



# Derivative Insights

15.02.2021



**GEOJIT**

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## Option OI Spectrum - Indices

18.02.2021	NIFTY		BANK NIFTY		FIN NIFTY	
WEEKLY	Calls	Puts	Calls	Puts	Calls	Puts
H'st OI Chg	16000	15000	37500	34500	17500	15200
H'st OI	16000	14000	37000	34500	17500	15200
H'st Vol	15200	15000	36500	35500	17500	16000

  

25.02.2021	NIFTY		BANK NIFTY		FIN NIFTY	
MONTHLY	Calls	Puts	Calls	Puts	Calls	Puts
H'st OI Chg	15800	15150	36000	36000	17300	15000
H'st OI	15500	14000	36000	36000	17000	15000
H'st Vol	15500	15000	36000	36000	17000	15000

### Comments

In Nifty call options, 16000 was the strike with highest OI in the weekly expiry contract and 15500 in the monthly contract. 15800 saw high OI addition in monthly. In Put options of Nifty, 14000 was the strike with maximum OI in both weekly and monthly contracts with highest addition at 15000 in weekly and 15150 in monthly. FIIs were seen sellers in futures with 18.01% addition short position and 0.01% addition in long position. In options, FIIs increased their positions by 9.56% in Call longs, 30.89% in Call shorts, 6.15% in Put longs and 12.30% in Put shorts.

## Stock future in focus

Future*	Prv Close	Pr % Chg	OI % Chg	Comments
Axisbank	751	1.37	2.43	Long buildup seen
Wipro	442.35	0.87	2.31	Long buildup seen

## Index F&O

	NIFTY		BANK NIFTY		FIN NIFTY	
	Last	Chg	Last	Chg	Last	Chg
Near Fut	15161	-24	36134	325	17033	132
Discount	-2	-14	25	-32	17	-22
Straddle*	397	-33	1339	-69	705	-161

## FII activity in Index F&O

	Fut longs	Fut shorts	CE Longs	CE Shorts	PE Longs	PE Shorts
OI %Chg	0.01%	18.01%	9.56%	30.89%	6.15%	12.30%
OI	78688	48156	204442	160363	305364	216548

\* Near month

### Call

## Nifty Option Spectrum

### Put

Comments	Volume	Price	OI	OI%Chg	Price%	Strike	Price%	OI%Chg	OI	Price	Volume	Comments
Long unwinding	349	887.15	328725	-4.3	-3.5	14300	-15.6	12.8	791475	30.1	11138	Short addition
Long unwinding	195	787.7	275100	-0.8	-4.3	14400	-13.4	17.3	743400	36.7	13354	Short addition
Long unwinding	1824	703.3	735375	-4.3	-3.9	14500	-12.1	-5.0	1825650	44.5	39665	Long unwinding
Long unwinding	382	609.95	323175	-2.5	-5.7	14600	-9.2	3.8	754125	56.3	19639	Short addition
Long unwinding	843	531.35	395925	-4.4	-5.6	14700	-10.1	1.0	786150	69.2	30040	Short addition
Long unwinding	1897	447.7	519900	-6.8	-7.1	14800	-9.0	3.0	961725	87.3	27149	Short addition
Long unwinding	2590	365.3	384600	-4.3	-9.7	14900	-6.4	4.0	779400	110.3	21619	Short addition
Long unwinding	17830	298.65	1023450	-7.8	-10.1	15000	-5.6	2.2	1636050	139.2	54085	Short addition
Short addition	26935	233.85	771450	32.5	-12.5	15100	-3.5	7.7	599700	174.4	33779	Short addition
Short addition	4055	205.2	95100	27.2	-13.6	15150	-2.5	285.2	195600	196.65	6557	Short addition
Long unwinding	51199	178.4	1090425	-1.1	-14.6	15200	-1.0	23.4	522525	218.9	37153	Short addition
Short addition	4473	154.65	81375	37.2	-15.6	15250	-0.3	30.2	18450	243	1481	Short addition
Short addition	30859	131.4	865650	21.9	-17.1	15300	-1.2	54.9	135675	269.75	8300	Short addition
Short addition	29559	92.4	653775	14.7	-20.3	15400	2.7	0.1	72375	331.85	2370	Long addition
Short addition	54994	62.8	2059125	7.6	-24.8	15500	1.3	1.1	330150	400	3495	Long addition
Short addition	28498	40.65	713850	38.7	-29.8	15600	2.1	-6.5	18300	478.55	233	Short covering
Short addition	22584	26.15	618075	17.9	-33.8	15700	1.7	-1.9	7875	560.1	91	Short covering
Short addition	19492	16.55	872400	33.2	-39.2	15800	2.1	-1.5	23850	652.6	208	Short covering
Long unwinding	10581	11.6	515325	-0.7	-40.1	15900	3.7	8.6	12300	745	54	Long addition
Short addition	23118	9.4	2054850	4.3	-36.5	16000	2.5	-1.0	293700	842	501	Short covering
Short addition	6628	7.55	315825	7.3	-31.4	16100	5.6	0.9	8325	964.65	16	Long addition

## Stock Futures

Long buildup			Short covering			Short buildup			Long unwinding		
Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%
M&MFIN	4.32	5.29	ADANIENT	8.87	-0.85	APOLLOTYRE	-0.25	2.49	PAGEIND	-0.13	-3.81
MUTHOOTFIN	3.27	8.52	ADANIPOINTS	3.89	-2.13	FEDERALBNK	-0.30	0.14	MANAPPURAM	-0.20	-0.68
ICICIBANK	2.53	2.22	LICHSGFIN	1.63	-6.46	SIEMENS	-0.34	0.68	ICICIGI	-0.24	-6.91
AXISBANK	1.37	2.43	INFY	1.43	-2.59	CANBK	-0.38	0.18	SRTRANSFIN	-0.28	-0.25
HDFC	1.08	0.66	RAMCOCEM	1.42	-7.40	BERGEPAIN	-0.38	2.28	JUBLFOOD	-0.30	-3.50
HDFCBANK	0.56	3.34	BANDHANBNK	1.35	-3.73	GLENMARK	-0.49	1.96	DABUR	-0.34	-7.68
GRASIM	0.44	1.57	MRF	1.31	-4.96	PIDILITIND	-0.57	1.69	RBLBANK	-0.37	-0.67
AMARAJABAT	0.02	6.31	BANKBARODA	1.23	-5.48	DRREDDY	-0.60	0.53	M&M	-0.38	-0.67
			RECLTD	0.78	-5.42	MCDOWELL-N	-0.65	2.92	CHOLAFIN	-0.42	-4.03

Data source: Bloomberg, NSE

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