



Derivative Insights

25.10.2024



GEOJIT
PEOPLE YOU PROSPER WITH

Option OI Spectrum - Indices

| WEEKLY | NIFTY | | BANK NIFTY | | SENSEX | |
|-------------|-------|-------|------------|-------|--------|-------|
| | Calls | Puts | Calls | Puts | Calls | Puts |
| H'st OI Chg | 24500 | 22250 | 52500 | 51000 | 82000 | 79500 |
| H'st OI | 25000 | 24500 | 52500 | 51000 | 82000 | 79500 |
| H'st Vol | 24500 | 24400 | 51500 | 51500 | 80000 | 80000 |

| MONTHLY | NIFTY | | BANK NIFTY | | SENSEX | |
|-------------|-------|-------|------------|-------|--------|-------|
| | Calls | Puts | Calls | Puts | Calls | Puts |
| H'st OI Chg | 24500 | 22250 | 52500 | 51000 | 82000 | 79500 |
| H'st OI | 25000 | 24500 | 52500 | 51000 | 82000 | 79500 |
| H'st Vol | 24500 | 24400 | 51500 | 51500 | 80000 | 80000 |

Comments:

Nifty weekly contract has highest open interest at 25000 for Calls and 24500 for Puts while monthly contracts have highest open interest at 25000 for Calls and 24500 for Puts. Highest new OI addition was seen at 24500 for Calls and 22250 for Puts in weekly and at 24500 for Calls and 22250 for Puts in monthly contracts. FII's increased their future index long position holdings by 6.71%, decreased future index shorts by 3.64% and in index options, 13.74% decrease in Call longs, 7.63% decrease in Call short, 11.09% decrease in Put longs and 1.42% increase in Put shorts.

Stock future in focus

| Future* | Pr Close | Pr % Chg | OI % Chg | Comments |
|---------|----------|----------|----------|----------------|
| COFORGE | 7728.75 | 2.07 | 10.72 | Long Buildup |
| BSOFT | 568.05 | -4.47 | -3.98 | Long Unwinding |

Index F&O

| | NIFTY | | BANK NIFTY | | SENSEX | |
|-----------|-------|-----|------------|------|--------|------|
| | Last | Chg | Last | Chg | Last | Chg |
| Near Fut | 24474 | -14 | 51692 | 330 | 80205 | 25 |
| Discount | 75 | 22 | 161 | 38 | 140 | 42 |
| Straddle* | 331 | -48 | 768 | -116 | 491 | -272 |

FII activity in Index F&O

| | Fut longs | Fut shorts | CE Longs | CE Shorts | PE Longs | PE Shorts |
|---------|-----------|------------|----------|-----------|----------|-----------|
| OI %Chg | 6.71 | -3.64 | -13.74 | -7.63 | -11.09 | 1.42 |
| OI | 170416 | 317647 | 1594624 | 1883261 | 1241345 | 1320711 |

* Near month

Call

Nifty Option Spectrum

Put

| Comments | Volume | Price | OI | OI%Chg | Price% | Strike | Price% | OI%Chg | OI | Price | Volume | Comments |
|----------------|---------|--------|---------|--------|--------|--------|--------|--------|---------|--------|--------|----------------|
| Short Addition | 144 | 859.9 | 6650 | 16.67 | -4.47 | 23600 | -38.78 | 65.66 | 1176450 | 11.05 | 161825 | Short Addition |
| Short Addition | 700 | 761.15 | 8225 | 15.85 | -4.44 | 23700 | -36.25 | 91.77 | 1028550 | 14.95 | 142020 | Short Addition |
| Short Addition | 2448 | 662.45 | 112625 | 17.1 | -6.95 | 23800 | -33.28 | 44.18 | 1448825 | 20.25 | 246381 | Short Addition |
| Short Addition | 1421 | 577 | 18125 | 11.54 | -6.82 | 23900 | -29.81 | 106.01 | 1327750 | 27.9 | 171899 | Short Addition |
| Short Addition | 41194 | 482.6 | 810375 | 8.72 | -9.37 | 24000 | -25.29 | 19.52 | 5401075 | 38.85 | 518245 | Short Addition |
| Short Addition | 10115 | 402.7 | 70025 | 162.51 | -9.89 | 24100 | -21.24 | 65.88 | 1560150 | 53.2 | 232408 | Short Addition |
| Short Addition | 55206 | 320.95 | 376550 | 219.79 | -12.95 | 24200 | -16.93 | 60.88 | 2152075 | 73.6 | 399845 | Short Addition |
| Short Addition | 147990 | 248.5 | 844600 | 373.3 | -16.46 | 24300 | -12.29 | 43.4 | 3099200 | 100.65 | 562447 | Short Addition |
| Short Addition | 732475 | 185 | 3599450 | 579.14 | -19.93 | 24400 | -7.82 | 105.74 | 4878425 | 137.35 | 954584 | Short Addition |
| Short Addition | 295439 | 157.1 | 1641375 | 574.63 | -22.03 | 24450 | -5.9 | 365.87 | 1928250 | 160.2 | 280854 | Short Addition |
| Short Addition | 1005158 | 131.9 | 5806475 | 124.19 | -24.35 | 24500 | -4.33 | 26.01 | 5957725 | 183.3 | 744780 | Short Addition |
| Short Addition | 146021 | 109.35 | 691125 | 112.49 | -26.16 | 24550 | -2.8 | 47.63 | 474975 | 210.15 | 58379 | Short Addition |
| Short Addition | 489100 | 89.55 | 2519900 | 78.54 | -28.47 | 24600 | -1.36 | 18.48 | 1798500 | 240.2 | 183653 | Short Addition |
| Short Addition | 524292 | 57.9 | 2996225 | 27.37 | -32.56 | 24700 | 1.1 | 5.45 | 1129500 | 307.3 | 102619 | Long Addition |
| Short Addition | 500708 | 36.2 | 3581250 | 49.25 | -38.28 | 24800 | 2.85 | 0.71 | 1487950 | 386.3 | 44055 | Long Addition |
| Short Addition | 396425 | 23.2 | 2617900 | 56.25 | -39.82 | 24900 | 3.98 | -12.31 | 958050 | 474.15 | 23139 | Short Covering |
| Short Addition | 635604 | 15.2 | 7770700 | 33.93 | -41.98 | 25000 | 4.19 | 6.39 | 3458575 | 562.15 | 67731 | Long Addition |
| Short Addition | 270922 | 10 | 2142175 | 43.21 | -42.03 | 25100 | 5.31 | -10.15 | 468975 | 661.9 | 6865 | Short Covering |
| Short Addition | 325851 | 6.95 | 2935400 | 8.41 | -40.6 | 25200 | 4.26 | 0.06 | 944700 | 755.6 | 7536 | Long Addition |
| Short Addition | 225428 | 5.1 | 2211000 | 33.68 | -40 | 25300 | 5.21 | -4.61 | 631050 | 855.35 | 9265 | Short Covering |
| Short Addition | 291758 | 3.95 | 2584975 | 85.29 | -39.23 | 25400 | 3.63 | 12.61 | 597600 | 952.2 | 4795 | Long Addition |

Stock Futures

| Long buildup | | | Short covering | | | Short buildup | | | Long unwinding | | |
|--------------|------|-------|----------------|------|--------|---------------|-------|-------|----------------|-------|--------|
| Scripcode | Prc% | OI% | Scripcode | Prc% | OI% | Scripcode | Prc% | OI% | Scripcode | Prc% | OI% |
| SYNGENE | 5.48 | 6.28 | NAVINFLUOR | 3.27 | -14.67 | LALPATHLAB | -6.20 | 23.44 | HINDUNILVR | -5.88 | -4.59 |
| COFORGE | 2.07 | 10.72 | RECLTD | 3.19 | -2.97 | OFSS | -4.94 | 0.65 | ESCORTS | -5.64 | -2.30 |
| SHREECEM | 1.68 | 2.23 | PFC | 3.18 | -6.97 | COLPAL | -3.47 | 8.44 | SBILIFE | -4.55 | -12.72 |
| CUB | 1.67 | 0.75 | BANKBARODA | 3.00 | -3.83 | MARICO | -3.38 | 1.59 | BSOFT | -4.47 | -3.98 |
| SHRIRAMFIN | 1.60 | 1.24 | DALBHARAT | 2.92 | -7.35 | NESTLEIND | -3.19 | 5.50 | HINDALCO | -3.95 | -10.64 |
| INDHOTEL | 1.37 | 0.01 | ICICIPRULI | 2.85 | -1.23 | TVMOTOR | -3.08 | 1.39 | LTF | -3.91 | -1.95 |
| PIDILITIND | 1.07 | 1.44 | LUPIN | 2.81 | -4.34 | GODREJCP | -2.95 | 4.45 | CANFINHOME | -2.98 | -6.93 |
| APOLLOHOSP | 0.83 | 0.32 | ULTRACEMCO | 2.70 | -5.21 | POLYCAB | -2.28 | 1.23 | DABUR | -2.96 | -10.85 |
| | | | AARTIIND | 2.66 | -2.10 | ITC | -1.80 | 0.49 | MGL | -2.59 | -0.50 |

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