



# Derivative Insights

16.10.2024



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## Option OI Spectrum - Indices

WEEKLY	NIFTY		BANK NIFTY		SENSEX	
	Calls	Puts	Calls	Puts	Calls	Puts
H'st OI Chg	25200	23050	52000	50500	82000	79000
H'st OI	25200	25000	52000	51000	82000	79000
H'st Vol	25100	25000	52000	51800	82000	81800

  

MONTHLY	NIFTY		BANK NIFTY		SENSEX	
	Calls	Puts	Calls	Puts	Calls	Puts
H'st OI Chg	26000	25300	52000	51000	83500	81000
H'st OI	27000	25000	55000	55000	83500	82000
H'st Vol	26000	25000	52000	52000	82000	82000

### Comments:

Nifty weekly contract has highest open interest at 25200 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 25200 for Calls and 23050 for Puts in weekly and at 26000 for Calls and 25300 for Puts in monthly contracts. FII decreased their future index long position holdings by 2.54%, increased future index shorts by 0.85% and in index options, 6.82% increase in Call longs, 0.99% decrease in Call short, 10.64% increase in Put longs and 4.30% decrease in Put shorts.

## Stock future in focus

Future*	Pr Close	Pr % Chg	OI % Chg	Comments
OBEROIRLTY	2039.10	1.64	2.27	Long Buildup
BANDHANBNK	194.94	-2.91	1.47	Short Buildup

## Index F&O

	NIFTY		BANK NIFTY		SENSEX	
	Last	Chg	Last	Chg	Last	Chg
Near Fut	25130	-107	52145	60	81880	-356
Discount	73	-37	239	-29	60	-203
Straddle*	486	-14	1149	-84	1314	-34

## FII activity in Index F&O

	Fut longs	Fut shorts	CE Longs	CE Shorts	PE Longs	PE Shorts
OI %Chg	-2.54	0.85	6.82	-0.99	10.64	-4.30
OI	178874	336543	2058114	1773561	1576594	1191189

\* Near month

## Call

## Nifty Option Spectrum

## Put

Comments	Volume	Price	OI	OI%Chg	Price%	Strike	Price%	OI%Chg	OI	Price	Volume	Comments
Short Addition	161	968.5	10625	8.14	-8.89	24200	13.04	0.41	825875	35.1	30120	Long Addition
Short Addition	142	864	27150	7.31	-9.01	24300	16.96	10.96	686350	43.1	32874	Long Addition
Long Unwinding	202	767.25	21375	-4.04	-11.36	24400	17.11	1.34	1884675	52.7	30235	Long Addition
Short Addition	6493	686.8	577775	0.33	-11.71	24500	19.98	1.17	3972900	66.95	104796	Long Addition
Short Addition	1487	609	42900	13.79	-12.01	24600	21.79	2.87	736250	82.15	26375	Long Addition
Long Unwinding	8126	528.2	90350	-1.79	-13.2	24700	23.06	4.86	742650	101.65	33417	Long Addition
Short Addition	11966	452.05	385750	1.69	-14.56	24800	24.16	-1.82	1308850	126.95	64250	Short Covering
Short Addition	12190	377.7	350450	0.17	-16.5	24900	22.23	1.03	1300650	154.5	37111	Long Addition
Short Addition	134556	311.75	3585075	1.13	-18.05	25000	20.99	-3.22	4173575	188.75	208390	Short Covering
Short Addition	11495	283.25	96650	0.29	-18.94	25050	22.27	6.42	125900	208.6	12371	Long Addition
Short Addition	66007	254.5	1088350	10.94	-19.58	25100	20.46	9.38	1105200	229.3	63804	Long Addition
Short Addition	17146	225.9	155450	19.42	-21.36	25150	20.9	-16.2	121150	252.55	18655	Short Covering
Short Addition	101956	200.1	1688475	19.07	-22.2	25200	19.87	-5.5	1442175	275.4	82520	Short Covering
Short Addition	54665	156.25	1107125	7.64	-23.41	25300	20.55	12.71	1010125	333.15	41473	Long Addition
Short Addition	48513	119.85	1280900	6.98	-25.14	25400	19.07	2.5	668800	391.85	9220	Long Addition
Short Addition	136635	89.7	4136625	6.1	-25.84	25500	17.45	-3.21	2408500	455.75	40339	Short Covering
Short Addition	53385	66.05	1181975	9.01	-28.05	25600	15.64	0.83	469800	533.55	2287	Long Addition
Short Addition	45858	48.55	1269650	4.09	-29.43	25700	14.07	-1.19	737025	616.3	1744	Short Covering
Short Addition	76790	36.1	1752975	12.1	-29.7	25800	14.48	-0.29	961250	705.75	3657	Short Covering
Short Addition	49135	28	1182250	6.66	-28.21	25900	14.15	-0.23	629200	803.15	763	Short Covering
Short Addition	152108	22.2	5583175	6.58	-27.45	26000	12.08	-0.21	2509100	890.3	5626	Short Covering

## Stock Futures

Long buildup			Short covering			Short buildup			Long unwinding		
Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%
HINDPETRO	4.28	8.60	APOLLOTYRE	2.27	-8.48	BAJAJ-AUTO	-3.18	5.28	HDFCLIFE	-3.58	-2.86
DEEPAKNTR	3.16	13.88	MGL	2.18	-5.89	WIPRO	-3.17	1.46	NATIONALUM	-3.43	-6.14
GODREJPROP	2.14	0.92	BERGEPAIN	2.07	-1.98	BANDHANBNK	-2.91	1.47	HINDALCO	-2.21	-2.69
BPCL	2.13	1.10	SIEMENS	1.60	-1.31	BAJFINANCE	-2.69	1.88	SAIL	-2.20	-0.61
PVRINOX	2.05	8.68	ICICIBANK	1.59	-2.81	JINDALSTEL	-2.47	3.57	HINDCOPPER	-1.93	-0.99
BALRAMCHIN	1.98	4.80	HDFCAMC	1.58	-0.86	RELIANCE	-2.13	5.63	TATASTEEL	-1.92	-0.57
GODREJCP	1.86	3.68	HAL	1.56	-2.43	NMDC	-1.88	0.55	VEDL	-1.77	-1.08
OBEROIRLTY	1.64	2.27	BATAINDIA	1.54	-2.47	CIPLA	-1.75	6.19	IEX	-1.71	-4.40
BIOCON	1.55	0.04	INDIGO	1.49	-1.05	EXIDEIND	-1.55	0.90	GRANULES	-1.69	-0.75

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