Twitter Thread by Bijay



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@Bijay_reborn

Nifty Nov 18000CE is above monthly Avwap of 260 now. Lets analyse this CE in detail. As much as we can. Lets start.



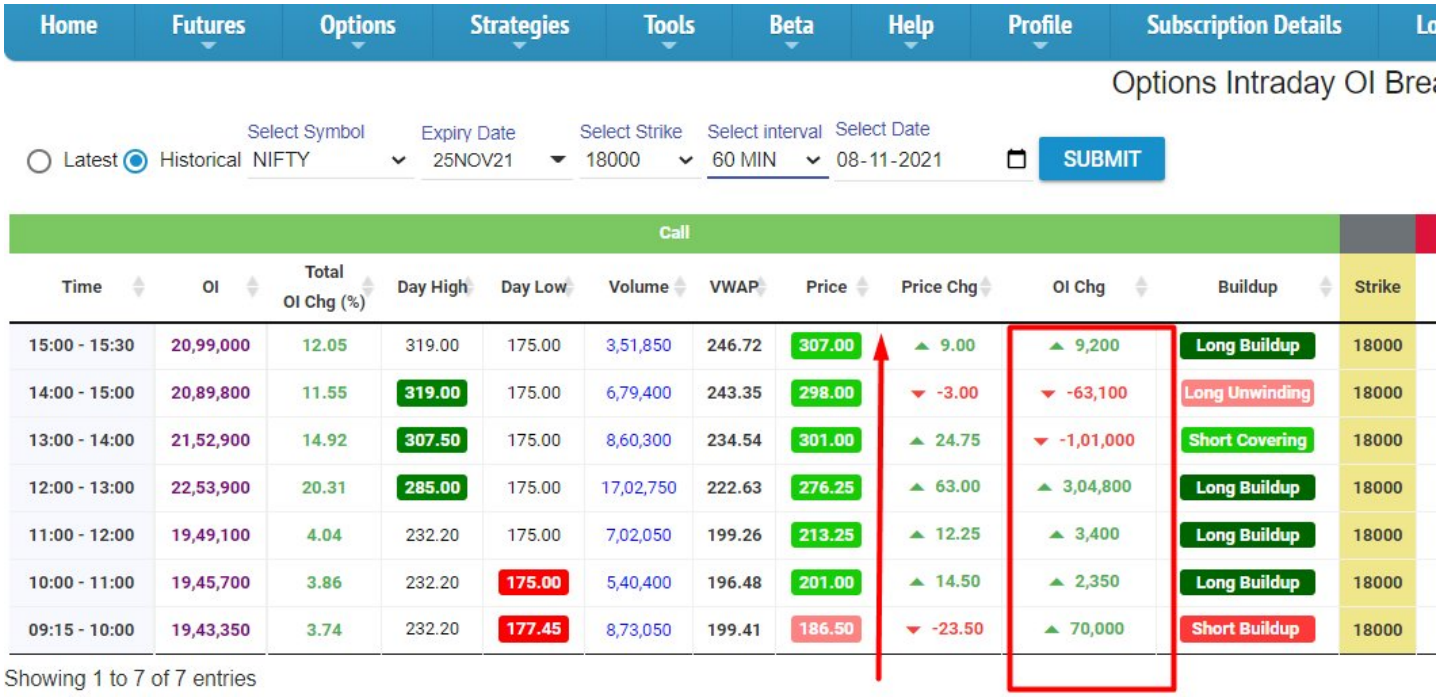
This is the Monthly OC with special emphasis on 18000CE

Select Symbol: NIFTY | Expiry Date: 25NOV21 | SUBMIT | Latest / Historical | Near ATM Strikes / All Strikes

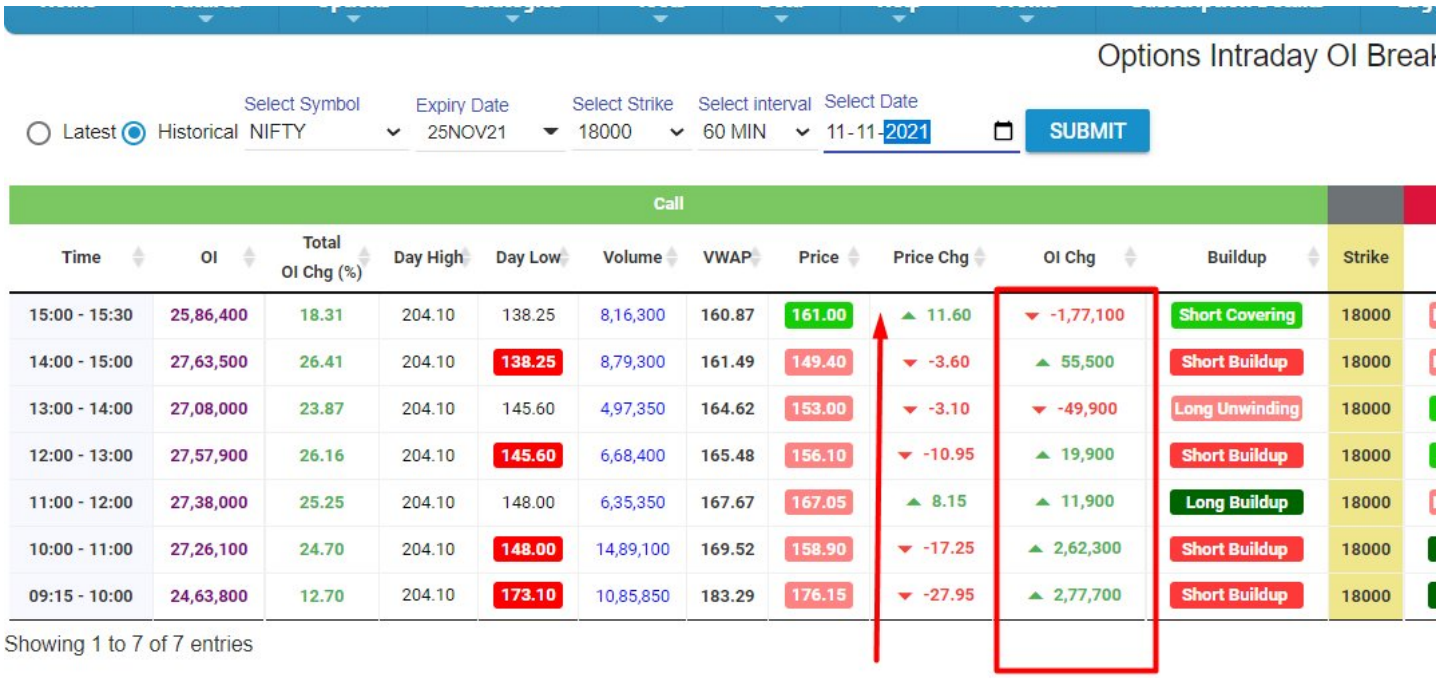
GREEKS | IV | OI | PRICE | VOLUME | PCR | TREND | TIME | BUILDUP | VWAP/BID/ASK

Calls							
IV Chg	IV	OI Chg	OI	Volume	Chg (Pts)	LTP	Strike Price
0.11	16.12	-8,650	79,400	89,550	178.60	571.80	17600
0.41	15.91	-950	10,600	10,650	171.50	529.10	17650
0.24	15.97	-28,500	4,03,300	3,05,000	167.65	490.00	17700
0.25	15.74	-5,850	24,650	49,100	160.75	449.40	17750
0.33	15.68	-1,44,650	6,01,750	13,31,450	153.25	411.80	17800
0.16	14.96	-39,650	60,700	1,74,750	138.45	368.00	17850
-0.55	14.64	-2,10,600	5,29,600	27,15,550	127.10	330.00	17900
-0.46	14.52	-48,150	60,550	6,37,200	116.95	296.00	17950
-0.59	14.33	87,050	26,40,750	99,31,050	105.95	262.85	18000
-0.85	13.92	-31,100	1,04,850	6,88,650	93.15	228.55	18050
-1.15	13.58	-1,35,500	8,55,850	42,56,300	80.70	197.25	18100
-1.73	12.88	-44,900	1,56,300	8,48,250	62.90	163.00	18150
-1.36	13.29	-44,150	12,20,900	43,25,300	60.00	146.15	18200
-1.45	13.16	24,850	1,74,150	10,10,850	50.30	124.00	18250
-1.49	13.17	1,53,750	12,95,400	35,75,600	43.55	105.90	18300
-1.59	12.94	1,75,250	3,51,950	7,97,600	34.75	87.00	18350
-1.89	12.76	2,44,250	13,45,250	25,73,050	26.40	70.80	18400
-1.78	12.79	8,300	1,16,950	3,64,050	22.10	59.00	18450
-1.78	12.74	25,000	23,80,000	38,65,000	17.45	48.00	18500
-2.06	12.53	-3,750	1,05,550	4,16,300	11.60	37.30	18550
-2.21	12.42	1,10,150	13,09,200	19,79,800	8.00	29.15	18600
		Total CE OI Chg	Total CE OI	Total CE Volume			PE-CE OI Chg

We will start analysis the details on hourly basis from 8/11(almost one week) when this call was trading around 300. Lets see what was happening on 8/11 EOD



Posting 18000CE OC from 11/11 and 12/11 EOD



On 8/11, this CE closed at 307 and on 12/11(ydy), it closed at 262 but in between loads of OI got build in this CE to the tune of 6lk contracts.

As per One of my data analysis system they are all short with average of 216 and now if NF starts to run up and crosses 18200,

	Values												
	INSTRU	EXPIRY_DT	TIMESTAMP	STRIKE_PR	OP	OPEN	HIGH	LOW	CLOSE	OPEN_INT	CHG_IN_OI	OI Value	OI
	OPTIDX	25-11-2021	08-11-2021	18000	CE	210	319	175	298	20,61,150	1,87,800	61,45,31,872	
	OPTIDX	25-11-2021	09-11-2021	18000	CE	317	317	221	256	18,85,950	-1,75,200	48,23,31,712	
	OPTIDX	25-11-2021	10-11-2021	18000	CE	245	258	186	227	21,86,100	3,00,150	49,54,79,565	
	OPTIDX	25-11-2021	11-11-2021	18000	CE	204	204	138	157	25,53,700	3,67,600	40,06,75,530	
	OPTIDX	25-11-2021	12-11-2021	18000	CE	185	275	148	256	26,40,750	87,050	67,64,28,112	

then expect super short covering.

Lets see how it plays out