



Derivative Insights

18.10.2024



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Option OI Spectrum - Indices

WEEKLY	NIFTY		BANK NIFTY		SENSEX	
	Calls	Puts	Calls	Puts	Calls	Puts
H'st OI Chg	26000	23500	52000	50500	83500	80400
H'st OI	26000	23500	52000	47000	83500	78500
H'st Vol	25000	24800	51500	51300	82000	81000

MONTHLY	NIFTY		BANK NIFTY		SENSEX	
	Calls	Puts	Calls	Puts	Calls	Puts
H'st OI Chg	24800	24800	52000	48500	81500	81000
H'st OI	27000	24500	55000	55000	81500	81000
H'st Vol	25000	25000	52000	51000	81500	81000

Comments:

Nifty weekly contract has highest open interest at 26000 for Calls and 23500 for Puts while monthly contracts have highest open interest at 27000 for Calls and 24500 for Puts. Highest new OI addition was seen at 26000 for Calls and 23500 for Puts in weekly and at 24800 for Calls and 24800 for Puts in monthly contracts. FII decreased their future index long position holdings by 3.46%, decreased future index shorts by 1.24% and in index options, 26.20% decrease in Call longs, 17.85% decrease in Call short, 14.69% decrease in Put longs and 10.78% decrease in Put shorts.

Stock future in focus

Future*	Pr Close	Pr % Chg	OI % Chg	Comments
HCLTECH	1862.65	0.34	1.67	Long Buildup
RBLBANK	203.18	-3.74	-0.81	Long Unwinding

Index F&O

	NIFTY		BANK NIFTY		SENSEX	
	Last	Chg	Last	Chg	Last	Chg
Near Fut	24845	-188	51470	-553	81201	-513
Discount	95	34	181	-40	194	-18
Straddle*	486	26	1126	-21	1206	15

FII activity in Index F&O

	Fut longs	Fut shorts	CE Longs	CE Shorts	PE Longs	PE Shorts
OI %Chg	-3.46	-1.24	-26.20	-17.85	-14.69	-10.78
OI	164379	334199	1414100	1579638	1076595	910936

* Near month

Call

Nifty Option Spectrum

Put

Comments	Volume	Price	OI	OI%Chg	Price%	Strike	Price%	OI%Chg	OI	Price	Volume	Comments
Short Addition	52	967.2	2425	25.97	-20.58	23900	54.66	-2.98	337975	29.85	27675	Short Covering
Short Addition	8928	880.7	629450	5.37	-17.52	24000	54.21	0.17	4049450	37.55	183913	Long Addition
Long Unwinding	104	783.4	11800	-0.84	-19.76	24100	60.6	21.06	610525	45.45	60161	Long Addition
Short Addition	1111	695.5	26750	154.76	-20.65	24200	63.13	1.84	803300	56.2	49133	Long Addition
Short Addition	1327	610.1	22900	1.22	-23.58	24300	64.85	27	1748200	69.4	84257	Long Addition
Short Addition	1320	529.95	29625	33	-24.25	24400	62.31	2.56	1989025	86.35	77632	Long Addition
Short Addition	27602	452.25	689375	18.98	-27	24500	59.88	2.13	4419775	110.4	216414	Long Addition
Short Addition	8296	381.55	67025	47.15	-29.17	24600	59.8	25.17	924275	136.95	57132	Long Addition
Short Addition	41333	313.35	368400	185.97	-31.28	24700	60.72	-2.25	1056700	168.6	113398	Short Covering
Short Addition	15455	283.8	61675	294.09	-32.18	24750	57.18	165.49	252350	188.15	32080	Long Addition
Short Addition	128249	253.1	1115375	184.61	-34.37	24800	56.65	34.17	1765050	207.8	181727	Long Addition
Short Addition	17680	226.55	107950	347.46	-35.3	24850	55.92	43.19	100450	229.9	17114	Long Addition
Short Addition	76517	198.8	692200	51.92	-37.43	24900	52.61	-6.7	1274775	254.25	88283	Short Covering
Short Addition	317546	154.3	4292875	10.11	-40.54	25000	50.99	-11.93	4037075	307.8	266350	Short Covering
Short Addition	110980	117.25	1414350	12.33	-43.33	25100	50.32	-16.99	972025	368.95	53782	Short Covering
Short Addition	127925	85.7	2037850	13.73	-45.47	25200	46.64	-4.65	1430325	440.3	52604	Short Covering
Short Addition	119222	62.45	1427050	25.45	-48.02	25300	42.08	-8.58	827175	512.9	19351	Short Covering
Short Addition	109939	46.1	1550450	14.23	-46.89	25400	38.36	-3	635725	597.7	8483	Short Covering
Short Addition	243742	34.1	4332825	0.16	-46	25500	36.52	0.62	2321225	688.75	51254	Long Addition
Long Unwinding	119217	25.55	1323575	-4.08	-43.1	25600	32.14	6.78	492775	775.85	4046	Long Addition
Short Addition	99566	19.35	1540650	13.76	-41.8	25700	28.93	0.13	728750	863.25	2476	Long Addition

Stock Futures

Long buildup			Short covering			Short buildup			Long unwinding		
Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%
INFY	2.76	6.77	MPHASIS	5.83	-6.60	BAJAJ-AUTO	-13.07	37.71	HAVELLS	-7.00	-3.75
TECHM	2.13	6.13	NATIONALUM	3.29	-8.37	BHEL	-5.86	3.06	OBEROIRLTY	-6.41	-1.03
LT	1.16	2.15	POWERGRID	0.85	-2.38	TATACOMM	-4.82	1.27	PEL	-6.03	-2.82
LTIM	0.84	0.81	SBIN	0.65	-4.65	DEEPAKNTR	-4.68	11.66	GODREJPROP	-4.67	-0.57
TCS	0.37	2.17	COFORGE	0.43	-1.91	BOSCHLTD	-4.60	1.67	NAVINFUOR	-3.82	-2.77
HCLTECH	0.34	1.67	ZYDUSLIFE	0.30	-2.79	GAIL	-4.40	1.17	RBLBANK	-3.74	-0.81
			RELIANCE	0.10	-3.50	ABFRL	-3.81	0.21	SHRIRAMFIN	-3.67	-2.16
			HINDALCO	0.06	-2.89	ABCAPITAL	-3.51	2.67	TORNTPHARM	-3.25	-0.33
						COLPAL	-3.41	1.77	GMRINFRA	-3.18	-0.50

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