



# Derivative Insights

23.10.2023



PEOPLE YOU PROSPER WITH

## Option OI Spectrum - Indices

| WEEKLY      | NIFTY |       | BANK NIFTY |       | FIN NIFTY |       |
|-------------|-------|-------|------------|-------|-----------|-------|
|             | Calls | Puts  | Calls      | Puts  | Calls     | Puts  |
| H'st OI Chg | 19600 | 19400 | 43800      | 43200 | 19700     | 19550 |
| H'st OI     | 20000 | 19000 | 46000      | 42000 | 19700     | 19400 |
| H'st Vol    | 19600 | 19500 | 43700      | 43700 | 19700     | 19500 |

  

| MONTHLY     | NIFTY |       | BANK NIFTY |       | FIN NIFTY |       |
|-------------|-------|-------|------------|-------|-----------|-------|
|             | Calls | Puts  | Calls      | Puts  | Calls     | Puts  |
| H'st OI Chg | 19600 | 19400 | 43800      | 43200 | 19700     | 19550 |
| H'st OI     | 20000 | 19000 | 46000      | 42000 | 19900     | 19900 |
| H'st Vol    | 19600 | 19500 | 43700      | 43700 | 19700     | 19500 |

### Comments:

Nifty weekly contract has highest open interest at 20000 for Calls and 19000 for Puts while monthly contracts have highest open interest at 20000 for Calls and 19000 for Puts. Highest new OI addition was seen at 19600 for Calls and 19400 for Puts in weekly and at 19600 for Calls and 19400 for Puts in monthly contracts. FII decreased their future index long position holdings by 13.16%, decreased future index shorts by 0.51% and increase in index options by 25.41% in Call longs, 20.95% in Call short, 29.30% in Put longs and 25.36% in Put shorts.

## Stock future in focus

| Future*   | Prv Close | Pr % Chg | OI % Chg | Comments       |
|-----------|-----------|----------|----------|----------------|
| BERGEPAIN | 584.65    | 1.74     | -22.58   | Short covering |
| ACC       | 1960.9    | -3.44    | -10.03   | Long Unwinding |

## Index F&O

|           | NIFTY |     | BANK NIFTY |      | FIN NIFTY |     |
|-----------|-------|-----|------------|------|-----------|-----|
|           | Last  | Chg | Last       | Chg  | Last      | Chg |
| Near Fut  | 19528 | -91 | 43739      | -106 | 19646     | -39 |
| Discount  | -15   | -9  | 16         | -75  | 40        | -75 |
| Straddle* | 194   | -21 | 539        | -70  | 325       | -32 |

## FII activity in Index F&O

|         | Fut longs | Fut shorts | CE Longs | CE Shorts | PE Longs | PE Shorts |
|---------|-----------|------------|----------|-----------|----------|-----------|
| OI %Chg | -13.16    | -0.51      | 25.41    | 20.95     | 29.30    | 25.36     |
| OI      | 48137     | 137655     | 983075   | 1244605   | 803023   | 697526    |

\* Near month

### Call

### Nifty Option Spectrum

### Put

| Comments       | Volume | Price  | OI      | OI%Chg | Price% | Strike | Price% | OI%Chg | OI      | Price  | Volume | Comments       |
|----------------|--------|--------|---------|--------|--------|--------|--------|--------|---------|--------|--------|----------------|
| Short addition | 87     | 1087.4 | 6900    | 74.7   | -8.6   | 18600  | 13.3   | 22.3   | 473050  | 40     | 7577   | Long addition  |
| Short addition | 144    | 998.1  | 20200   | 49.1   | -9.1   | 18700  | 15.7   | 9.9    | 837300  | 48.65  | 11396  | Long addition  |
| Short addition | 95     | 910    | 6600    | 3.1    | -8.5   | 18800  | 11.8   | 13.7   | 658000  | 55.95  | 10862  | Long addition  |
| Short addition | 51     | 825.4  | 8250    | 9.3    | -9.3   | 18900  | 13.4   | 8.6    | 523450  | 68.05  | 6945   | Long addition  |
| Short addition | 1681   | 739.6  | 357000  | 8.6    | -9.8   | 19000  | 11.8   | 3.8    | 3196350 | 83.2   | 43311  | Long addition  |
| Short addition | 87     | 654.05 | 70900   | 0.6    | -11.9  | 19100  | 12.9   | 8.1    | 584250  | 97.3   | 6215   | Long addition  |
| Short addition | 3084   | 575.9  | 171750  | 100.1  | -11.6  | 19200  | 13.3   | 3.6    | 888650  | 117.6  | 11035  | Long addition  |
| Short addition | 1950   | 499.1  | 196950  | 17.3   | -12.5  | 19300  | 14.7   | 13.6   | 763700  | 140.4  | 12681  | Long addition  |
| Short addition | 2197   | 427.05 | 223350  | 7.4    | -13.8  | 19400  | 14.6   | 0.3    | 607600  | 168.2  | 7950   | Long addition  |
| Short addition | 83     | 391.5  | 6600    | 13.8   | -14.5  | 19450  | 13.8   | 4.0    | 34900   | 185.6  | 781    | Long addition  |
| Short addition | 15056  | 360.2  | 887800  | 32.2   | -16.5  | 19500  | 13.3   | 3.5    | 1650950 | 201.6  | 30891  | Long addition  |
| Short addition | 1536   | 329.75 | 31150   | 136.0  | -16.8  | 19550  | 13.9   | 3.7    | 42200   | 220.35 | 1770   | Long addition  |
| Short addition | 13340  | 299.6  | 409500  | 55.3   | -17.5  | 19600  | 14.0   | 24.2   | 747600  | 239.8  | 16072  | Long addition  |
| Short addition | 25360  | 243.5  | 966950  | 69.3   | -18.3  | 19700  | 13.6   | 59.9   | 915700  | 282.8  | 22343  | Long addition  |
| Short addition | 12863  | 194.45 | 636300  | 9.1    | -20.6  | 19800  | 14.5   | 5.0    | 677050  | 334.3  | 6417   | Long addition  |
| Short addition | 7979   | 152.35 | 333600  | 10.2   | -22.4  | 19900  | 13.8   | 0.7    | 235650  | 391.45 | 1361   | Long addition  |
| Short addition | 30688  | 117.05 | 1157800 | 25.8   | -24.2  | 20000  | 13.6   | 33.9   | 679300  | 452.8  | 9995   | Long addition  |
| Short addition | 12382  | 86.15  | 401050  | 35.4   | -26.1  | 20100  | 12.7   | 1.2    | 78450   | 522.6  | 234    | Long addition  |
| Short addition | 28090  | 62.7   | 1021150 | 48.0   | -27.9  | 20200  | 12.3   | -      | 55500   | 595.8  | 459    |                |
| Short addition | 20712  | 44.8   | 716500  | 26.1   | -31.5  | 20300  | 11.8   | -3.0   | 43250   | 679.3  | 162    | Short covering |
| -              | 16743  | 32.2   | 426500  | -      | -32.8  | 20400  | 11.2   | 0.0    | 59450   | 764.15 | 41     | -              |

## Stock Futures

| Long buildup |      |     | Short covering |      |        | Short buildup |       |        | Long unwinding |        |        |
|--------------|------|-----|----------------|------|--------|---------------|-------|--------|----------------|--------|--------|
| Scripcode    | Prc% | OI% | Scripcode      | Prc% | OI%    | Scripcode     | Prc%  | OI%    | Scripcode      | Prc%   | OI%    |
|              |      |     | MCX            | 4.10 | -15.07 | MGL           | -8.14 | 11.81  | IGL            | -11.94 | -0.02  |
|              |      |     | UBL            | 2.70 | -19.68 | ASTRAL        | -0.21 | -28.56 | HAVELLS        | -4.99  | -22.34 |
|              |      |     | MUTHOOTFIN     | 2.08 | -31.20 |               |       |        | MPHASIS        | -4.24  | -16.33 |
|              |      |     | BERGEPAIN      | 1.74 | -22.58 |               |       |        | ABFRL          | -3.72  | -14.79 |
|              |      |     | KOTAKBANK      | 1.54 | -17.03 |               |       |        | INDIGO         | -3.67  | -13.95 |
|              |      |     | DELTACORP      | 1.44 | -3.86  |               |       |        | HINDPETRO      | -3.65  | -9.35  |
|              |      |     | COLPAL         | 1.13 | -15.54 |               |       |        | CROMPTON       | -3.63  | -10.71 |
|              |      |     | INDUSINDBK     | 0.99 | -23.30 |               |       |        | NATIONALUM     | -3.47  | -6.66  |
|              |      |     | SBILIFE        | 0.97 | -5.80  |               |       |        | ACC            | -3.44  | -10.03 |

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Compliance Officer

Ms. Indu K.

Geojit Financial Services Limited,

34/659 P, Civil Lane Road, Padivattom, Kochi – 682024

Tele: 0484 -2901367 Email: compliance@geojit.com

Grievance Officer

Mr Nitin K

Geojit Financial Services Limited,34/659 P, Civil Lane Road, Padivattom, Kochi – 682024

Tele: 0484-2901363 Email : grievances@geojit.com

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