



Derivative Insights

12.09.2023



Option OI Spectrum - Indices

WEEKLY	NIFTY		BANK NIFTY		FIN NIFTY	
	Calls	Puts	Calls	Puts	Calls	Puts
H'st OI Chg	20100	19900	45800	45500	20300	20200
H'st OI	20000	19900	46000	44500	20300	20200
H'st Vol	20000	19900	45500	45400	20300	20200

MONTHLY	NIFTY		BANK NIFTY		FIN NIFTY	
	Calls	Puts	Calls	Puts	Calls	Puts
H'st OI Chg	20500	19900	45500	45500	20200	20200
H'st OI	20000	19000	46000	44500	19800	20200
H'st Vol	20000	19900	45500	45500	20200	20200

Comments:

Nifty weekly contract has highest open interest at 20000 for Calls and 19900 for Puts while monthly contracts have highest open interest at 20000 for Calls and 19000 for Puts. Highest new OI addition was seen at 20100 for Calls and 19900 for Puts in weekly and at 20500 for Calls and 19900 for Puts in monthly contracts. FIIs increased their future index long position holdings by 8.94%, decreased future index shorts by 0.34% and increased index options by 26.67% in Call longs, 14.85% in Call short, 32.77% in Put longs and 22.21% in Put shorts.

Stock future in focus

Future*	Prv Close	Pr % Chg	OI % Chg	Comments
BRITANNIA	4575.7	0.53	-0.21	Short unwinding
NESTLEIND	22176.25	0.87	2.10	Long Buildup

Index F&O

	NIFTY		BANK NIFTY		FIN NIFTY	
	Last	Chg	Last	Chg	Last	Chg
Near Fut	20037	164	45698	378	20348	158
Discount	40	-12	127	-36	43	-36
Straddle*	334	-18	895	-38	378	-40

FII activity in Index F&O

	Fut longs	Fut shorts	CE Longs	CE Shorts	PE Longs	PE Shorts
OI %Chg	8.94	-0.34	26.67	14.85	32.77	22.21
OI	101288	66222	1178795	1293877	1014692	1077710

* Near month

Call

Nifty Option Spectrum

Put

Comments	Volume	Price	OI	OI%Chg	Price%	Strike	Price%	OI%Chg	OI	Price	Volume	Comments
Long addition	20	1090.55	9750	3.2	15.9	19100	-12.8	-21.2	234850	53	6231	Long unwinding
Short covering	87	996.85	88650	-0.4	18.6	19200	-15.4	2.6	551350	60.25	12447	Short addition
Long addition	506	903.1	136600	2.3	18.7	19300	-19.0	-6.1	417800	68.85	7850	Long unwinding
Long addition	315	817.35	90650	0.1	21.0	19400	-21.1	24.3	417100	80	9031	Short addition
Short covering	3577	733.7	352500	-7.4	23.3	19500	-21.5	3.7	1182250	95.6	16437	Short addition
Short covering	1419	647.65	118350	-9.1	24.7	19600	-22.4	11.9	257000	111.35	7026	Short addition
Short covering	1524	570.85	151900	-10.1	27.9	19700	-22.5	27.7	249800	130.95	7309	Short addition
Short covering	3809	493.2	214350	-10.7	30.4	19800	-22.7	55.0	296550	154.85	9119	Short addition
Short covering	3424	422.95	159900	-5.6	34.2	19900	-22.5	25.7	115050	182.25	4757	Short addition
Long addition	281	390.6	13300	15.2	36.2	19950	-22.2	168.3	21600	199.15	793	Short addition
Long addition	13976	356.3	676400	1.0	37.7	20000	-22.9	37.2	584850	214.3	14380	Short addition
Short covering	582	325.85	20400	-5.8	40.1	20050	-23.1	1741.7	33150	232.4	777	Short addition
Long addition	4290	296	245900	2.9	42.7	20100	-22.3	140.6	52700	251.5	1930	Short addition
Long addition	5599	240.1	421650	11.6	47.5	20200	-22.0	88.9	40800	295.75	1045	Short addition
Long addition	6000	192.15	321000	0.4	53.2	20300	-21.1	102.1	29500	348.65	603	Short addition
Short covering	6282	151.6	229750	-10.9	60.9	20400	-20.0	56.6	8300	405	256	Short addition
Long addition	26328	117.45	877250	25.7	65.0	20500	-19.4	57.9	108150	468.35	3517	Short addition
-	0	402.55	0	-	0.0	20600	-15.6	18.2	1950	555.3	10	Short addition
Long addition	6255	66.5	179750	32.8	65.4	20700	-16.6	-	1250	620.05	36	-
Long addition	4567	48.95	137700	129.1	65.4	20800	-38.1	-	800	688.1	24	-
-	774	38.25	24300	-	-87.7	20900	0.0	0.0	200	960.6	0	-

Stock Futures

Long buildup			Short covering			Short buildup			Long unwinding		
Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%
IDEA	7.58	2.64	HDFCAMC	5.11	-2.05	BHEL	-3.73	3.72	UBL	-1.31	-5.11
ADANI PORTS	7.18	4.39	GLENMARK	4.07	-2.68	BSOFT	-1.70	3.33	MCX	-1.20	-4.47
CANBK	6.02	2.67	BALRAMCHIN	3.75	-6.51	ONGC	-0.70	11.32	INDIAMART	-1.19	-0.93
ADANI ENT	3.82	2.95	PNB	3.36	-10.36	SUNTV	-0.60	0.85	IBULHSGFIN	-1.15	-1.09
BIOCON	3.75	0.37	MANAPPURAM	2.69	-2.03	HAVELLS	-0.59	1.00	POLYCAB	-0.99	-1.08
CONCOR	3.49	10.17	BANKBARODA	2.67	-1.02	IGL	-0.54	3.88	COALINDIA	-0.87	-5.26
PEL	3.46	1.16	TATACOMM	2.38	-0.39	GODREJPROP	-0.46	0.82	HAL	-0.65	-2.02
ABB	3.28	1.58	INDUSTOWER	2.33	-0.59	LAURUSLABS	-0.45	0.67	PETRONET	-0.56	-0.90
ICICIPRULI	3.15	5.13	HDFCLIFE	2.00	-4.39	MGL	-0.45	2.24	MARICO	-0.49	-2.30

Data source: Bloomberg, NSE

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