Twitter Thread by Bijay

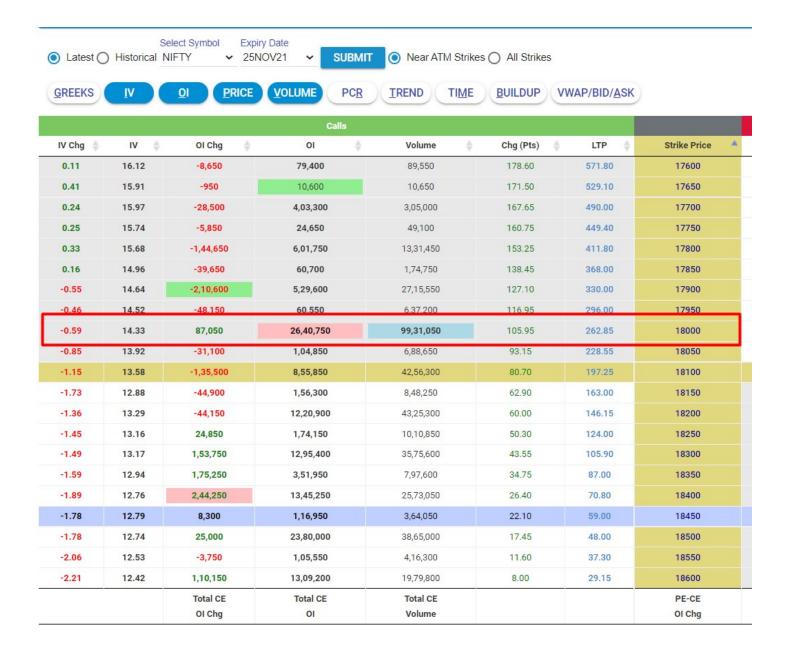




Nifty Nov 18000CE is above monthly Avwap of 260 now. Lets analyse this CE in detail. As much as we can. Lets start.



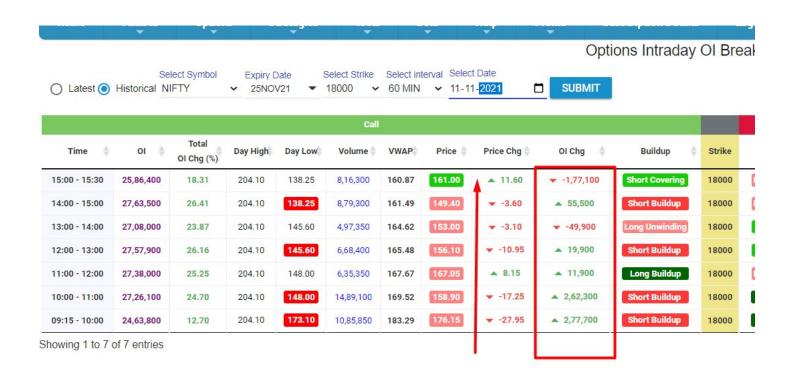
This is the Monthly OC with special emphasis on 18000CE



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

Home	Futures	Option	s S	trategies	Tools	Beta		Help	Profile	Subscription Details	s La	
										Options Intraday	OI Bre	
C Latest		elect Symbol IFTY	Expiry □ 25NO	1000	Select Strike 18000 🕶	Select in 60 MIN	tor var	t Date 1-2021	SUBN	ИIT		
					Call							
Time \$	OI	Total OI Chg (%)	Day High	Day Low	Volume 🌲	VWAP	Price \$	Price Chg	OI Chg	Buildup \$	Strike	
15:00 - 15:30	20,99,000	12.05	319.00	175.00	3,51,850	246.72	307.00	▲ 9.00	▲ 9,200	Long Buildup	18000	
14:00 - 15:00	20,89,800	11.55	319.00	175.00	6,79,400	243.35	298.00	▼ -3.00	▼ -63,10	Long Unwinding	18000	
13:00 - 14:00	21,52,900	14.92	307.50	175.00	8,60,300	234.54	301.00	▲ 24.75	▼ -1,01,0	00 Short Covering	18000	
12:00 - 13:00	22,53,900	20.31	285.00	175.00	17,02,750	222.63	276.25	▲ 63.00	3,04,8	00 Long Buildup	18000	
11:00 - 12:00	19,49,100	4.04	232.20	175.00	7,02,050	199.26	213.25	▲ 12.25	▲ 3,400	Long Buildup	18000	
10:00 - 11:00	19,45,700	3.86	232.20	175.00	5,40,400	196.48	201.00	▲ 14.50	▲ 2,350	Long Buildup	18000	
09:15 - 10:00	19,43,350	3.74	232.20	177.45	8,73,050	199.41	186.50	▼ -23.50	▲ 70,00	O Short Buildup	18000	

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

Lets see how it plays out