



Derivative Insights

19.02.2021



GEOJIT
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Option OI Spectrum - Indices

04.03.2021	NIFTY		BANK NIFTY		FIN NIFTY	
WEEKLY	Calls	Puts	Calls	Puts	Calls	Puts
H'st OI Chg	16000	14300	37000	35500		
H'st OI	16000	14300	37000	35500		
H'st Vol	15500	14500	37000	36000		

25.02.2021	NIFTY		BANK NIFTY		FIN NIFTY	
MONTHLY	Calls	Puts	Calls	Puts	Calls	Puts
H'st OI Chg	16000	14000	36500	36500	17900	16000
H'st OI	16000	14000	37000	36500	17900	15000
H'st Vol	15200	15000	37000	36500	17900	15100

Comments

First weekly expiry of March is yet to gain activity but both weekly and monthly Calls have highest OI and highest addition at 16000. In weekly, Put OI was highest at 14300, meanwhile 14000 was the highest OI strike for Put in monthly. FII's increased their positions in futures, especially shorts. FII's increased longs by 4.56% and shorts by 9.67%. In options, FII's cut their position by 33.84% in Call longs, 45.78% in Call shorts, 20.01% in Put longs and 24.22% in Put shorts.

Stock future in focus

Future*	Prv Close	Pr % Chg	OI % Chg	Comments
IOC	99.3	4.09	2.14	Long buildup seen
Recltd	154.8	1.81	4.41	Long buildup seen

Index F&O

	NIFTY		BANK NIFTY		FIN NIFTY	
	Last	Chg	Last	Chg	Last	Chg
Near Fut	15116	-91	36603	-373	17032	-245
Discount	-3	-1	16	-49	31	10
Straddle*	286	-32	1023	-80	434	-59

FII activity in Index F&O

	Fut longs	Fut shorts	CE Longs	CE Shorts	PE Longs	PE Shorts
OI %Chg	4.56%	9.67%	-33.84%	-45.78%	-20.01%	-24.22%
OI	78261	50276	181053	114207	292102	188638

* Near month

Call

Nifty Option Spectrum

Put

Comments	Volume	Price	OI	OI%Chg	Price%	Strike	Price%	OI%Chg	OI	Price	Volume	Comments
Long unwinding	317	921.65	447600	-2.0	-9.3	14200	-18.9	27.3	1439175	8.15	28046	Short addition
Long unwinding	178	827.8	316800	-0.7	-10.0	14300	-15.2	48.7	1238550	10.05	31936	Short addition
Long unwinding	360	733.05	256950	-4.6	-11.5	14400	-12.0	38.6	975900	13.2	23724	Short addition
Short addition	1335	634.45	629175	1.3	-12.4	14500	-9.5	23.7	2182125	18.15	58275	Short addition
Short addition	764	538.85	293700	0.2	-14.7	14600	-4.1	34.3	1157400	24.7	35474	Short addition
Short addition	912	453.3	364950	4.7	-16.2	14700	-0.6	49.3	1365075	34.55	51334	Short addition
Short addition	2740	362.95	538725	10.4	-20.4	14800	3.5	18.4	1500525	48.65	64913	Long addition
Short addition	5702	285.85	403650	16.4	-23.3	14900	8.7	13.6	1224975	69.05	65534	Long addition
Short addition	29956	213.5	948600	15.2	-27.5	15000	11.7	17.3	3007350	97.15	155599	Long addition
Short addition	3883	179.85	45300	191.8	-31.5	15050	13.1	185.4	223050	114.1	18366	Long addition
Short addition	83829	151.4	1348125	220.4	-32.3	15100	15.1	88.7	1549275	134.55	133091	Long addition
Short addition	39158	125.35	455550	471.9	-34.3	15150	16.7	18.4	273825	157.75	30536	Long addition
Short addition	163184	101.75	2028525	68.2	-37.3	15200	18.2	-6.4	1007025	183.95	114844	Short covering
Short addition	155259	63.85	2619900	61.9	-43.3	15300	21.0	-31.8	502950	246.2	39642	Short covering
Short addition	105971	38	1611825	43.2	-48.6	15400	21.0	3.1	225900	318.15	12647	Long addition
Short addition	127278	21.6	2884650	29.0	-53.1	15500	19.5	-2.9	364350	401.45	6457	Short covering
Short addition	73994	12.25	1477275	61.6	-55.5	15600	18.9	4.5	45225	495.2	606	Long addition
Short addition	58598	7.55	1344000	45.8	-53.0	15700	17.4	115.7	63900	587.45	624	Long addition
Short addition	55096	5.45	1818000	68.2	-46.8	15800	12.9	-11.1	20325	681	126	Short covering
Short addition	32566	4.4	1168200	89.5	-42.5	15900	11.5	-2.5	11700	784.1	20	Short covering
Short addition	66431	3.7	3938175	67.4	-40.3	16000	11.4	-1.9	298275	882.95	297	Short covering

Stock Futures

Long buildup			Short covering			Short buildup			Long unwinding		
Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%
IBULHSGFIN	4.60	1.36	BHEL	7.59	-8.67	M&MFIN	-0.39	5.32	BAJAJFINSV	-0.15	-5.07
L&TFH	4.55	4.88	NAUKRI	7.14	-8.88	AMARAJABAT	-1.19	0.07	ICICIGI	-0.20	-6.47
IOC	4.09	2.14	GAIL	6.08	-6.01	RAMCOCEM	-1.19	1.52	SRF	-0.21	-6.06
MGL	2.07	0.79	PNB	5.02	-18.87	AMBUJACEM	-1.34	1.91	CHOLAFIN	-0.22	-7.03
RECLTD	1.81	4.41	BPCL	4.90	-2.12	NESTLEIND	-2.11	3.28	MFSL	-0.22	-5.94
BEL	1.72	0.10	IGL	3.82	-2.69	ASHOKLEY	-2.19	2.38	MARUTI	-0.23	-1.82
LICHSGFIN	1.66	7.02	SAIL	3.63	-3.78				GLENMARK	-0.23	-1.82
JINDALSTEL	0.91	1.18	GMRINFRA	3.59	-25.71				BRITANNIA	-0.27	-0.94
PFC	0.84	6.05	COALINDIA	3.46	-6.92				JSWSTEEL	-0.31	-1.14

Data source: Bloomberg, NSE

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