



# Derivative Insights

01.01.2024



# GEOJIT

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## Option OI Spectrum - Indices

WEEKLY	NIFTY		BANK NIFTY		FIN NIFTY	
	Calls	Puts	Calls	Puts	Calls	Puts
H'st OI Chg	23000	18300	51000	46000	22300	21100
H'st OI	22000	21500	51000	46000	22000	21000
H'st Vol	21700	21700	48300	48300	21500	21500

  

MONTHLY	NIFTY		BANK NIFTY		FIN NIFTY	
	Calls	Puts	Calls	Puts	Calls	Puts
H'st OI Chg	22200	21400	50000	46000	22300	18300
H'st OI	22000	21000	46000	46000	22300	18300
H'st Vol	22000	21500	48500	48500	22300	18300

### Comments:

Nifty weekly contract has highest open interest at 22000 for Calls and 21500 for Puts while monthly contracts have highest open interest at 22000 for Calls and 21000 for Puts. Highest new OI addition was seen at 23000 for Calls and 18300 for Puts in weekly and at 22000 for Calls and 21400 for Puts in monthly contracts. FIIs increased their future index long position holdings by 3.08%, increased future index shorts by 3.19% and in index options by 83.90% in Call longs, 58.47% in Call short, 60.52% in Put longs and 41.99% in Put shorts.

## Stock future in focus

Future*	Prv Close	Pr % Chg	OI % Chg	Comments
DIXON	6606.55	1.47	11.00	Long Buildup
RBLBANK	282.00	3.60	15.22	Long Buildup

## Index F&O

	NIFTY		BANK NIFTY		FIN NIFTY	
	Last	Chg	Last	Chg	Last	Chg
Near Fut	21886	-56	48629	-193	21657	-53
Discount	155	-9	337	23	170	23
Straddle*	671	-33	1604	-131	740	-15

## FII activity in Index F&O

	Fut longs	Fut shorts	CE Longs	CE Shorts	PE Longs	PE Shorts
OI %Chg	3.08	3.19	83.90	58.47	60.52	41.99
OI	149713	65624	949402	1009728	660692	729080

\* Near month

### Call

### Nifty Option Spectrum

### Put

Comments	Volume	Price	OI	OI%Chg	Price%	Strike	Price%	OI%Chg	OI	Price	Volume	Comments
Short addition	7801	952.65	1168650	2.3	-7.1	21000	-10.4	7.0	3819100	79.75	67729	Short addition
Long unwinding	825	872	215800	-4.6	-6.7	21100	-11.5	15.0	987500	94	18353	Short addition
Short addition	1736	782.7	366400	5.6	-8.8	21200	-8.5	14.1	1008150	108.4	21301	Short addition
Long unwinding	2378	714.35	342200	-0.1	-8.1	21300	-7.9	34.3	1037800	126.55	24167	Short addition
Short addition	5265	639.1	472000	1.4	-8.3	21400	-5.4	42.7	1050600	148.95	26674	Short addition
Long unwinding	22219	562	1416350	-7.0	-9.8	21500	-3.6	11.9	2322200	176.3	71356	Short addition
Short addition	11148	491.6	637400	2.3	-11.5	21600	-3.5	15.9	1023450	204.35	28892	Short addition
Short addition	53145	431.3	1397000	12.8	-11.4	21700	-1.6	14.4	1340150	239.4	69147	Short addition
Short addition	43113	368.25	849250	19.5	-13.1	21800	-0.4	20.0	915350	278.2	55861	Short addition
Short addition	3661	341.35	53450	69.7	-13.8	21850	-0.4	117.2	38550	300.8	3349	Short addition
Short addition	41097	311.85	601800	52.2	-15.6	21900	0.6	92.3	443500	324.7	33611	Long addition
Short addition	3538	289.95	51300	25.9	-14.6	21950	0.9	23.8	48450	346.8	2421	Long addition
Short addition	77077	264.9	2492600	6.5	-16.0	22000	0.8	6.6	1272000	374.05	49695	Long addition
Short addition	15221	218.6	572450	13.8	-19.2	22100	0.3	7.4	75550	424.9	2736	Long addition
Short addition	22472	182.9	742000	47.9	-18.4	22200	1.4	6.6	61300	485.5	2131	Long addition
Short addition	16236	147.25	494250	40.7	-21.5	22300	1.5	10.9	48850	545.9	1183	Long addition
Short addition	9779	118.3	325100	21.6	-22.2	22400	3.1	12.2	35500	621.6	461	Long addition
Short addition	47186	94.55	1659400	12.8	-23.8	22500	3.1	3.9	555300	694.8	5976	Long addition
Short addition	9271	72.65	375000	22.0	-27.1	22600	2.6	-	23400	767.65	355	
Short addition	15959	55.7	488850	46.1	-28.1	22700	2.6	24.7	4800	854.75	60	Long addition
-	14104	44.2	398050	-	-28.5	22800	1.8	-8.6	13800	926.05	96	Short covering

## Stock Futures

Long buildup			Short covering			Short buildup			Long unwinding		
Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%
INDUSTOWER	6.81	4.95	IDEA	20.00	-0.44	IOC	-2.68	2.77	HINDPETRO	-4.94	-10.13
GMRINFRA	5.32	0.62	TORNTPHARM	1.78	-5.28	CHAMBLFERT	-1.94	1.66	BPCL	-3.47	-4.04
CROMPTON	4.39	6.68	L&TFH	1.68	-4.05	INFY	-1.34	3.68	ONGC	-1.69	-3.22
MOTHERSON	4.36	21.97	ACC	1.64	-1.15	AUBANK	-0.99	1.56	NTPC	-1.18	-0.38
IEX	3.92	2.94	BAJAJ-AUTO	1.45	-1.11	DRREDDY	-0.97	0.12	COALINDIA	-1.07	-2.11
TATACONSUM	3.81	11.69	LICHSGFIN	1.43	-0.87	BANKBARODA	-0.91	1.15	TECHM	-0.96	-0.12
TATAMOTORS	3.68	5.14	LTTS	1.39	-0.08	LUPIN	-0.91	2.12	TITAN	-0.90	-1.06
RBLBANK	3.60	15.22	IDFC	1.31	-0.59	APOLLOHOSP	-0.89	3.42	RELIANCE	-0.73	-0.89
ASHOKLEY	3.47	10.90	GODREJCP	1.30	-1.98	DIVISLAB	-0.83	0.35	POWERGRID	-0.73	-0.37

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