



Derivative Insights

01.10.2026



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Option OI Spectrum - Indices

Upcoming Expiry

MONTHLY	NIFTY		BANK NIFTY		SENSEX	
	Calls	Puts	Calls	Puts	Calls	Puts
H'st OI Chg	22800	22800	56500	55000	72500	72500
H'st OI	23500	23000	56000	55000	75000	74000
H'st Vol	23000	22000	55000	55000	75000	72500

WEEKLY	NIFTY		SENSEX		SENSEX Weekly	01.10.2026
	Calls	Puts	Calls	Puts		
H'st OI Chg	22900	22500	73000	71000	NIFTY Weekly	06.10.2026
H'st OI	23000	22000	73000	72000	BANK NIFTY Monthly	27.10.2026
H'st Vol	22700	22700	73000	72000	NIFTY Monthly	27.10.2026
					SENSEX Monthly	29.10.2026

Stock Futures in Focus

Future*	Pr Close	Pr % Chg	OI % Chg	Comments
PREMERENE	878.60	1.55	3.73	Long Buildup
SOLARINDS	19625.00	1.87	-1.23	Short Covering

Comments:

Nifty weekly contract has the highest open interest at 23000 CE and 22000 PE while monthly contracts have the highest open interest at 23500 CE and 23000 PE. The highest OI addition was seen at 22900 CE and 22500 PE in weekly and at 22800 CE and 22800 PE in monthly contracts. Fills increased their future index long holdings by 5.43%, increased future index shorts by 5.79% and in index options, 36.63% increase in Call longs, 10.87% increase in Call short, 22.18% increase in Put longs and 30.17% increase in Put shorts.

Index F&O

	NIFTY		BANK NIFTY		SENSEX	
	Last	Chg	Last	Chg	Last	Chg
Near Future	22700	-193	54990	68	73000	-366
Discount	80	-97	357	-305	520	-317
Straddle*	630	-22	1774	-148	2126	-161

FII Activity in Index F&O

	Fut longs	Fut shorts	CE Longs	CE Shorts	PE Longs	PE Shorts
OI % Change	5.43	5.79	36.63	10.87	22.18	30.17
Open Interest	29394	312264	466513	1032048	932096	363923

* Upcoming Expiry

Stock Options

Upmoves Nearing Resistance

Ticker Symbol	CMP	Call strike
ADANIPORTS	1798.27	1800
INDIGO	4983.99	5000
VEDL	259	260
APLAPOLLO	2190.09	2200
INFY	994.1	1000

These stocks have shown uptrend, but await break of key resistance as indicated by the strike with the highest CE OI.

Consolidation Underway

Ticker Symbol	CMP	CE Strike	PE Strike	% Range
COCHINSHIP	1315	1600	1200	30.42
TRENT	2621.62	3300	2600	26.70
SWIGGY	250.1	300	240	23.99
AMBUJACEM	373.99	400	480	21.39
DLF	673.99	800	660	20.77

These stocks are undergoing consolidation, unable to break beyond previous congestion points, as indicated by the CE and PE strikes with the highest OI. Given the distance between the key CE and PE strikes, upmoves/downmoves may take time to gain momentum.

Upside Breakout Underway

Ticker Symbol	CMP	Call strike
DRREDDY	1233	1200
KOTAKBANK	417	410
LTM	4044.94	4000
ADANIENSOL	1314.6	1300
SAIL	181.49	180

These stocks have shown uptrend, and have just broken above resistance as indicated by the strike with the highest CE OI.

Downmoves Nearing Support

Ticker Symbol	CMP	Put strike
MCX	3300.4	3300
DABUR	380.1	380
DMART	3801.4	3800
HINDPETRO	350.37	350
ADANIENT	2903.4	2900

Downtrend may have started for these stocks, but await break of support as indicated by the strike with the highest PE OI.

Narrow Range

Ticker Symbol	CMP	CE Strike	PE Strike	% Range
HCLTECH	1230	1250	1240	0.81
BHARTIARTL	1757	1800	1820	1.14
MANAPPURAM	315.86	320	325	1.58
AXISBANK	1226	1220	1200	1.63
UPL	539.75	560	550	1.85

These stocks are undergoing consolidation, in a narrow trading range as indicated by the strikes with the highest CE and PE OI. Potential candidates for buying straddles/strangles in anticipation of breakout.

Downside Breakout Underway

Ticker Symbol	CMP	Put strike
AMBUJACEM	373.99	480
UNITDSPR	1354	1680
BANKBARODA	230.55	280
JSWENERGY	494.63	600
NTPC	322.75	390

These stocks have shown downtrend, and have just broken below support as indicated by the strike with the highest PE OI, pointing to more downsides.

Stock Futures

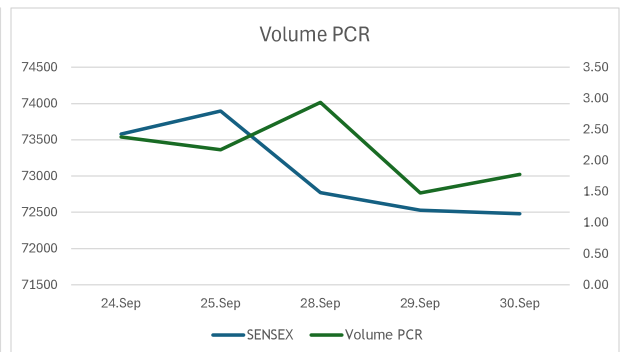
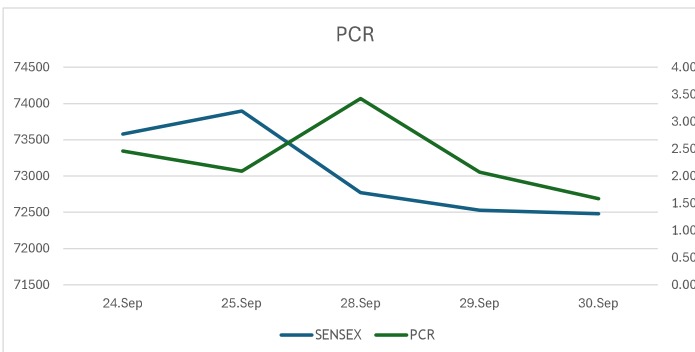
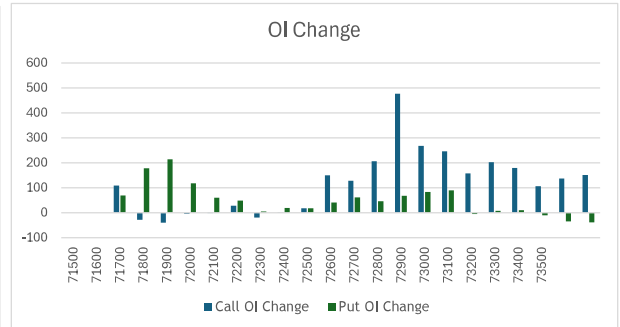
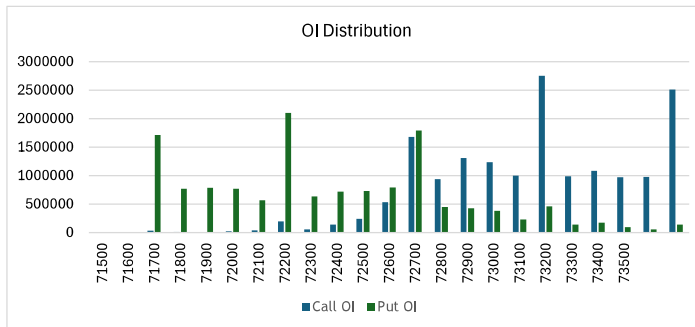
Long buildup			Short covering			Short buildup			Long unwinding		
Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%
INDHOTEL	2.05	2.37	ICICIGI	3.72	-4.74	FORTIS	-8.02	3.13	APOLLOHOSP	-6.99	-2.52
PNBHOUSING	1.89	3.91	PRESTIGE	3.41	-0.13	MAXHEALTH	-6.56	17.07	IDEA	-4.42	-0.01
KOTAKBANK	1.88	0.14	GVT&D	1.99	-0.72	LICHSGFIN	-4.58	10.30	ZYDUSLIFE	-4.09	-0.66
ADANIPOWER	1.85	0.08	SOLARINDS	1.87	-1.23	INOXWIND	-3.83	0.31	ETERNAL	-3.31	-1.24
SONACOMS	1.56	2.44	LODHA	1.86	-13.66	HAVELLS	-3.02	1.77	BANDHANBNK	-3.25	-2.72
PREMERENE	1.55	3.73	BOSCHLTD	1.82	-0.38	OIL	-2.94	1.01	KALYANKJIL	-3.04	-2.77
INDIGO	1.53	0.45	ICICIBANK	1.71	-1.36	ALKEM	-2.86	0.21	SAIL	-2.71	-1.18
RVNL	1.47	2.84	HDFCAML	1.52	-0.05	ONGC	-2.63	1.01	NAUKRI	-2.64	-0.02
SRF	1.39	0.34	ADANIGREEN	1.37	-0.85	DELHIVERY	-2.55	0.68	CIPLA	-2.28	-0.29

Data source: Bloomberg, NSE, BSE

SENSEX Expiry Insights

CALL							PUT						
OI Advance			OI Decline			Most Active	OI Advance			OI Decline			Most Active
Strike	OI	OI Chg	Strike	OI	OI Chg	Strike Volume	Strike	OI	OI Chg	Strike	OI	OI Chg	Strike Volume
73000	2756020	1687100	78000	770580	-287460	73000 158871620	71000	2064100	872540	68000	791020	-679180	72000 162398740
73500	2511980	1510220	77500	374140	-279560	73500 115713740	70000	2237560	766540	67000	442120	-410400	72500 152184100
75000	2711920	1378920	77000	573040	-227560	72800 102867180	71500	1712780	694040	68500	231300	-169020	72700 104369380
72700	1307460	1080380	79000	312860	-61120	72700 93816320	72000	2100780	686540	73500	140240	-86200	72600 94640560
74500	2205720	1020980	78500	182380	-42020	72900 83758920	71200	898460	685140	74000	120060	-85960	72800 90228100

Call						Option Spectrum				Put		
Comments	Volume	Price	OI	OI%Chg	Price%	Strike	Price%	OI%Chg	OI	Price	Volume	Comments
Short Addition	256320	977.95	33680	108.67	-25.82	71500	-50.1	68.13	1712780	24.2	67753360	Short Addition
Long Unwinding	53540	882.45	7480	-28.21	-28.32	71600	-44.07	177.54	767800	32.3	33816740	Short Addition
Long Unwinding	115100	786.5	6900	-39.79	-30.77	71700	-37.95	213.45	784200	43	40282460	Short Addition
Long Unwinding	278580	703.35	22380	-4.03	-32.46	71800	-30.73	117.21	772740	56.25	49468620	Short Addition
Long Unwinding	434340	620.35	36440	-2.41	-34.45	71900	-23.87	59.34	570580	73.5	50969200	Short Addition
Short Addition	4382480	547.35	194360	27.43	-37.24	72000	-16.18	48.54	2100780	94.8	162398740	Short Addition
Long Unwinding	1559040	470.7	55040	-19.51	-40.34	72100	-10.33	4.42	632060	119.85	61264900	Short Addition
Long Unwinding	4108360	402.35	138720	-0.86	-43.6	72200	-3.05	18.48	716360	151	71456020	Short Addition
Short Addition	8714440	339.15	240500	17.63	-46.97	72300	4.37	18.1	731020	188.75	81287220	Long Addition
Short Addition	21474660	282.65	530840	149.31	-49.95	72400	10.31	40.72	793060	231.15	89517260	Long Addition
Short Addition	61941920	232.55	1682940	127.74	-53.64	72500	15.79	61.07	1793000	279	152184100	Long Addition
Short Addition	62783240	188.7	937560	205.27	-56.9	72600	20.81	45.14	447680	336.7	94640560	Long Addition
Short Addition	93816320	152.15	1307460	475.77	-59.97	72700	25.09	67.76	426340	400.3	104369380	Long Addition
Short Addition	102867180	122.65	1238600	267.34	-62.39	72800	30.51	82.01	382440	470.7	90228100	Long Addition
Short Addition	83758920	98	997240	246.07	-64.73	72900	32.48	88.89	229840	546.2	51540640	Long Addition
Short Addition	158871620	78.85	2756020	157.83	-66.35	73000	33	-6.2	459240	627.1	54561760	Short Covering
Short Addition	70124140	62.25	991820	202.03	-68.66	73100	33.53	7.12	137440	709.65	12915060	Long Addition
Short Addition	78537260	49.5	1081460	178.15	-69.44	73200	32.53	10.41	173920	798.7	8813440	Long Addition
Short Addition	66606180	39.45	973260	105.53	-71	73300	31.88	-10.59	97400	885.55	3566580	Short Covering
Short Addition	60349380	31.25	975700	136.53	-71.96	73400	35.92	-34.61	56420	979	1752300	Short Covering
Short Addition	115713740	24.95	2511980	150.76	-72.7	73500	32.51	-38.07	140240	1076	3731760	Short Covering



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