



# Derivative Insights

13.11.2023



## Option OI Spectrum - Indices

WEEKLY	NIFTY		BANK NIFTY		FIN NIFTY	
	Calls	Puts	Calls	Puts	Calls	Puts
H'st OI Chg	19600	19000	45000	44000	19800	19550
H'st OI	19500	19400	45000	43000	19800	19500
H'st Vol	19500	19500	44000	44000	19700	19600

  

MONTHLY	NIFTY		BANK NIFTY		FIN NIFTY	
	Calls	Puts	Calls	Puts	Calls	Puts
H'st OI Chg	20100	19000	45000	44000	19800	43500
H'st OI	19500	19000	45000	43000	20000	20000
H'st Vol	19500	19500	44000	44000	19700	19600

### Comments:

Nifty weekly contract has highest open interest at 19500 for Calls and 19400 for Puts while monthly contracts have highest open interest at 19500 for Calls and 19000 for Puts. Highest new OI addition was seen at 19400 for Calls and 19300 for Puts in weekly and at 19400 for Calls and 19300 for Puts in monthly contracts. FII decreased their future index long position holdings by 10.63%, decreased future index shorts by 0.06% and increased in index options by 16.96% in Call longs, 10.93% in Call short, 20.93% in Put longs and 33.46% in Put shorts.

## Stock future in focus

Future*	Prv Close	Pr % Chg	OI % Chg	Comments
BIOCON	232.8	2.06	0.90	Long buildup
ZEEL	249.25	-0.36	-0.75	Long unwinding

## Index F&O

	NIFTY		BANK NIFTY		FIN NIFTY	
	Last	Chg	Last	Chg	Last	Chg
Near Fut	19538	55	44052	100	19698	52
Discount	13	-45	55	-77	41	-77
Straddle*	322	-14	877	-26	421	-31

## FII activity in Index F&O

	Fut longs	Fut shorts	CE Longs	CE Shorts	PE Longs	PE Shorts
OI %Chg	-10.63	-0.06	16.96	10.93	20.93	33.46
OI	42786	199614	1001853	1238214	755981	778054

\* Near month

### Call

## Nifty Option Spectrum

### Put

Comments	Volume	Price	OI	OI%Chg	Price%	Strike	Price%	OI%Chg	OI	Price	Volume	Comments
Long addition	3	952.35	64350	0.2	8.5	18600	-8.1	-8.7	672150	11.9	6662	Long unwinding
Short covering	3	858.5	81000	-0.2	8.8	18700	-8.0	-3.4	1072750	14.9	9446	Long unwinding
Short covering	71	758.8	300450	-0.3	8.9	18800	-10.5	-4.3	1609450	18.35	9787	Long unwinding
Short covering	129	664.95	516850	-0.8	9.9	18900	-14.0	-2.6	1840600	22.95	13988	Long unwinding
Short covering	2830	571.15	1620850	-1.7	10.5	19000	-18.0	1.5	4732550	30.2	25289	Short addition
Short covering	940	480.05	796850	-0.4	13.2	19100	-22.4	10.5	2332350	38.15	23475	Short addition
Short covering	3354	395.5	777600	-5.3	15.0	19200	-22.0	5.5	2716800	52.95	19115	Short addition
Short covering	4498	315.55	1018800	-3.0	15.5	19300	-22.1	-5.8	2101150	74.05	21617	Long unwinding
Short covering	18740	245.55	1825950	-9.8	18.1	19400	-20.3	3.4	2155550	102.15	26294	Short addition
Short covering	3512	211.45	172200	-16.2	18.0	19450	-19.1	6.1	153750	119.4	2919	Short addition
Short covering	30320	182.3	3251350	-1.3	19.7	19500	-18.6	10.1	2586950	139.5	27452	Short addition
Long addition	3823	154.95	212650	1.7	20.9	19550	-17.6	92.2	89000	161.5	3031	Short addition
Short covering	28130	130.35	2009500	-0.2	22.5	19600	-15.5	17.8	894050	187.4	13048	Short addition
Short covering	16541	87.65	2007200	-2.8	25.6	19700	-14.8	7.1	729050	243.55	3854	Short addition
Long addition	19579	56.65	2487700	2.5	28.5	19800	-14.6	3.5	741250	311.6	2976	Short addition
Long addition	14401	35.85	1512350	4.4	26.7	19900	-12.3	-0.6	251950	391.05	175	Long unwinding
Long addition	22079	21.85	3042750	3.1	27.8	20000	-10.3	1.2	972400	477.5	1134	Short addition
Long addition	10327	11.75	1640900	7.7	18.1	20100	-7.8	0.0	120050	569.15	43	-
Long addition	3481	7.55	782100	5.5	11.0	20200	-8.8	-	76650	659.95	29	-
Long addition	1395	5.55	295150	0.7	8.8	20300	-6.5	0.9	38850	754.6	17	Short addition
-	1367	4.95	244750	-	11.2	20400	-4.6	0.1	63550	849.15	1	Short addition

## Stock Futures

Long buildup			Short covering			Short buildup			Long unwinding		
Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%
PFC	2.59	4.08	HINDCOPPER	2.96	-0.17	GLENMARK	-1.95	2.02	IPCALAB	-1.58	-0.59
BIOCON	2.06	0.90	MCX	1.63	-0.33	ZEEL	-0.36	-0.75	CHAMBLFERT	-0.61	-0.68
COALINDIA	2.02	0.04	MOTHERSON	1.30	-0.20	SHREECEM	-0.21	0.08	DELTACORP	-0.60	-0.33
AUBANK	1.55	0.66	UBL	1.22	-0.60	PAGEIND	-0.18	0.04	LUPIN	-0.35	-0.02
RECLTD	1.21	0.12	COROMANDEL	1.15	-0.05	BANKBARODA	-0.18	0.00	BALRAMCHIN	-0.26	-0.17
NMDC	1.00	0.60	IBULHSGFIN	1.13	-0.77	M&M	-0.17	0.72	MANAPPURAM	-0.26	-0.27
SUNTV	0.86	0.37	AARTIIND	1.01	-0.80	VOLTAS	-0.14	0.04	COLPAL	-0.24	-0.05
EICHERMOT	0.83	0.55	INDUSTOWER	0.92	-0.02	METROPOLIS	-0.13	0.17	JINDALSTEL	-0.21	-0.20
OBEROIRLTY	0.77	1.03	INFY	0.86	-1.21	BPCL	-0.13	0.26	AUROPHARMA	-0.16	-0.30

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