



Derivative Insights

19.09.2024



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Option OI Spectrum - Indices

WEEKLY	NIFTY		BANK NIFTY		FIN NIFTY	
	Calls	Puts	Calls	Puts	Calls	Puts
H'st OI Chg	25500	24500	52800	52700	26000	24100
H'st OI	26000	25000	52800	52700	26000	24100
H'st Vol	25400	25400	52800	52800	24300	24100

MONTHLY	NIFTY		BANK NIFTY		FIN NIFTY	
	Calls	Puts	Calls	Puts	Calls	Puts
H'st OI Chg	25800	24900	54800	42000	26000	24100
H'st OI	26000	25000	53000	52000	26000	24100
H'st Vol	25500	25400	53000	52000	24300	24100

Comments:

Nifty weekly contract has highest open interest at 26000 for Calls and 25000 for Puts while monthly contracts have highest open interest at 26000 for Calls and 25000 for Puts. Highest new OI addition was seen at 25500 for Calls and 24500 for Puts in weekly and at 25800 for Calls and 24900 for Puts in monthly contracts. FII's increased their future index long position holdings by 5.02%, increased future index shorts by 1.81% and in index options by 13.35% increase in Call longs, 4.30% increase in Call short, 7.39% increase in Put longs and 2.50% decrease in Put shorts.

Stock future in focus

Future*	Pr Close	Pr % Chg	OI % Chg	Comments
ICICIBANK	1286.05	1.42	-7.00	Short Covering
FEDERALBNK	185.87	0.65	-8.67	Short Covering

Index F&O

	NIFTY		BANK NIFTY		FIN NIFTY	
	Last	Chg	Last	Chg	Last	Chg
Near Fut	25369	-79	52719	444	24337	292
Discount	-8	-38	-32	-118	10	-44
Straddle*	412	24	899	54	374	27

FII activity in Index F&O

	Fut longs	Fut shorts	CE Longs	CE Shorts	PE Longs	PE Shorts
OI %Chg	5.02	1.81	13.35	4.30	7.39	-2.50
OI	433451	195964	1566606	1978878	1208891	1622401

* Near month

Call

Nifty Option Spectrum

Put

Comments	Volume	Price	OI	OI%Chg	Price%	Strike	Price%	OI%Chg	OI	Price	Volume	Comments
Short Addition	9108	924.6	1377575	3.23	-4.75	24500	33.4	-1.79	4506400	31.75	223501	Short Covering
Long Unwinding	646	834.1	105050	-0.92	-4.78	24600	39.57	-26.84	1187275	38.8	134619	Short Covering
Short Addition	1486	737.25	143850	3.43	-5.67	24700	39.71	15.22	1394350	47.85	104085	Long Addition
Short Addition	5648	651.25	577325	0.14	-5.88	24800	42.49	5.5	3063800	60.2	166621	Long Addition
Long Unwinding	10277	568.9	524325	-6.54	-5.66	24900	39.1	43.93	2421525	72.75	177340	Long Addition
Long Unwinding	72585	485.8	4558850	-4.82	-5.93	25000	37.5	-2.55	11182925	91.3	435147	Short Covering
Long Unwinding	32770	405.8	1454475	-5.12	-6.48	25100	35.65	21.42	3602900	112.05	229676	Long Addition
Long Unwinding	70830	329.6	1505200	-0.15	-6.55	25200	34.01	-16.15	2941200	137.7	372905	Short Covering
Short Addition	172852	266.05	1583600	5.7	-5.89	25300	27.74	5.56	2727000	168.3	271012	Long Addition
Short Addition	76328	233.1	463525	73.41	-6.44	25350	25.28	35.73	439325	186.6	104832	Long Addition
Short Addition	434733	203.15	2507450	26.37	-6.81	25400	24.33	10.88	2703650	207.75	448994	Long Addition
Short Addition	113170	178.55	346250	56.18	-5.85	25450	20.54	4.25	171850	227.7	81778	Long Addition
Short Addition	451512	151.5	3115900	15.43	-6.86	25500	20.97	-0.19	2203775	255.55	276105	Short Covering
Short Addition	269827	108.15	1937800	13.14	-7.92	25600	17.84	63.74	299800	311.8	52313	Long Addition
Short Addition	299813	72.2	1989450	50.68	-9.01	25700	15.83	36.91	161825	379.45	22251	Long Addition
Short Addition	404855	47.15	3849000	123.74	-9.15	25800	13.44	11.3	103875	452.85	12542	Long Addition
Short Addition	160007	30.9	1345150	36.77	-5.94	25900	11.73	2.13	33525	536.6	1941	Long Addition
Short Addition	384952	20.3	4703400	15.5	-1.69	26000	9.63	-3.62	718575	623.4	24280	Short Covering
Long Addition	146553	13.05	1140825	39.07	4.4	26100	9.84	3.7	16800	725.1	221	Long Addition
Long Addition	164610	9.05	1517400	56.1	10.37	26200	8.67	104.83	7425	820.55	518	Long Addition
Long Addition	70343	7.05	689400	32.32	12.8	26300	7.23	2.54	3025	913.15	28	Long Addition

Stock Futures

Long buildup			Short covering			Short buildup			Long unwinding		
Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%
SHRIRAMFIN	3.98	1.92	MOTHERSON	4.40	-13.16	OFSS	-8.62	10.09	ABBOTINDIA	-3.89	-3.43
COROMANDEL	0.95	2.78	BAJFINANCE	3.27	-6.47	MPHASIS	-5.26	15.01	LAURUSLABS	-3.40	-2.02
DALBHARAT	0.67	2.17	MCX	2.74	-1.62	LTTS	-3.64	1.99	BIOCON	-3.30	-7.09
AXISBANK	0.49	0.92	BANDHANBNK	2.71	-4.24	TCS	-3.64	0.37	INFY	-2.89	-2.08
MARICO	0.43	0.32	IEX	2.68	-3.39	GLENMARK	-3.56	4.38	JINDALSTEL	-2.75	-1.11
RECLTD	0.17	1.13	PFC	1.85	-5.43	PERSISTENT	-3.46	2.14	BSOFT	-2.63	-5.16
			BAJAJFINSV	1.70	-4.19	TECHM	-3.29	1.04	IGL	-2.60	-1.11
			ABFRL	1.61	-1.44	HCLTECH	-2.98	1.05	ZYDUSLIFE	-2.59	-3.19

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