



Derivative Insights

15.12.2023



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Option OI Spectrum - Indices

WEEKLY	NIFTY		BANK NIFTY		FIN NIFTY	
	Calls	Puts	Calls	Puts	Calls	Puts
H'st OI Chg	21200	21150	48000	47500	23200	20500
H'st OI	21200	21150	48000	47000	23200	20500
H'st Vol	21200	21150	48000	47800	21600	21500

MONTHLY	NIFTY		BANK NIFTY		FIN NIFTY	
	Calls	Puts	Calls	Puts	Calls	Puts
H'st OI Chg	21300	21150	48500	48000	21500	21500
H'st OI	21000	21000	46000	46000	22000	22000
H'st Vol	21200	21000	48000	48000	22000	20000

Comments:

Nifty weekly contract has highest open interest at 21200 for Calls and 21150 for Puts while monthly contracts have highest open interest at 21000 for Calls and 21000 for Puts. Highest new OI addition was seen at 21200 for Calls and 21150 for Puts in weekly and at 21300 for Calls and 21150 for Puts in monthly contracts. FIIs increased their future index long position holdings by 0.68%, increased future index shorts by 4.09% and in index options by 22.78% decrease in Call longs, 8.09% decrease in Call short, 7.27% decrease in Put longs and 13.07% increase in Put shorts.

Stock future in focus

Future*	Prv Close	Pr % Chg	OI % Chg	Comments
ABCAPITAL	167.50	1.70	-2.25	Short covering
BERGEPAIN	582.60	1.29	-3.33	Short covering

Index F&O

	NIFTY		BANK NIFTY		FIN NIFTY	
	Last	Chg	Last	Chg	Last	Chg
Near Fut	21328	294	48030	633	21561	301
Discount	145	37	297	-7	100	-7
Straddle*	358	3	981	0	389	26

FII activity in Index F&O

	Fut longs	Fut shorts	CE Longs	CE Shorts	PE Longs	PE Shorts
OI %Chg	0.68	4.09	-22.78	-8.09	-7.27	13.07
OI	145178	109815	842084	994076	723565	822521

* Near month

Call

Nifty Option Spectrum

Put

Comments	Volume	Price	OI	OI%Chg	Price%	Strike	Price%	OI%Chg	OI	Price	Volume	Comments
Short covering	3357	949.45	425500	-16.3	45.6	20400	-47.3	-28.4	994100	12.15	58231	Long unwinding
Short covering	19064	834.05	1207950	-2.7	48.0	20500	-50.5	-16.4	3065550	15.3	117227	Long unwinding
Short covering	7753	738.65	607950	-2.5	56.3	20600	-53.6	-24.7	1559400	18.9	81926	Long unwinding
Long addition	11827	639.95	517950	2.8	65.0	20700	-57.6	14.5	1711700	23.9	83580	Short addition
Short covering	20354	552.65	919150	-14.3	77.4	20800	-59.1	9.6	2577100	32.45	109380	Short addition
Short covering	29421	470.35	927050	-27.5	92.5	20900	-59.7	39.9	2185650	44.7	98984	Short addition
Short covering	126704	387.35	3247400	-20.2	110.4	21000	-60.3	29.2	4862700	60.25	231458	Short addition
Long addition	86367	315.4	1144100	7.9	133.5	21100	-58.4	202.2	1376400	83.35	129506	Short addition
Long addition	192860	244.4	2255200	37.5	146.5	21200	-56.2	601.8	2185200	113.5	165835	Short addition
Long addition	33020	216.4	665250	44.0	169.3	21250	-55.2	65.6	328100	131.1	20834	Short addition
Long addition	124691	185.7	1731700	76.6	185.7	21300	-53.2	628.9	944300	153.8	65902	Short addition
Long addition	18747	160.7	238850	63.1	206.4	21350	-52.1	234.8	103800	174.2	8727	Short addition
Long addition	93287	134.05	1120200	4.4	211.4	21400	-50.5	609.6	214300	201.85	15589	Short addition
Long addition	190901	94.35	2874750	24.9	235.2	21500	-47.2	72.7	541750	259.25	31573	Short addition
Long addition	69849	64.6	1103000	63.7	240.0	21600	-43.7	330.8	58800	327.35	3017	Short addition
Long addition	62852	43.95	1150850	90.5	229.2	21700	-40.2	302.9	28000	401.1	1381	Short addition
Long addition	46325	28.95	760250	57.1	188.1	21800	-38.0	9.2	39150	485.35	337	Short addition
Long addition	31228	20.2	323100	63.9	157.3	21900	-32.1	51.7	2200	587.25	28	Short addition
Long addition	90921	15	2710700	11.3	120.6	22000	-29.9	-	697250	680.25	4138	
Long addition	17451	10.85	173400	122.3	88.7	22100	-24.2	300.0	400	782	13	Short addition
-	16354	8.2	217250	-	59.2	22200	-25.3	-50.0	2700	862.2	86	Long unwinding

Stock Futures

Long buildup			Short covering			Short buildup			Long unwinding		
Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%
MPHASIS	7.57	1.46	NAUKRI	6.92	-2.77	HDFCLIFE	-2.38	5.06	MFSL	-3.64	-2.99
SAIL	7.35	20.71	M&MFIN	6.75	-5.46	PIIND	-1.86	10.36	CHAMBLFERT	-2.36	-4.25
INDUSTOWER	6.95	2.60	GODREJPROP	6.57	-0.57	METROPOLIS	-1.12	2.94	POWERGRID	-2.00	-0.66
SHRIRAMFIN	6.14	2.05	NATIONALUM	5.89	-13.18	ALKEM	-0.50	1.30	JINDALSTEL	-1.76	-4.02
IDEA	6.02	1.38	COFORGE	5.76	-1.99	IEX	-0.32	0.28	TATAPOWER	-1.07	-1.71
MANAPPURAM	4.56	12.38	PERSISTENT	5.43	-5.77	BIOCON	-0.30	1.36	CIPLA	-0.92	-3.49
PEL	3.72	4.98	BSOFT	4.52	-1.32	ABBOTINDIA	-0.22	4.30	CUMMINSIND	-0.71	-0.43
HCLTECH	3.28	1.04	CHOLAFIN	4.03	-2.88	LALPATHLAB	-0.21	3.63	RECLTD	-0.63	-0.99
LTTS	3.24	2.86	TECHM	4.02	-5.01	SYNGENE	-0.11	3.15	COLPAL	-0.52	-0.83

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