



Derivative Insights

14.10.2024



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Option OI Spectrum - Indices

WEEKLY	NIFTY		BANK NIFTY		SENSEX	
	Calls	Puts	Calls	Puts	Calls	Puts
H'st OI Chg	26000	24950	54000	48000	81500	81500
H'st OI	26000	25000	54000	51000	81500	81500
H'st Vol	25000	25000	51500	51000	81500	81500

MONTHLY	NIFTY		BANK NIFTY		SENSEX	
	Calls	Puts	Calls	Puts	Calls	Puts
H'st OI Chg	25800	24000	51500	51000	82500	75500
H'st OI	27000	25000	55000	55000	86000	75000
H'st Vol	25000	25000	52000	51000	81600	76500

Comments:

Nifty weekly contract has highest open interest at 26000 for Calls and 25000 for Puts while monthly contracts have highest open interest at 27000 for Calls and 25000 for Puts. Highest new OI addition was seen at 26000 for Calls and 24950 for Puts in weekly and at 25800 for Calls and 24000 for Puts in monthly contracts. FII decreased their future index long position holdings by 0.13%, decreased future index shorts by 1.56% and in index options, 35.12% increase in Call longs, 6.70% increase in Call short, 27.72% increase in Put longs and -4.36% increase in Put shorts.

Stock future in focus

Future*	Pr Close	Pr % Chg	OI % Chg	Comments
IPCALAB	1655.80	3.53	0.48	Long Buildup
DIVISLAB	6150.95	2.98	3.20	Long Buildup

Index F&O

	NIFTY		BANK NIFTY		SENSEX	
	Last	Chg	Last	Chg	Last	Chg
Near Fut	25048	-78	51391	-399	81792	-126
Discount	84	-44	219	-41	411	104
Straddle*	549	-54	1281	-104		

FII activity in Index F&O

	Fut longs	Fut shorts	CE Longs	CE Shorts	PE Longs	PE Shorts
OI %Chg	-0.13	-1.56	35.12	6.70	27.72	-4.36
OI	190569	340866	1838399	1753651	1365295	1165777

* Near month

Call

Nifty Option Spectrum

Put

Comments	Volume	Price	OI	OI%Chg	Price%	Strike	Price%	OI%Chg	OI	Price	Volume	Comments
Short Addition	30	991.55	11875	0.64	-6.47	24100	0.5	-7.87	427000	50.5	20537	Short Covering
Long Unwinding	50	911.9	10050	-0.25	-6.83	24200	0.25	-1.03	845375	59.75	23904	Short Covering
Short Addition	514	821.5	24950	43.6	-8.5	24300	2.11	-3.03	509675	72.7	25373	Short Covering
Long Unwinding	200	738.15	24150	-4.92	-8.26	24400	0.53	-2.73	1820075	85.1	34279	Short Covering
Long Unwinding	7508	655.3	593350	-3.43	-9.35	24500	0.79	-7.37	3856700	102.65	119548	Short Covering
Short Addition	1170	572.9	36650	9.48	-11.12	24600	1.36	-11.37	751075	122.75	34675	Short Covering
Long Unwinding	3900	500.1	95750	-2.69	-11.78	24700	2.69	0.55	670375	146.95	31767	Long Addition
Short Addition	12193	429.95	396650	0.52	-13.23	24800	2.99	-0.46	1136500	175.95	49452	Short Covering
Short Addition	16815	363.2	352375	7.26	-14.71	24900	3.83	6.25	1274925	208.5	49233	Long Addition
Short Addition	10137	328.5	47225	10.08	-16.78	24950	4.79	53.31	105900	228.55	22368	Long Addition
Short Addition	152277	301.35	3605800	3.58	-16.98	25000	4.15	-5.53	4245375	247	210031	Short Covering
Short Addition	6499	274.4	89900	30.57	-18.05	25050	3.98	13.6	100850	266.55	7435	Long Addition
Short Addition	58752	247.4	922250	11.15	-18.96	25100	4.99	7.57	830625	291.6	55176	Long Addition
Short Addition	67625	196.75	1366275	6.06	-21.54	25200	6.33	-2.9	1377300	343.45	42983	Short Covering
Short Addition	45258	154	1028250	2.02	-24.62	25300	6.62	-6.24	1137225	399.65	26255	Short Covering
Short Addition	46427	118.75	1202525	6.59	-27.28	25400	6.53	0.89	650825	460.85	7747	Long Addition
Long Unwinding	142408	88.45	4064475	-0.04	-30.52	25500	6.83	-2.67	2434325	529	33779	Short Covering
Short Addition	34104	66.9	991050	4.24	-32.32	25600	7.42	-4.56	477450	608.55	3450	Short Covering
Short Addition	58072	50.55	1255800	6.68	-34.09	25700	7.32	-2.67	788250	689.65	2093	Short Covering
Short Addition	68368	37.75	1654700	11.88	-35.91	25800	6.97	-1.52	975825	774	2245	Short Covering
Short Addition	51616	29.3	1096575	10.48	-36.17	25900	7.18	-0.18	632800	871.45	780	Short Covering

Stock Futures

Long buildup			Short covering			Short buildup			Long unwinding		
Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%
NATIONALUM	4.52	3.29	BANDHANBNK	12.21	-12.96	CUMMINSIND	-4.66	2.91	M&M	-1.91	-0.34
IPCALAB	3.53	0.48	GRANULES	4.38	-6.32	CROMPTON	-2.38	0.12	ICICIBANK	-1.46	-2.76
DIVISLAB	2.98	3.20	PERSISTENT	4.32	-0.24	LTF	-1.96	2.45	ABCAPITAL	-1.40	-0.53
TRENT	2.53	0.12	EXIDEIND	3.76	-1.60	DLF	-1.68	1.36	TCS	-1.39	-6.71
OBEROIRLTY	2.35	4.82	MCX	3.22	-0.07	BANKBARODA	-1.48	1.23	IDEA	-1.28	-1.47
DEEPAKNTN	2.31	3.71	TATACHEM	3.15	-7.16	CIPLA	-1.44	7.16	MGL	-1.28	-1.39
PAGEIND	2.28	0.48	LUPIN	3.10	-0.06	AUBANK	-1.31	0.43	MARUTI	-1.25	-0.92
HINDALCO	2.08	0.13	NMDC	2.87	-1.64	POWERGRID	-1.29	1.59	ADANIANT	-1.24	-0.15
TORNTPHARM	1.88	0.94	PEL	2.58	-2.05	ASIANPAINT	-1.08	1.20	ATUL	-1.16	-2.10

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