



Derivative Insights

12.09.2024



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Option OI Spectrum - Indices

WEEKLY	NIFTY		BANK NIFTY		FIN NIFTY	
	Calls	Puts	Calls	Puts	Calls	Puts
H'st OI Chg	25000	22350	51000	51000	25900	22500
H'st OI	25000	24500	51000	51000	23700	23700
H'st Vol	25000	25000	51100	51000	23700	23600

MONTHLY	NIFTY		BANK NIFTY		FIN NIFTY	
	Calls	Puts	Calls	Puts	Calls	Puts
H'st OI Chg	25000	25000	53000	51000	25900	22500
H'st OI	25000	25000	52000	52000	23700	23700
H'st Vol	25000	25000	52000	51000	23700	23600

Comments:

Nifty weekly contract has highest open interest at 25000 for Calls and 24500 for Puts while monthly contracts have highest open interest at 25000 for Calls and 25000 for Puts. Highest new OI addition was seen at 25000 for Calls and 22350 for Puts in weekly and at 25000 for Calls and 25000 for Puts in monthly contracts. FII decreased their future index long position holdings by 0.69%, increased future index shorts by 1.91% and in index options by 8.50% decrease in Call longs, 6.91% decrease in Call short, 5.21% decrease in Put longs and 5.59% decrease in Put shorts.

Stock future in focus

Future*	Pr Close	Pr % Chg	OI % Chg	Comments
ONGC	286.10	-3.41	4.59	Short Buildup
IOC	169.97	-3.31	1.39	Short Buildup

Index F&O

	NIFTY		BANK NIFTY		FIN NIFTY	
	Last	Chg	Last	Chg	Last	Chg
Near Fut	24945	-152	51132	-234	23640	-84
Discount	27	-29	122	28	58	-17
Straddle*	521	-8	1132	4	492	-30

FII activity in Index F&O

	Fut longs	Fut shorts	CE Longs	CE Shorts	PE Longs	PE Shorts
OI %Chg	-0.69	1.91	-8.50	-6.91	-5.21	-5.59
OI	354524	203066	1714545	1906489	1282117	1362419

* Near month

Call

Nifty Option Spectrum

Put

Comments	Volume	Price	OI	OI%Chg	Price%	Strike	Price%	OI%Chg	OI	Price	Volume	Comments
Long Unwinding	3794	977.35	797250	-1.36	-12.36	24000	25.29	-0.12	4427000	43.85	185085	Short Covering
Short Addition	130	886.25	36900	0.27	-13.37	24100	30.77	5.83	629850	51.85	40484	Long Addition
Short Addition	714	801.15	82825	2.28	-13.76	24200	32.34	10.45	1204300	62.4	79161	Long Addition
Short Addition	1194	706.85	187025	2.93	-16.1	24300	34.36	-1.63	1298250	76.45	87927	Short Covering
Short Addition	1028	633.45	89750	6.43	-15.26	24400	33.29	5.77	959775	92.9	56245	Long Addition
Short Addition	11748	550.85	1352625	0.88	-16.98	24500	33.29	-0.3	4565075	114.1	222311	Short Covering
Long Unwinding	4053	472.7	118450	-1.8	-19.38	24600	35.82	-14.09	1182425	137.25	76992	Short Covering
Short Addition	5810	401.65	191475	4.2	-21.11	24700	33.78	3.47	1009275	166.35	149850	Long Addition
Short Addition	27907	337.7	744325	3.17	-23.15	24800	32.06	0.86	2301675	202.05	104142	Long Addition
Short Addition	2849	305.35	77550	8.12	-23.6	24850	31.2	-9.63	120600	218.65	10139	Short Covering
Short Addition	41710	278.35	786325	10.18	-24.11	24900	28.68	-5.83	1606725	240.05	99893	Short Covering
Short Addition	8940	251.8	120175	48.09	-24.24	24950	31.38	5.78	155650	263.15	16738	Long Addition
Short Addition	256376	225.3	6131700	8.92	-25.9	25000	28.03	4.31	10253975	287.55	348505	Long Addition
Short Addition	98636	177.7	1740750	8.87	-28.79	25100	27.85	-0.7	2327400	339.45	86064	Short Covering
Short Addition	102518	135.75	2001725	0.05	-31.25	25200	27	-3.84	1810900	396.05	62169	Short Covering
Short Addition	95695	101.85	1623850	4.51	-33.06	25300	25.76	-5.43	1395800	464.95	26528	Short Covering
Short Addition	65434	75.1	1201800	8.18	-35.31	25400	24.83	-1.03	840025	533.65	7152	Short Covering
Short Addition	174860	55.25	3048900	7.98	-35.83	25500	22.36	-1.56	1347550	612.8	38752	Short Covering
Short Addition	84434	38.4	1193850	4.44	-37.71	25600	20.59	1.73	60350	696.55	781	Long Addition
Long Unwinding	90282	26.8	1103850	-10.51	-38.11	25700	18.37	-7.1	43475	779.3	794	Short Covering
Short Addition	98077	18.8	1321575	6.01	-37.33	25800	19.2	-4	32975	878.6	197	Short Covering

Stock Futures

Long buildup			Short covering			Short buildup			Long unwinding		
Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%
BAJAJ-AUTO	3.67	4.76	NAUKRI	2.12	-1.73	TATAMOTORS	-6.32	12.75	MGL	-3.36	-4.50
PAGEIND	3.50	6.44	ASIANPAINT	2.10	-0.01	AARTIIND	-4.53	17.93	LTF	-3.34	-0.28
BERGEPAIN	2.38	0.68	DIXON	1.81	-4.45	GNFC	-3.67	5.61	IDEA	-3.09	-1.39
CANFINHOME	1.97	1.33	POLYCAB	1.46	-8.00	ONGC	-3.41	4.59	VEDL	-3.01	-0.44
HAVELLS	1.61	0.64	INDIGO	1.34	-1.25	IOC	-3.31	1.39	NATIONALUM	-2.46	-0.40
BAJFINANCE	1.35	0.32	CUMMINSIND	1.20	-0.76	MOTHERSON	-3.21	2.23	CUB	-2.34	-2.06
PIDILITIND	0.68	1.36	UNITDSPR	0.97	-2.13	TATACHEM	-3.12	1.48	BHEL	-2.21	-0.46
SUNPHARMA	0.51	3.19	MCX	0.92	-0.37	HINDPETRO	-2.91	0.45	BANDHANBNK	-2.18	-1.58
ICICIPRULI	0.46	0.34	OFSS	0.89	-0.30	ASHOKLEY	-2.84	4.82	PFC	-2.16	-0.97

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