	-1.69
NYKAA	1.20	3.25	NATIONALUM	1.98	-4.21	BANKINDIA	-5.08	0.32	INDIGO	-5.27	-6.92
ICICIGI	0.38	2.26	PREMIERENE	1.68	-9.43	FORCEMOT	-4.97	2.24	360ONE	-5.23	-9.89
			NAUKRI	1.64	-5.68	ABCAPITAL	-4.96	0.20	CONCOR	-4.91	-0.18
			EXIDEIND	1.59	-2.61	HDFCAMC	-4.88	1.40	SHRIRAMFIN	-4.88	-3.60
			BSE	1.54	-0.80	COFORGE	-4.68	1.98	ASHOKLEY	-4.86	-4.50
			ONGC	1.10	-1.68	IEX	-4.52	2.19	HINDPETRO	-4.77	-8.29
			GVT&D	0.78	-3.50	CHOLAFIN	-4.47	1.04	BANDHANBNK	-4.42	-1.66

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	
78000	3382700	2622260	79700	383940	-152060	78000	137365740	73000	1200340	926340	77000	650120	-924560	77000	125763100	
77500	2164180	1979480	80600	193300	-92900	77800	114448440	74500	1235340	812320	78000	315580	-752200	77500	114750420	
77000	1676480	1493100	79400	362320	-67640	77700	99816140	76500	1820520	790140	77500	499600	-582440	76500	97002240	
77800	1556640	1466560	78800	697460	-59080	77600	91921060	72000	783200	609260	78500	125200	-408580	76000	92350340	
77600	1323620	1270540	82000	488440	-58640	77500	84193280	75500	1105800	565220	78200	75080	-366440	77600	89463040	

Option Spectrum												
Call						Put						
Comments	Volume	Price	OI	OI%Chg	Price%	Strike	Price%	OI%Chg	OI	Price	Volume	Comments
Short Addition	422700	996.5	30680	127.93	-64.07	75500	2370.59	104.56	1105800	84	60019680	Long Addition
Short Addition	60120	918.9	5600	551.16	-64.71	75600	2579.45	550.77	339700	97.8	26038940	Long Addition
Short Addition	87780	836.1	8060	989.19	-66.6	75700	2840.26	220.94	427680	113.2	23700560	Long Addition
Short Addition	211580	751.75	24900	2341.18	-68.68	75800	3089.29	268.85	395780	133.95	30279940	Long Addition
Short Addition	282160	674.3	23800	580	-73.94	75900	3430.34	165.95	329240	157.1	29600760	Long Addition
Short Addition	3177080	603.4	168480	1344.94	-72.39	76000	3595.92	26.8	1666760	181.1	92350340	Long Addition
Short Addition	1288520	530.55	35160	426.35	-75.55	76100	4078.22	162.32	365880	211	31418380	Long Addition
Short Addition	3377960	466.9	83580	1799.55	-76	76200	4269.03	70.56	532040	246.85	35975560	Long Addition
Short Addition	7749940	406.45	221180	5374.75	-77.73	76300	4399.21	247.8	574640	285.7	44535040	Long Addition
Short Addition	14554180	348.2	532020	17634	-79.64	76400	4443.75	218.98	786020	327.15	48533340	Long Addition
Short Addition	31028760	300.45	1202160	4871.71	-81.33	76500	4555.63	76.68	1820520	372.45	97002240	Long Addition
Short Addition	17959340	256.65	632280	10231.37	-84.25	76600	4462.03	47.9	337360	426.55	45551900	Long Addition
Short Addition	20554840	213.4	548680	5700	-85.74	76700	4408.33	-23.45	244580	486.9	47560920	Short Covering
Short Addition	20696840	177.45	479540	7323.22	-86.83	76800	4395.95	-22.37	301920	555.25	55016300	Short Covering
Short Addition	16863400	146.4	396860	3229.36	-88.57	76900	3828.89	-7.01	222580	618.8	46683360	Short Covering
Short Addition	50046860	120.25	1676480	814.21	-89.67	77000	3464.36	-58.71	650120	695.05	125763100	Short Covering
Short Addition	21495120	99.7	656960	6016.95	-90.67	77100	3085.83	-26.9	184180	775.75	57230660	Short Covering
Short Addition	30764660	80.35	631200	3136.92	-91.79	77200	2679.11	-50.35	193540	844.85	67837180	Short Covering
Short Addition	29924140	66.25	785440	1766.54	-92.51	77300	2338.58	19.4	432400	944.95	63656060	Long Addition
Short Addition	34106560	54.1	661280	2188.17	-93.27	77400	2026.52	-47.16	180980	1030.3	64493640	Short Covering
Short Addition	84193280	44.5	2164180	1071.73	-93.74	77500	1687.63	-53.83	499600	1119.95	114750420	Short Covering



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