



# Derivative Insights

21.09.2023



**GEOJIT**  
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## Option OI Spectrum - Indices

WEEKLY	NIFTY		BANK NIFTY		FIN NIFTY	
	Calls	Puts	Calls	Puts	Calls	Puts
H'st OI Chg	20000	19900	45400	45400	20200	20200
H'st OI	20000	19900	45400	45400	20200	20200
H'st Vol	20000	19900	45400	45300	20200	20200

  

MONTHLY	NIFTY		BANK NIFTY		FIN NIFTY	
	Calls	Puts	Calls	Puts	Calls	Puts
H'st OI Chg	20000	19900	45500	43500	20200	20200
H'st OI	20000	19000	45500	45500	20200	20200
H'st Vol	20000	20000	45500	45500	20200	20200

### Comments:

Nifty weekly contract has highest open interest at 20000 for Calls and 19900 for Puts while monthly contracts have highest open interest at 20000 for Calls and 19000 for Puts. Highest new OI addition was seen at 20000 for Calls and 19900 for Puts in weekly and at 20000 for Calls and 19900 for Puts in monthly contracts. FILs decreased their future index long position holdings by 24.14%, decreased future index shorts by 7.96% and decrease in index options by 20.43% in Call longs, 10.26% in Call short, 8.97% in Put longs and 1.13% in Put shorts.

## Stock future in focus

Future*	Prv Close	Pr % Chg	OI % Chg	Comments
VEDL	232.75	-1.79	4.77	Short buildup
AUBANK	755.55	3.64	0.17	Long buildup

## Index F&O

	NIFTY		BANK NIFTY		FIN NIFTY	
	Last	Chg	Last	Chg	Last	Chg
Near Fut	19972	-207	45557	-515	20146	-296
Discount	71	25	173	80	42	80
Straddle*	250	-9	672	-26	243	-14

## FII activity in Index F&O

	Fut longs	Fut shorts	CE Longs	CE Shorts	PE Longs	PE Shorts
OI %Chg	-24.14	-7.96	-20.43	-10.26	-8.97	-1.13
OI	95607	61694	831002	903042	680785	601529

\* Near month

### Call

### Nifty Option Spectrum

### Put

Comments	Volume	Price	OI	OI%Chg	Price%	Strike	Price%	OI%Chg	OI	Price	Volume	Comments
Long unwinding	10	1025	10450	-0.5	-17.5	19100	17.5	9.6	245150	37.3	3431	Long addition
Long unwinding	369	936.8	91900	-8.1	-16.6	19200	21.6	7.2	587600	44.2	10617	Long addition
Long unwinding	91	844.8	138900	-0.8	-18.6	19300	25.9	5.4	485300	54.5	5788	Long addition
Long unwinding	406	755.15	91150	-5.0	-19.7	19400	28.0	6.9	508000	65.4	10190	Long addition
Short addition	4196	672.35	384950	3.1	-20.9	19500	35.4	10.1	1634650	82.2	24142	Long addition
Short addition	1631	590.65	123550	22.1	-22.7	19600	39.5	8.2	436400	97	10334	Long addition
Short addition	796	509.3	146650	2.5	-24.7	19700	41.3	13.7	520050	118.1	12011	Long addition
Short addition	4705	436.45	226650	8.5	-25.8	19800	41.6	6.0	509350	142.7	14778	Long addition
Short addition	4926	368.85	189050	8.8	-27.8	19900	42.8	45.1	291400	174.95	13058	Long addition
Short addition	760	335.95	25500	156.3	-27.7	19950	40.9	57.5	40400	191.3	1740	Long addition
Short addition	23028	305.9	913350	24.1	-30.3	20000	39.5	-8.1	1111500	210.15	37881	Short covering
Short addition	883	276.55	59350	10.2	-30.9	20050	41.8	114.6	42600	229.55	1443	Long addition
Short addition	8654	248.9	332250	39.7	-32.6	20100	40.2	-7.4	272050	252.55	8898	Short covering
Long unwinding	10346	198.3	424850	-3.3	-35.3	20200	40.9	-21.5	246150	301.55	10356	Short covering
Short addition	11249	153.75	474050	3.0	-37.6	20300	39.9	-11.8	209250	356.85	3708	Short covering
Short addition	10316	118.1	336900	15.4	-39.0	20400	38.2	9.5	64250	417.5	2226	Long addition
Short addition	29322	90	1121100	24.6	-40.7	20500	37.6	-13.6	299600	488.3	7102	Short covering
Short addition	9788	67.65	193450	5.8	-41.1	20600	34.9	-9.1	29850	564.55	347	Short covering
Long unwinding	10851	50.8	304450	-7.0	-41.4	20700	31.5	-	10550	647.1	148	
Short addition	13893	38.8	289100	6.5	-39.2	20800	32.5	-14.4	4750	741.5	98	Short covering
-	5392	29.75	111750	-	-36.9	20900	34.8	-2.6	1900	851.7	16	Short covering

## Stock Futures

Long buildup			Short covering			Short buildup			Long unwinding		
Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%
AUBANK	3.64	0.17	POWERGRID	2.27	-2.47	JKCEMENT	-3.22	0.98	HDFCBANK	-3.97	-3.05
POLYCAB	2.81	2.66	IDFC	1.51	-3.78	SRF	-1.88	2.60	MANAPPURAM	-2.51	-0.23
LALPATHLAB	2.46	4.46	APOLLLOTYRE	1.36	-5.42	METROPOLIS	-1.83	1.58	DALBHARAT	-2.29	-4.51
M&FIN	2.14	1.59	LUPIN	1.21	-3.78	VEDL	-1.79	4.77	COFORGE	-1.93	-1.75
GRANULES	1.34	0.84	RECLTD	1.21	-3.31	GODREJPROP	-1.77	0.45	DRREDDY	-1.93	-3.27
GLENMARK	0.94	7.80	COALINDIA	1.08	-0.37	ABCAPITAL	-1.50	2.47	ICICIPRULI	-1.90	-1.84
IDEA	0.91	5.31	HINDCOPPER	1.02	-0.85	L&TFH	-1.45	0.92	ULTRACEMCO	-1.86	-5.99
CHOLAFIN	0.72	0.56	CONCOR	0.96	-3.69	SBICARD	-1.32	1.21	SBILIFE	-1.84	-2.85
SHRIRAMFIN	0.62	1.86	IDFCFIRSTB	0.86	-6.13	ABFRL	-1.31	0.83	BHEL	-1.82	-3.57

Data source: Bloomberg, NSE

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