



# Derivative Insights

12.12.2023



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## Option OI Spectrum - Indices

WEEKLY	NIFTY		BANK NIFTY		FIN NIFTY	
	Calls	Puts	Calls	Puts	Calls	Puts
H'st OI Chg	21500	20400	47400	47400	21400	21000
H'st OI	21000	20900	49000	47000	21400	21000
H'st Vol	21000	21000	47500	47500	21300	21200

  

MONTHLY	NIFTY		BANK NIFTY		FIN NIFTY	
	Calls	Puts	Calls	Puts	Calls	Puts
H'st OI Chg	21500	20400	47500	47500	21400	21200
H'st OI	21000	19000	46000	46000	22000	22000
H'st Vol	21000	21000	47500	47000	22000	21000

### Comments:

Nifty weekly contract has highest open interest at 21000 for Calls and 20900 for Puts while monthly contracts have highest open interest at 21000 for Calls and 19000 for Puts. Highest new OI addition was seen at 21500 for Calls and 20400 for Puts in weekly and at 21500 for Calls and 20400 for Puts in monthly contracts. FIIs increased their future index long position holdings by 0.76%, increased future index shorts by 3.84% and in index options by 12.57% in Call longs, 0.27% in Call short, 28.13% in Put longs and 3.53% in Put shorts.

## Stock future in focus

Future*	Prv Close	Pr % Chg	OI % Chg	Comments
SBIN	616.75	0.16	1.83	Long buildup
TCS	3644.45	0.26	-0.41	Short covering

## Index F&O

	NIFTY		BANK NIFTY		FIN NIFTY	
	Last	Chg	Last	Chg	Last	Chg
Near Fut	21084	9	47492	-8	21279	-29
Discount	87	-18	178	-60	65	-60
Straddle*	393	-11	1120	1	470	6

## FII activity in Index F&O

	Fut longs	Fut shorts	CE Longs	CE Shorts	PE Longs	PE Shorts
OI %Chg	0.76	3.84	12.57	0.27	28.13	3.53
OI	138936	105742	1073976	1273071	921342	1041696

\* Near month

## Call

## Nifty Option Spectrum

## Put

Comments	Volume	Price	OI	OI%Chg	Price%	Strike	Price%	OI%Chg	OI	Price	Volume	Comments
Short covering	2381	901.75	1053050	-1.0	0.7	20200	1.4	-9.4	1892750	21.05	21776	Short covering
Short covering	1645	817.55	421350	-6.8	1.5	20300	-1.7	-0.3	1377450	25.75	20543	Long unwinding
Short covering	1263	712.5	535550	-2.1	2.0	20400	-4.1	2.6	1601700	30.7	20217	Short addition
Short covering	20041	623.1	1321200	-0.4	1.1	20500	-6.8	0.3	3687650	39.2	50956	Short addition
Short covering	4057	533.35	643200	-7.6	0.6	20600	-8.5	1.8	1739000	49.85	34428	Short addition
Short covering	5088	451.2	594500	-7.0	0.8	20700	-8.2	2.6	1327600	66.25	35959	Short addition
Long unwinding	16408	371.1	1037750	-12.3	-0.2	20800	-6.9	-2.7	2266600	87.45	48434	Long unwinding
Short covering	37217	303.95	1139700	-2.3	0.5	20900	-7.1	8.8	1661350	116.8	65674	Short addition
Short addition	136138	240.45	3457950	3.6	-0.1	21000	-6.7	8.4	3779550	152.25	161091	Short addition
Long unwinding	9442	211.6	162150	-20.8	-3.4	21050	-4.3	16.7	123200	174.05	6817	Short addition
Short addition	28987	184.85	938150	3.1	-1.6	21100	-4.5	11.4	431900	198.2	21918	Short addition
Short addition	6508	159.75	226150	20.2	-4.2	21150	-4.7	34.2	80000	225	4148	Short addition
Short addition	35139	139	1214500	10.2	-3.1	21200	-3.7	3.3	330000	251.05	15719	Short addition
Long unwinding	45672	101.85	851850	-22.5	-7.1	21300	-3.4	-9.3	109400	313.3	6511	Long unwinding
Long unwinding	27086	72.75	834600	-2.2	-9.1	21400	-1.4	36.6	34350	385.95	2710	Short addition
Short addition	60041	51.8	2323650	15.5	-7.0	21500	-3.0	13.0	302600	461.15	9706	Short addition
Short addition	15993	36	697300	21.9	-8.7	21600	0.5	0.9	23350	550.55	132	Long addition
Short addition	15178	24.95	531400	2.7	-7.9	21700	-1.4	3.3	4750	627.4	24	Short addition
Short addition	16349	18.15	502500	11.9	-6.9	21800	1.3	-	2600	732.8	11	
Short addition	7230	14	248200	6.7	-6.0	21900	2.8	15.8	1100	845	11	Long addition
-	39546	12	2674500	-	-7.3	22000	-0.9	1.0	687450	917.3	1806	Short addition

## Stock Futures

Long buildup			Short covering			Short buildup			Long unwinding		
Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%
JINDALSTEL	5.07	9.00	DIXON	6.60	-0.93	CANFINHOME	-4.73	14.87	HINDCOPPER	-1.84	-2.96
POLYCAB	4.57	1.65	GMRINFRA	5.62	-7.32	LALPATHLAB	-2.74	5.86	AXISBANK	-1.31	-2.29
NAUKRI	3.20	7.75	RBLBANK	3.30	-0.62	APOLLOTYRE	-1.54	2.08	IBULHSGFIN	-1.01	-1.86
TATAPOWER	3.07	1.87	UPL	2.94	-3.00	AUROPHARMA	-1.15	2.18	M&M	-0.97	-0.48
CUMMINSIND	3.06	10.95	SAIL	2.80	-3.14	ICICIPRULI	-1.14	1.49	BALKRISIND	-0.92	-0.20
GLENMARK	2.74	1.76	DLF	2.72	-0.47	IPCALAB	-1.12	1.59	IDFC	-0.89	-0.24
ULTRACEMCO	2.66	15.31	HAL	2.36	-0.02	BPCL	-1.03	7.47	IDFCFIRSTB	-0.74	-0.87
TATACHEM	2.38	0.14	IDEA	2.32	-0.28	PEL	-0.73	1.72	EICHERMOT	-0.71	-1.80
MGL	2.21	7.78	MCX	2.24	-0.08	SBICARD	-0.72	1.45	GRANULES	-0.61	-2.71

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