



Derivative Insights

29.11.2023



Option OI Spectrum - Indices

WEEKLY	NIFTY		BANK NIFTY		FIN NIFTY	
	Calls	Puts	Calls	Puts	Calls	Puts
H'st OI Chg	20200	19800	45000	43800	19700	19650
H'st OI	20000	19800	44000	42000	19700	19650
H'st Vol	19900	19800	43800	43800	19700	19650

MONTHLY	NIFTY		BANK NIFTY		FIN NIFTY	
	Calls	Puts	Calls	Puts	Calls	Puts
H'st OI Chg	20200	19800	45000	43800	19700	19650
H'st OI	20000	19800	44000	42000	19700	19700
H'st Vol	19900	19800	43800	43800	19700	19650

Comments:

Nifty weekly contract has highest open interest at 20000 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 20200 for Calls and 19800 for Puts in weekly and at 20200 for Calls and 19800 for Puts in monthly contracts. FILs increased their future index long position holdings by 10.30%, increased future index shorts by 2.45% and in index options by 16.69% in Call longs, 11.37% in Call short, 9.38% in Put longs and 21.00% in Put shorts.

Stock future in focus

Future*	Prv Close	Pr % Chg	OI % Chg	Comments
LTIM	5496.6	0.35	-35.65	Short covering
M&MFIN	270.9	2.38	-43.94	Short covering

Index F&O

	NIFTY		BANK NIFTY		FIN NIFTY	
	Last	Chg	Last	Chg	Last	Chg
Near Fut	19937	110	43984	179	19703	54
Discount	47	15	103	67	0	67
Straddle*	125	-34	317	-88	39405	39299

FII activity in Index F&O

	Fut longs	Fut shorts	CE Longs	CE Shorts	PE Longs	PE Shorts
OI %Chg	10.30	2.45	16.69	11.37	9.38	21.00
OI	59519	188490	1048371	1328171	829461	951490

* Near month

Call

Nifty Option Spectrum

Put

Comments	Volume	Price	OI	OI%Chg	Price%	Strike	Price%	OI%Chg	OI	Price	Volume	Comments
Short covering	3490	939.05	1066400	-6.0	13.1	19000	-30.6	8.6	8337700	1.25	557571	Short addition
Short covering	2709	840.75	535100	-14.4	14.5	19100	-31.7	-1.0	2798700	1.4	295816	Long unwinding
Short covering	3780	745.55	469300	-3.2	18.3	19200	-41.5	13.2	4599450	1.55	563159	Short addition
Short covering	2090	638.95	344400	-11.9	20.4	19300	-47.8	20.1	3776300	1.8	668121	Short addition
Short covering	5887	541.15	540050	-20.3	25.4	19400	-54.5	26.7	5593850	2.25	799058	Short addition
Short covering	27414	440	1242300	-14.3	30.7	19500	-64.5	28.2	7620450	2.95	955661	Short addition
Short covering	65564	339.95	867200	-15.9	39.4	19600	-72.5	45.6	7224700	4.4	1232185	Short addition
Short covering	389680	242.4	1633050	-22.0	50.3	19700	-74.4	48.4	7561100	8.65	1483116	Short addition
Short covering	2650833	153.75	5141900	-36.9	64.4	19800	-69.8	92.6	14818900	19.9	3281932	Short addition
Short covering	2516441	113.55	2794850	-42.9	70.2	19850	-65.9	319.5	6705600	30.35	2360926	Short addition
Short covering	2939755	80.25	7015500	-15.0	78.3	19900	-61.6	220.3	7299600	45	2085214	Short addition
Long addition	1524039	51.75	3941700	13.8	79.7	19950	-56.8	491.4	1977150	65.3	631895	Short addition
Long addition	2275089	30.6	10249800	25.6	70.0	20000	-50.6	72.7	2733200	93.9	525965	Short addition
Long addition	1599704	7.6	8824600	32.7	24.6	20100	-39.6	122.5	626900	169.1	51195	Short addition
Short addition	1350567	1.75	8366500	41.3	-36.4	20200	-28.8	5.5	207050	263.8	9353	Short addition
Long unwinding	711558	0.9	5586000	-3.2	-48.6	20300	-24.4	-12.1	50300	358.05	1365	Long unwinding
Short addition	307041	0.65	3854600	0.3	-51.9	20400	-19.5	-30.0	80750	458.4	1497	Long unwinding
Long unwinding	382155	0.6	6697700	-0.6	-45.5	20500	-16.2	-8.2	217100	559.7	8341	Long unwinding
Short addition	115802	0.55	1888900	6.1	-47.6	20600	-13.6	-	8700	668.85	37	
Short addition	61576	0.5	2085800	14.4	-44.4	20700	-9.1	-9.9	4550	791.6	13	Long unwinding
-	48823	0.5	1100350	-	-37.5	20800	-10.0	-4.5	5300	864.6	12	Long unwinding

Stock Futures

Long buildup			Short covering			Short buildup			Long unwinding		
Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%
			ADANIENT	8.94	-19.32				GRANULES	-2.37	-16.60
			HINDPETRO	7.03	-15.90				TATACOMM	-2.30	-25.99
			MCX	6.84	-37.81				DELTACORP	-2.15	-30.31
			TATAPOWER	4.95	-32.60				AUROPHARMA	-1.62	-40.39
			ADANI PORTS	4.92	-55.66				ABBOTINDIA	-1.59	-46.01
			NMDC	4.85	-21.44				POLYCAB	-1.57	-35.15
			INDIACEM	4.52	-57.53				BHARATFORG	-1.37	-29.75
			IOC	4.49	-31.33				LALPATHLAB	-1.25	-32.95
			MFSL	4.13	-39.02				COROMANDEL	-1.00	-31.92

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