



# Derivative Insights

09.02.2021



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## Option OI Spectrum - Indices

11.02.2021	NIFTY		BANK NIFTY		FIN NIFTY	
WEEKLY	Calls	Puts	Calls	Puts	Calls	Puts
H'st OI Chg	15500	14000	38700	33500	18000	15000
H'st OI	15500	14000	37000	34000	17500	15000
H'st Vol	15100	15000	36500	36000	17000	15000

  

25.02.2021	NIFTY		BANK NIFTY		FIN NIFTY	
MONTHLY	Calls	Puts	Calls	Puts	Calls	Puts
H'st OI Chg	15500	14500	37000	36000	15700	15000
H'st OI	15500	14000	36000	36000	15000	15000
H'st Vol	15500	15000	37000	36000	15000	15000

### Comments

In nifty's option spectrum, 15500 is the strike Call buyers have been favouring in both weekly and monthly contracts. Meanwhile in Puts, far out of the money 14000 strike has seen most OI addition weekly and is the strike with highest OI in both weekly and monthly. FII activity in futures have seen longs with 0.23% addition and meanwhile, FIIs cut their short positions by 10.35%. In options, FIIs have increased their short positions in Calls by 16.41% and Puts by 16.66%. Long positions saw 0.77% increase in Calls and 7.66% increase in Puts where they hold the maximum number of positions.

## Stock future in focus

Future*	Prv Close	Pr % Chg	OI % Chg	Comments
Mothersumi	163.8	4.33	14.97	Long buildup seen
Exideind	214.85	5.19	15.80	Long buildup seen

## Index F&O

	NIFTY		BANK NIFTY		FIN NIFTY	
	Last	Chg	Last	Chg	Last	Chg
Near Fut	15127	196	36014	348	16888	149
Discount	11	4	30	19	25	11
Straddle*	539	-28	1904	-97	961	-74

## FII activity in Index F&O

	Fut longs	Fut shorts	CE Longs	CE Shorts	PE Longs	PE Shorts
OI %Chg	0.23%	-10.35%	0.77%	16.41%	7.66%	16.66%
OI	75167	41959	204156	152768	322860	228746

\* Near month

## Call

## Nifty Option Spectrum

## Put

Comments	Volume	Price	OI	OI%Chg	Price%	Strike	Price%	OI%Chg	OI	Price	Volume	Comments
Short covering	955	986.35	497850	-5.1	21.1	14200	-35.3	-3.9	1533600	56.75	23315	Long unwinding
Short covering	1182	893.8	362100	-1.7	21.9	14300	-34.8	5.7	678975	67.4	10700	Short addition
Short covering	417	803.85	289875	-4.9	23.5	14400	-35.5	14.1	673125	78.35	12426	Short addition
Short covering	3171	718.15	830925	-4.9	25.5	14500	-35.4	31.7	1981350	91.5	48468	Short addition
Short covering	1390	633.5	368625	-9.1	27.0	14600	-34.7	13.0	807225	109.05	16735	Short addition
Short covering	3460	556.7	460125	-10.2	31.4	14700	-33.9	-5.2	508425	129.35	16907	Long unwinding
Short covering	6829	479.25	600750	-15.0	34.1	14800	-32.4	-6.5	714600	154.3	21804	Long unwinding
Short covering	13555	410.2	470325	-34.0	37.5	14900	-31.7	-1.0	545925	183.75	23626	Long unwinding
Short covering	38416	343.4	1291500	-13.3	39.7	15000	-31.6	53.9	1248450	216.15	50213	Short addition
Short covering	1548	313.45	26250	-44.2	39.4	15050	-29.9	272.2	20100	236.8	1260	Short addition
Long addition	25834	282.25	614325	78.5	42.0	15100	-30.4	731.1	250575	257.2	19807	Short addition
Long addition	2535	257.4	60300	38.4	45.2	15150	-30.9	581.8	22500	278.25	1431	Short addition
Long addition	23754	230.05	685125	0.7	46.0	15200	-28.8	450.9	233025	303.35	10734	Short addition
Long addition	18374	182.65	623325	14.7	47.1	15300	-28.5	164.4	57900	355.95	2091	Short addition
Long addition	17707	142.45	502650	27.8	48.4	15400	-25.9	191.8	29325	414.85	851	Short addition
Long addition	56840	110.65	1941075	24.9	49.8	15500	-24.9	1.1	328425	482.55	3218	Short addition
Long addition	20365	83.6	445050	23.8	51.0	15600	-23.0	20.0	4950	558	105	Short addition
Long addition	11055	62.3	389250	14.0	51.8	15700	-20.4	10.0	1650	639.2	28	Short addition
Long addition	11219	46.55	483975	40.9	50.4	15800	-20.7	61.1	20175	711.55	172	Short addition
Long addition	7117	33.95	320625	23.8	47.0	15900	-18.5	1333.3	3225	806.1	49	Short addition
Long addition	26738	24.7	1703850	9.7	37.6	16000	-17.3	-1.1	295650	895.65	781	Long unwinding

## Stock Futures

Long buildup			Short covering			Short buildup			Long unwinding		
Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%
EXIDEIND	5.19	15.80	ADANIEN	5.58	-0.84	BAJFINANCE	-0.06	4.01	LUPIN	-0.06	-3.36
MOTHERSUMI	4.33	14.97	COFORGE	5.13	-10.74	APOLLOHOSP	-0.08	0.60	SUNPHARMA	-0.19	-1.32
BHARATFORG	4.16	0.33	NAUKRI	4.96	-5.29	ONGC	-0.15	6.73	SUNTV	-0.54	-1.07
MINDTREE	3.62	5.29	SHREECEM	4.59	-0.68	CADILAHC	-0.23	0.34	KOTAKBANK	-1.11	-1.55
BAJAJFINSV	3.31	6.42	HDFCAMC	4.55	-8.56	FEDERALBNK	-0.36	0.92	DIVISLAB	-1.45	-11.99
BERGEPAIN	3.19	10.17	M&MFIN	4.52	-8.57	ITC	-0.39	1.74	CANBK	-1.55	-4.14
ASHOKLEY	3.13	6.79	SAIL	3.90	-3.43	PAGEIND	-0.41	14.66	IDEA	-2.49	-1.16
BOSCHLTD	3.01	10.55	JSWSTEEL	3.66	-1.12	SBILIFE	-0.42	2.78	PNB	-5.35	-12.76
BATAINDIA	2.87	11.56	PEL	3.16	-3.03	DABUR	-0.58	3.11	INDUSTOWER	-5.74	-8.66

Data source: Bloomberg, NSE

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