



Derivative Insights

24.11.2023



Option OI Spectrum - Indices

WEEKLY	NIFTY		BANK NIFTY		FIN NIFTY	
	Calls	Puts	Calls	Puts	Calls	Puts
H'st OI Chg	19800	19800	43600	41500	19950	19400
H'st OI	19800	19800	44000	43500	19950	19000
H'st Vol	19800	19800	43600	43500	19600	19600

MONTHLY	NIFTY		BANK NIFTY		FIN NIFTY	
	Calls	Puts	Calls	Puts	Calls	Puts
H'st OI Chg	20300	19800	43600	41500	19950	19400
H'st OI	20000	19800	44000	43500	19950	19950
H'st Vol	19900	19800	43600	43500	19600	19600

Comments:

Nifty weekly contract has highest open interest at 19800 for Calls and 19800 for Puts while monthly contracts have highest open interest at 20000 for Calls and 19800 for Puts. Highest new OI addition was seen at 19800 for Calls and 19800 for Puts in weekly and at 20300 for Calls and 19800 for Puts in monthly contracts. FIIs decreased their future index long position holdings by 5.73%, increased future index shorts by 1.27% and decrease in index options by 25.63% in Call longs, 17.40% decrease in Call short, 28.51% decrease in Put longs and 28.63% decrease in Put shorts.

Stock future in focus

Future*	Prv Close	Pr % Chg	OI % Chg	Comments
MFSL	977.4	0.31	1.17	Long buildup
MOTHERSON	88.4	0.40	-2.60	Short covering

Index F&O

	NIFTY		BANK NIFTY		FIN NIFTY	
	Last	Chg	Last	Chg	Last	Chg
Near Fut	19869	-15	43690	102	19634	33
Discount	67	-6	113	-26	47	-26
Straddle*	194	-27	499	-96	146	-42

FII activity in Index F&O

	Fut longs	Fut shorts	CE Longs	CE Shorts	PE Longs	PE Shorts
OI %Chg	-5.73	1.27	-25.63	-17.40	-28.51	-28.63
OI	49694	181736	732368	1008844	596309	610115

* Near month

Call

Nifty Option Spectrum

Put

Comments	Volume	Price	OI	OI%Chg	Price%	Strike	Price%	OI%Chg	OI	Price	Volume	Comments
Long unwinding	3296	869.5	1145300	-1.3	-2.3	19000	-21.8	25.7	6232500	3.05	158342	Short addition
Short addition	649	774.55	632800	0.2	-2.6	19100	-18.2	78.8	2873050	3.6	106586	Short addition
Short addition	3197	671.2	516400	0.1	-2.8	19200	-22.1	60.7	3507200	4.4	138041	Short addition
Long unwinding	1755	576.5	418100	-2.0	-2.9	19300	-20.3	85.9	2941150	5.7	142799	Short addition
Short addition	4118	475.8	747250	1.7	-4.0	19400	-22.6	36.2	3230600	7.55	165463	Short addition
Long unwinding	21966	383.95	1554100	-0.4	-4.1	19500	-21.1	36.5	5074500	11.8	298579	Short addition
Short addition	38648	290.5	1060950	4.4	-7.1	19600	-18.0	24.7	3861650	19.6	279905	Short addition
Long unwinding	131264	205.7	2391150	-1.3	-9.3	19700	-12.5	18.8	4887350	34.75	399902	Short addition
Short addition	654376	132.7	5222100	41.0	-13.8	19800	-8.0	54.1	6629200	61.2	831246	Short addition
Short addition	398799	102.3	2515250	118.8	-16.2	19850	-4.8	134.5	1617850	80.7	434429	Short addition
Short addition	675680	74.8	5475000	60.8	-20.5	19900	-2.6	91.5	2153650	103.85	445335	Short addition
Short addition	251273	53.1	1816600	95.5	-24.5	19950	-0.8	134.6	306650	131.35	60129	Short addition
Short addition	549971	36.2	6371600	31.2	-29.5	20000	0.5	14.8	1682000	164.7	121343	Long addition
Short addition	367003	14.75	5072900	31.5	-38.2	20100	2.9	24.3	194050	243.65	12754	Long addition
Short addition	343864	6.1	4665750	124.6	-38.1	20200	3.4	15.0	182800	332.45	5509	Long addition
Short addition	269112	3.45	4741650	190.6	-18.8	20300	4.0	16.9	64600	430.15	1029	Long addition
Short addition	122062	2.2	2101550	100.0	-10.2	20400	3.2	78.5	118200	530.1	1265	Long addition
Short addition	189631	1.75	5938050	76.5	-10.3	20500	3.4	-12.6	476250	633.75	3494	Short covering
Short addition	40949	1.4	1085200	136.6	-15.2	20600	1.7	-	9400	722.85	63	
Short addition	41259	1.25	900150	134.8	-16.7	20700	2.5	-5.8	5700	835.65	55	Short covering
-	28185	1.15	991950	-	-20.7	20800	-1.2	0.0	6050	930.25	25	-

Stock Futures

Long buildup			Short covering			Short buildup			Long unwinding		
Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%
HEROMOTOCO	4.52	2.84	HINDPETRO	6.98	-8.83	CIPLA	-7.94	8.35	LALPATHLAB	-3.20	-4.72
BPCL	2.59	0.01	ABFRL	5.26	-8.87	ULTRACEMCO	-1.57	0.20	NAUKRI	-2.76	-5.07
TVSMOTOR	2.49	0.73	DEEPAKNTNTR	3.13	-1.93	HCLTECH	-0.18	0.31	PERSISTENT	-2.61	-5.74
AARTIIND	1.80	1.86	PIIND	3.03	-18.00	APOLLOTYRE	-0.04	1.01	POLYCAB	-1.90	-6.50
BOSCHLTD	1.71	0.63	BAJAJ-AUTO	2.82	-4.42				DELTACORP	-1.80	-22.64
OBEROIRLTY	1.65	0.08	MCX	2.68	-6.89				BEL	-1.76	-4.63
MFSL	0.31	1.17	NAVINFUOR	2.52	-7.22				CUB	-1.71	-5.29
WIPRO	0.21	0.13	HINDCOPPER	2.46	-3.88				LTIM	-1.64	-5.81
OFSS	0.05	0.45	IOC	2.41	-4.98				LUPIN	-1.56	-6.24

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