



Derivative Insights

07.08.2023



GEOJI
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Option OI Spectrum - Indices

Weekly	NIFTY		BANK NIFTY		SENSEX	
	Calls	Puts	Calls	Puts	Calls	Puts
H'st OI Chg	19600	19500	47000	44700	67000	65700
H'st OI	19600	19400	45000	44500	67000	65000
H'st Vol	19500	19500	45000	44500	65500	65000

2nd Week	NIFTY		BANK NIFTY		SENSEX	
	Calls	Puts	Calls	Puts	Calls	Puts
H'st OI Chg	19800	19500	45000	45000	65500	65700
H'st OI	19800	19200	45000	45000	67000	65000
H'st Vol	19500	19500	45000	45000	65500	65000

Comments:

Nifty weekly contract has highest open interest at 19600 for Calls and 19400 for Puts while monthly contracts have highest open interest at 19800 for Calls and 19200 for Puts. Highest new OI addition was seen at 19600 for Calls and 19500 for Puts in weekly and at 19800 for Calls and 19500 for Puts in monthly contracts. FIIs increased their future index long position holdings by 12.21%, increased future index shorts by -4.16% and in index options by 28.84% in Call longs, 43.79% in Call short, 41.21% in Put longs and 89.76% in Put shorts.

Stock future in focus

Future*	Prv Close	Pr % Chg	OI % Chg	Commen
ABFRL	210.9	-5.26	5.30	Short cover
COROMANDEL	1048.7	0.89	2.75	Long build

Index F&O

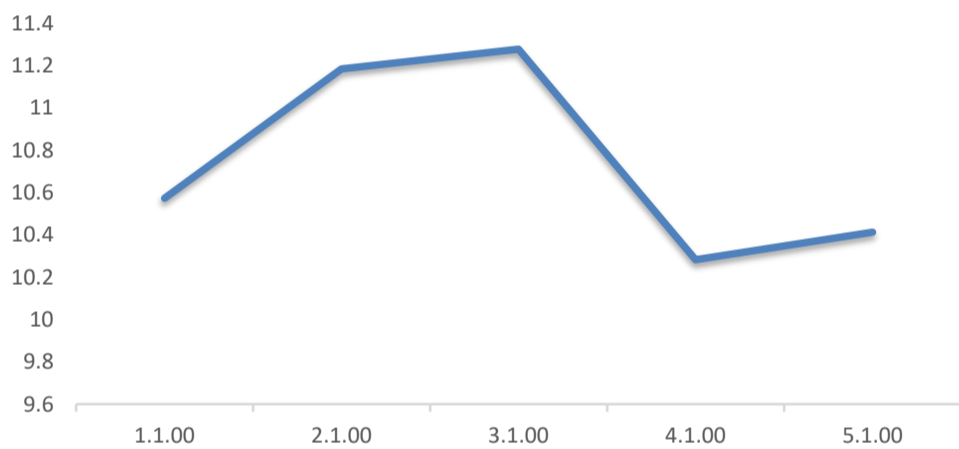
	NIFTY		BANK NIFTY		SENSEX
	Last	Chg	Last	Chg	Last
Near Fut	19576	108	45002	280	65798
Pre/Discount	59	-112	122	-321	-160
Straddle*	399	-1086	1096	-1619	708

FII activity in Index F&O

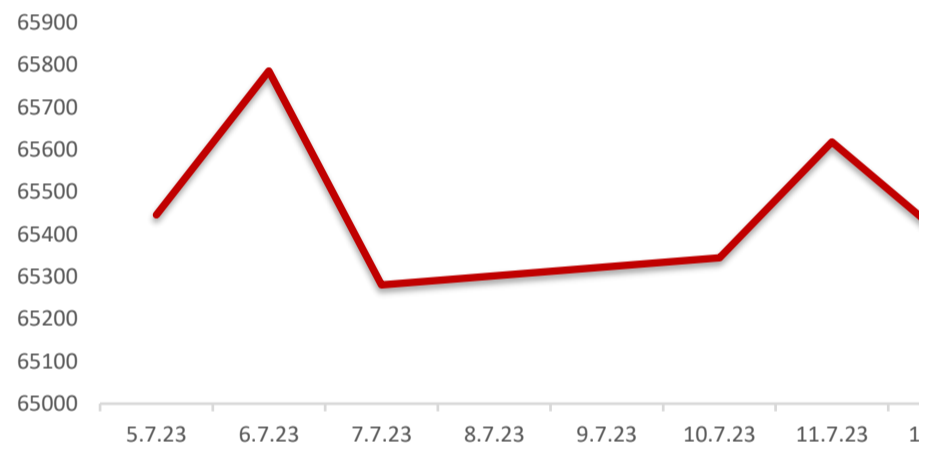
	Fut longs	Fut shorts	CE Longs	CE Shorts	PE Longs
OI %Chg	12.21	-4.16	28.84	43.79	41.21
OI	91419	117014	960718	1096766	710333

* Near month

Nifty VIX



BSE Sensex30



Call

Sensex Option Spectrum

Put

Comments	Volume	Price	OI	OI%Chg	Price%	Strike	Price%	OI%Chg	OI	Price	Volume	Cor
Short addition	4830	424.75	840	-	-17.4	65600	-65.9	1325.0	570	263.95	5060	Short
Short addition	11410	374.15	2430	-	-20.8	65700	-62.8	8200.0	1660	309	8290	Short
Long addition	7240	320.55	1970	3183.3	39.2	65800	-60.9	1900.0	200	348.8	1150	Short
Short addition	5960	277.9	1570	-	-29.8	65900	-63.3	-	90	350.05	320	Short
Long addition	20330	234.9	4540	644.3	60.8	66000	-37.8	82.3	2260	473.5	5420	Short
Short addition	1550	227.15	520	-	-31.0	66100	-	-	-	-	-	Long
Long addition	890	159.35	230	228.6	47.0	66200	-	-	-	-	-	Long
Short addition	2040	177.65	1300	1081.8	-34.4	66300	-	-	-	-	-	Long
Short addition	440	117.2	120	71.4	-52.7	66400	-	-	-	-	-	Long
						66450	-	-	-	-	-	
Long addition	16760	107.1	4790	787.0	74.4	66500	-	-	-	-	-	Long
						66550	-	-	-	-	-	
Short addition	280	114.05	160	-	-42.6	66600	-	-	-	-	-	Long
Short addition	650	55.15	270	285.7	-69.1	66700	-	-	-	-	-	Long
Short addition	860	80.75	450	-	-49.5	66800	-	-	-	-	-	Long
Short addition	1110	51.25	390	-	-64.1	66900	-	-	-	-	-	Long
Long addition	11860	40.65	8070	1036.6	21.3	67000	-26.7	-	70	1308.2	30	Short
Long addition						67100	-	-	-	-	-	Long
Long addition						67200	-	-	-	-	-	
Long addition						67300	-	-	-	-	-	
Long addition						67400	-	-	-	-	-	

		Nifty Option Spectrum							Put			
		Call										
Comments	Volume	Price	OI	OI%Chg	Price%	Strike	Price%	OI%Chg	OI	Price	Volume	Cor
Short addition	107	892	139250	-	-40.0	18700	-95.8	43084.9	1144400	18.55	22027	Short
Short addition	249	796.9	120100	-	-42.9	18800	-95.6	17708.7	1433600	24.3	30310	Short
Short addition	381	703.05	107100	-	-46.1	18900	-92.0	-	1015350	31.95	36851	Short
Short addition	6309	613.65	862600	-	-49.6	19000	-90.5	-	4031650	42.8	78311	Short
Short addition	1490	526.95	78850	-	-53.4	19100	-89.2	-	977950	54.6	36619	Short
Short addition	4201	441.85	239850	-	-57.9	19200	-87.4	-	1354050	71.4	43960	Short
Short addition	11458	367.15	362150	-	-62.1	19300	-87.1	-	1434200	95.25	49386	Short
Long addition	31325	297.1	550050	157057.1	20.4	19400	-85.5	1251550.0	1251650	124.6	54412	Short
Long addition	112339	236.3	2255450	90118.0	27.1	19500	-78.7	-	3343750	162.65	147698	Short
Long addition	12280	206.2	221200	427.9	27.0	19550	-77.3	-	235550	181.75	10231	Short
Long addition	54700	179.15	1089050	48302.2	26.5	19600	-75.6	-	969600	204.55	40519	Short
Long addition	8025	155.25	195800	462.6	32.6	19650	-73.7	-	89500	230.25	2287	Short
Long addition	49945	133.25	1657600	30596.3	35.4	19700	-71.9	-	1386450	256.7	21175	Short
Long addition	65416	93.15	1773450	24878.2	34.9	19800	-67.8	-	1361050	319.7	18464	Short
Long addition	34114	65.05	1048900	25482.9	26.2	19900	-63.9	-	214800	387.9	3326	Short
Long addition	69883	45.1	2926900	67967.4	36.0	20000	-59.7	-	1210350	467.1	9099	Short
Short addition	25270	30.55	759150	759050.0	-50.3	20100	-55.6	-	108600	552.1	355	Short
Short addition	29745	22.05	779250	-	-94.4	20200	-52.0	-	114050	639.05	312	Short
Short addition	23159	17	981250	-	-95.1	20300	-48.4	-	87100	733.05	288	Short
Short addition	16278	13.7	702350	-	-95.5	20400	-55.8	-	34600	837.05	62	Short
Short addition	31035	11.95	2107400	-	-95.5	20500	-48.9	-	294900	925.35	534	Short

Stock Futures										
Long buildup			Short covering			Short buildup			Long unwinding	
Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%
LICHSGFIN	8.29	24.67	JUBLFOOD	5.21	-5.59	MGL	-6.06	7.88	GUJGASLTD	-1.31
NAUKRI	7.56	3.48	INDIAMART	3.67	-0.34	CUMMINSIND	-5.33	11.20	AMBUJACEM	-0.78
IDEA	5.03	1.27	TORNTPHARM	2.95	-5.71	ABFRL	-5.26	5.30	GAIL	-0.43
MRF	3.90	13.81	INDUSINDBK	2.94	-2.25	METROPOLIS	-3.74	10.43	TVSMOTOR	-0.34
DIXON	3.39	8.25	TECHM	2.94	-1.07	ABCAPITAL	-3.35	11.45	HEROMOTOCO	-0.32
INDIACEM	3.38	4.76	COFORGE	2.49	-5.06	SBIN	-2.96	20.85	RECLTD	-0.28
CIPLA	3.30	5.76	SBICARD	2.31	-0.42	ABBOTINDIA	-2.49	6.77	NAVINFLUOR	-0.25
LUPIN	3.12	10.07	INDIGO	2.27	-0.43	BAJAJ-AUTO	-2.21	2.22	GRANULES	-0.22
DABUR	2.80	0.66	WIPRO	2.23	-0.18	BHEL	-2.03	4.86	TATAPOWER	-0.21

Data source: Bloomberg, NSE

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