



Derivative Insights

22.09.2023



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	19800	19700	45000	43000	20000	19500
H'st OI	20000	19000	45000	43000	20200	19500
H'st Vol	19800	19800	45200	45000	20000	19800

MONTHLY	NIFTY		BANK NIFTY		FIN NIFTY	
	Calls	Puts	Calls	Puts	Calls	Puts
H'st OI Chg	19800	19700	45000	43000	20000	19500
H'st OI	20000	19000	45000	43000	20200	19500
H'st Vol	19800	19800	45200	45000	20000	19800

Stock future in focus

Future*	Prv Close	Pr % Chg	OI % Chg	Comments
GODREJPROP	1558.15	-2.24	-2.59	Long unwinding
L&TFH	123.2	-2.11	-2.52	Long unwinding

Index F&O

	NIFTY		BANK NIFTY		FIN NIFTY	
	Last	Chg	Last	Chg	Last	Chg
Near Fut	19779	-193	44759	-798	19854	-293
Discount	36	-34	135	-37	39	-37
Straddle*	230	-20	644	-29	203	-40

FII activity in Index F&O

	Fut longs	Fut shorts	CE Longs	CE Shorts	PE Longs	PE Shorts
OI %Chg	3.20	23.35	3.54	19.28	0.68	9.61
OI	98667	76102	860424	1077157	685438	659349

* Near month

Comments:

Nifty weekly contract has highest open interest at 20000 for Calls and 19000 for Puts while monthly contracts have highest open interest at 20000 for Calls and 19000 for Puts. Highest new OI addition was seen at 19800 for Calls and 19700 for Puts in weekly and at 19800 for Calls and 19700 for Puts in monthly contracts. FIIs increased their future index long position holdings by 3.20%, increased future index shorts by 23.35% and in index options by 3.54% in Call longs, 19.28% in Call short, 0.68% in Put longs and 9.61% in Put shorts.

Call

Nifty Option Spectrum

Put

Comments	Volume	Price	OI	OI%Chg	Price%	Strike	Price%	OI%Chg	OI	Price	Volume	Comments
Short addition	260	1025.6	11000	685.7	-18.0	18900	25.5	17.5	358450	33.5	6378	Long addition
Short addition	4715	931.35	313400	26.1	-16.5	19000	27.7	25.3	1848500	41.05	35358	Long addition
Long unwinding	39	840.55	10100	-3.3	-18.0	19100	29.2	18.1	289600	48.2	6661	Long addition
Short addition	466	748.3	93950	2.2	-20.1	19200	31.1	16.5	684750	57.95	20321	Long addition
Short addition	540	667.95	140350	1.0	-20.9	19300	32.9	14.6	555950	72.45	12121	Long addition
Short addition	516	584.4	91850	0.8	-22.6	19400	35.1	41.0	716150	88.35	21962	Long addition
Short addition	7844	507.7	443150	15.1	-24.5	19500	35.2	13.3	1851550	111.1	43851	Long addition
Short addition	3013	431.85	149600	21.1	-26.9	19600	39.3	25.2	546400	135.1	19228	Long addition
Short addition	6543	363.4	206300	40.7	-28.6	19700	39.9	25.1	650550	165.25	25598	Long addition
Short addition	2078	329.4	54450	508.4	-30.7	19750	39.0	116.1	83850	179.6	4044	Long addition
Short addition	16433	298.75	374950	65.4	-31.6	19800	39.2	51.0	769150	198.6	36941	Long addition
Short addition	941	267.9	17600	166.7	-33.8	19850	38.8	46.7	36100	219.1	1690	Long addition
Short addition	18230	239.25	404200	113.8	-35.1	19900	36.5	13.9	331800	238.85	21372	Long addition
Short addition	42383	189.3	1243600	36.2	-38.1	20000	37.1	0.8	1120550	288.05	36206	Long addition
Long unwinding	13488	144.35	314250	-5.4	-42.0	20100	35.1	-26.0	201450	341.3	5376	Short covering
Short addition	24808	107.55	648200	52.6	-45.8	20200	34.8	-19.1	199050	406.6	4248	Short covering
Short addition	22637	79.6	686650	44.8	-48.2	20300	34.1	-15.8	176250	478.45	2450	Short covering
Short addition	16637	59.9	425000	26.2	-49.3	20400	33.6	-7.7	59300	557.65	586	Short covering
Short addition	41633	45.85	1181150	5.4	-49.1	20500	31.5	-	342050	642.1	6864	Short covering
Long unwinding	11150	34.55	181950	-5.9	-48.9	20600	28.8	-32.3	20200	727.15	457	Short covering
-	12859	27.45	293300	-	-46.0	20700	24.4	5.7	11150	804.85	91	Long addition

Stock Futures

Long buildup			Short covering			Short buildup			Long unwinding		
Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%
BERGEPAINT	3.06	2.07	HINDPETRO	1.99	-6.65	PFC	-20.25	9.19	IBULHSGFIN	-5.21	-1.51
MCX	1.55	4.87	RECLTD	1.76	-6.66	SYNGENE	-2.67	2.14	BALRAMCHIN	-4.66	-4.94
ACC	0.84	0.85	ADANI PORTS	1.49	-1.99	ABCAPITAL	-2.46	0.15	INDIACEM	-4.19	-8.71
			TECHM	1.22	-6.27	UBL	-2.03	0.15	ICICIPRULI	-3.95	-5.19
			BSOFT	1.12	-3.54	MUTHOOTFIN	-2.02	1.19	HINDCOPPER	-3.34	-2.53
			ASIANPAINT	1.05	-7.71	HCLTECH	-1.71	2.74	BANKBARODA	-3.31	-3.13
			IOC	0.76	-3.50	PIIND	-1.56	0.42	M&M	-3.15	-2.22
			CUMMINSIND	0.73	-1.30	LAURUSLABS	-1.36	1.77	APOLLOTYRE	-3.06	-4.54
			OFSS	0.71	-6.13	SHRIRAMFIN	-1.15	0.01	METROPOLIS	-2.96	-2.41

Data source: Bloomberg, NSE

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Compliance Officer

Ms. Indu K.

Geojit Financial Services Limited,

34/659 P, Civil Lane Road, Padivattom, Kochi – 682024

Tele: 0484 -2901367 Email: compliance@geojit.com

Grievance Officer

Mr Nitin K

Geojit Financial Services Limited,34/659 P, Civil Lane Road, Padivattom, Kochi – 682024

Tele: 0484-2901363 Email : grievances@geojit.com

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TENCY N
KURIEN

Digitally signed
by TENCY N
KURIEN
Date: 2023.09.22
08:05:43 +05'30'