



# Derivative Insights

15.11.2023



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## Option OI Spectrum - Indices

WEEKLY	NIFTY		BANK NIFTY		FIN NIFTY	
	Calls	Puts	Calls	Puts	Calls	Puts
H'st OI Chg	19500	19100	44000	42800	19550	19550
H'st OI	19500	19400	45000	43000	19550	19550
H'st Vol	19500	19400	44000	44000	19600	19550

  

MONTHLY	NIFTY		BANK NIFTY		FIN NIFTY	
	Calls	Puts	Calls	Puts	Calls	Puts
H'st OI Chg	20100	19100	44000	42800	19550	19500
H'st OI	19500	19000	45000	43000	20000	20000
H'st Vol	19500	19500	44000	44000	19500	19500

### 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 19500 for Calls and 19100 for Puts in weekly and at 20100 for Calls and 19100 for Puts in monthly contracts. FII's increased their future index long position holdings by 3.00%, decreased future index shorts by 4.06% and increase in index options by 1.70% in Call longs, 0.23% in Call short, 3.19% in Put longs and 0.13% in Put shorts.

## Stock future in focus

Future*	Prv Close	Pr % Chg	OI % Chg	Comments
BHEL	136.95	5.88	8.20	Long buildup
TRENT	2559.9	2.53	-2.58	Short covering

## Index F&O

	NIFTY		BANK NIFTY		FIN NIFTY	
	Last	Chg	Last	Chg	Last	Chg
Near Fut	19497	15	44014	61	19620	-26
Discount	54	-4	122	-10	78	-10
Straddle*	322	-14	866	-37	359	-93

## FII activity in Index F&O

	Fut longs	Fut shorts	CE Longs	CE Shorts	PE Longs	PE Shorts
OI %Chg	3.00	-4.06	1.70	0.23	3.19	0.13
OI	44071	191514	1018874	1241032	780112	779071

\* Near month

### Call

### Nifty Option Spectrum

### Put

Comments	Volume	Price	OI	OI%Chg	Price%	Strike	Price%	OI%Chg	OI	Price	Volume	Comments
Long addition	19	911.25	64350	0.2	3.8	18600	-18.1	1.9	750250	10.6	11937	Short addition
Short covering	74	813.55	78850	-2.8	3.1	18700	-16.0	-3.2	1075250	13.6	22651	Long unwinding
Short covering	241	720.8	300350	-0.3	3.5	18800	-16.3	1.0	1698300	17.15	22249	Short addition
Short covering	266	623	520050	-0.2	3.0	18900	-16.5	-12.4	1654400	22.3	22042	Long unwinding
Short covering	8272	532.25	1552100	-5.9	3.0	19000	-19.4	5.7	4930200	29.7	56659	Short addition
Short covering	2086	438.95	775850	-3.0	3.5	19100	-20.4	2.7	2166500	39.1	42824	Short addition
Short covering	5913	358.35	791950	-3.5	4.2	19200	-18.9	8.3	2788150	55.1	37140	Short addition
Short covering	21130	280.35	971000	-7.5	2.6	19300	-18.2	-2.5	2175150	77.8	41383	Long unwinding
Short covering	43721	212.75	1794700	-11.3	2.3	19400	-14.5	11.5	2323450	109.6	61908	Short addition
Long addition	14297	180.8	273150	32.9	0.9	19450	-13.4	46.2	211800	127.8	12058	Short addition
Short covering	82396	152.35	3188800	-3.2	0.1	19500	-12.9	8.6	2551550	149.35	68797	Short addition
Short addition	8488	127.25	218550	4.5	-0.7	19550	-11.4	105.5	95150	173.55	4456	Short addition
Long unwinding	46357	104.55	1926250	-4.3	-1.8	19600	-9.7	16.2	881650	200.2	22319	Short addition
Short addition	40298	68.1	2104400	1.9	-2.4	19700	-8.1	17.2	797450	262.7	8224	Short addition
Long unwinding	38368	41.9	2370700	-2.3	-5.0	19800	-7.5	6.2	760650	337.45	3412	Short addition
Short addition	27515	24.5	1454100	0.4	-13.4	19900	-6.4	-1.2	250400	417.4	352	Long unwinding
Short addition	49832	14.65	3135750	6.3	-14.3	20000	-4.3	-1.6	945450	509.4	3732	Long unwinding
Short addition	25934	8.05	1784950	17.1	-19.1	20100	-2.5	-0.1	119900	601.6	41	Long unwinding
Long unwinding	10321	5.5	739500	-0.2	-19.1	20200	-4.2	-	77900	693.85	116	
Long unwinding	4742	4.1	271200	-7.4	-19.6	20300	-2.3	31.4	50600	788	330	Short addition
-	6343	3.35	308500	-	-24.7	20400	0.0	0.1	63550	889.7	22	Short addition

## Stock Futures

Long buildup			Short covering			Short buildup			Long unwinding		
Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%
HINDCOPPER	12.02	12.21	MCX	6.55	-6.84	GLENMARK	-6.97	19.00	BALRAMCHIN	-2.85	-1.95
COALINDIA	8.01	5.21	PNB	3.66	-0.78	PAGEIND	-3.52	7.75	ABBOTINDIA	-2.69	-0.19
PFC	6.91	0.27	NMDC	3.57	-2.56	SBILIFE	-1.78	0.74	CHAMBLFERT	-2.42	-6.73
BHEL	5.88	8.20	RECLTD	3.53	-2.50	OBEROIRLTY	-1.69	5.41	MFSL	-1.75	-2.46
IBULHSGFIN	4.61	2.04	MANAPPURAM	3.21	-6.76	VEDL	-1.52	0.90	ASTRAL	-1.33	-0.05
AUBANK	4.43	0.20	TRENT	2.53	-2.58	SYNGENE	-1.52	2.49	COFORGE	-1.21	-2.21
CANBK	4.26	4.29	TATAPOWER	2.22	-0.20	CROMPTON	-1.38	3.29	APOLLOHOSP	-1.14	-2.38
SUNTV	4.09	3.85	IDEA	2.18	-0.81	JUBLFOOD	-1.08	1.17	METROPOLIS	-1.03	-5.48
BEL	3.34	6.11	INDUSTOWER	2.17	-0.14	BHARATFORG	-0.84	0.33	PERSISTENT	-0.99	-3.91

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