



# Derivative Insights

28.08.2024



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## Option OI Spectrum - Indices

WEEKLY	NIFTY		BANK NIFTY		FIN NIFTY	
	Calls	Puts	Calls	Puts	Calls	Puts
H'st OI Chg	25300	24400	52500	50200	23600	23500
H'st OI	25000	25000	52000	51000	23600	23500
H'st Vol	25000	25000	51200	51000	23500	23400

  

MONTHLY	NIFTY		BANK NIFTY		FIN NIFTY	
	Calls	Puts	Calls	Puts	Calls	Puts
H'st OI Chg	25300	24400	52500	50200	23600	23500
H'st OI	25000	25000	52000	51000	23600	23500
H'st Vol	25000	25000	51200	51000	23500	23400

### Comments:

Nifty weekly contract has highest open interest at 25000 for Calls and 25000 for Puts while monthly contracts have highest open interest at 25000 for Calls and 25000 for Puts. Highest new OI addition was seen at 25300 for Calls and 24400 for Puts in weekly and at 25300 for Calls and 24400 for Puts in monthly contracts. FII's increased their future index long position holdings by 5.60%, decreased future index shorts by 4.64% and in index options by 3.03% decrease in Call longs, 2.10% decrease in Call short, 2.46% decrease in Put longs and 1.19% decrease in Put shorts.

## Stock future in focus

Future*	Prv Close	Pr % Chg	OI % Chg	Comments
TITAN	3554.25	-2.14	-36.67	Long unwinding
BEL	301.10	-1.75	-27.46	Long unwinding

## Index F&O

	NIFTY		BANK NIFTY		FIN NIFTY	
	Last	Chg	Last	Chg	Last	Chg
Near Fut	25001	-44	51213	1	23578	164
Discount	-17	-51	-66	-130	-1	-130
Straddle*	155	-49	319	-136	21	-111

## FII activity in Index F&O

	Fut longs	Fut shorts	CE Longs	CE Shorts	PE Longs	PE Shorts
OI %Chg	5.60	-4.64	-3.03	-2.10	2.46	-1.19
OI	325809	239523	1628043	1962509	1451797	1474702

\* Near month

## Call

## Nifty Option Spectrum

## Put

Comments	Volume	Price	OI	OI%Chg	Price%	Strike	Price%	OI%Chg	OI	Price	Volume	Comments
Long unwinding	306	1217.8	67850	-5.1	-2.2	23800	-45.9	-8.8	2643100	1.65	333041	Long unwinding
Long unwinding	591	1109.9	49100	-13.1	-3.6	23900	-46.0	-9.5	1410125	1.7	211642	Long unwinding
Long unwinding	19855	1018.3	1435600	-12.7	-2.8	24000	-44.3	-11.9	8051225	1.95	829951	Long unwinding
Long unwinding	1519	918.85	442875	-1.6	-3.3	24100	-49.4	-6.8	1583800	1.95	270163	Long unwinding
Long unwinding	2959	818.95	640400	-4.7	-3.7	24200	-50.6	-27.9	3369300	2.15	637556	Long unwinding
Long unwinding	3461	717.9	922100	-4.1	-4.2	24300	-47.5	15.3	3668125	2.6	518409	Short addition
Long unwinding	5750	620.25	783100	-6.7	-4.8	24400	-49.2	37.5	4450000	3.05	683820	Short addition
Long unwinding	55617	523.25	2539600	-7.6	-5.3	24500	-52.9	3.3	7701525	3.7	931638	Short addition
Long unwinding	23670	422.6	848275	-9.1	-7.1	24600	-52.9	7.8	4502700	5.2	812491	Short addition
Long unwinding	7901	376.3	274925	-9.8	-8.0	24650	-50.7	15.1	1635600	6.9	525747	Short addition
Long unwinding	126469	325.85	1528600	-8.6	-10.1	24700	-48.0	16.6	5016800	9.3	1181072	Short addition
Long unwinding	45059	281.75	560225	-20.0	-11.2	24750	-43.7	6.3	2049900	12.9	841056	Short addition
Long unwinding	429190	237.1	2942550	-16.3	-13.5	24800	-36.8	-1.8	7284825	18.8	2070621	Long unwinding
Long unwinding	1119615	155.7	2467975	-10.9	-19.8	24900	-25.4	-3.8	5781175	37.05	2341707	Long unwinding
Short addition	5362488	89.55	8568900	24.0	-29.2	25000	-13.6	3.4	8991975	71	5309045	Short addition
Short addition	3656569	43.75	5602325	38.6	-40.9	25100	-3.0	-8.8	1496650	125.35	1971065	Long unwinding
Short addition	2853047	17.8	5213800	13.2	-52.7	25200	2.8	34.2	847350	199.2	680649	Long addition
Short addition	2029347	5.85	6504500	62.0	-64.5	25300	6.0	-10.3	318800	287.8	120581	Short covering
Short addition	1864474	2.45	5193950	12.3	-63.7	25400	6.7	-	340675	386.35	24585	Short covering
Short addition	1599263	1.55	8404025	7.3	-54.4	25500	6.0	-1.6	466150	485.85	22155	Short covering
-	612572	1.05	2701450	-	-43.2	25600	5.3	8.7	11300	585.85	811	Long addition

## Stock Futures

Long buildup			Short covering			Short buildup			Long unwinding		
Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%
			RECLTD	4.20	-40.53				SYNGENE	-2.52	-41.91
			PFC	3.66	-27.66				CUMMINSIND	-2.35	-44.44
			CHOLAFIN	3.46	-36.34				TITAN	-2.14	-36.67
			IEX	3.31	-12.44				JSWSTEEL	-2.09	-26.48
			ICICIPRULI	2.98	-30.43				BHARATFORG	-1.97	-29.41
			CHAMBLFERT	2.85	-8.32				GRANULES	-1.84	-48.57
			BSOFT	2.84	-7.94				PERSISTENT	-1.82	-30.95
			SUNTV	2.81	-39.63				JINDALSTEL	-1.75	-36.81
			MUTHOOTFIN	2.59	-41.14				BEL	-1.75	-27.46

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