

# DAILY DERIVATIVE OVERVIEW

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## F&O HIGHLIGHTS

### LONG BUILD UP WAS SEEN IN THE NIFTY & BANK NIFTY FUTURES

#### REMAIN BULLISH WITH SL OF 14800

- Nifty continued its upward journey for the fifth day in the row where it rose by 29 points to close at 14924 levels.
- Long build up was seen in Nifty Futures' where Open Interest rose by 1% with Nifty rising by 0.19%.
- Minor Long build up was seen in the Bank Nifty Futures too, where we have seen 0.2% rise in the Open Interest with Bank Nifty rising by 0.9%.
- Nifty Open Interest Put Call Ratio fell sharply to 1.41 levels from 1.62 levels. Amongst the Nifty options (11-Feb Expiry), Put writing was seen at 14800-15000 levels, Indicating 14800 level will act as a support. On the higher side, resistance is seen in the vicinity of 15000-15100 levels where we have seen Call writing.
- Long unwinding was seen by FIIS' in the Index Futures segment where they net sold worth Rs 461 Cr with their Open Interest going down by 2068 contracts.

To Sum It Up, Long build up in the Nifty and Bank Nifty Futures and Put writing at 14800-15000 levels Indicates that one should continue to remain bullish for the markets

Therefore, our advise is remain bullish with the stop loss of 14800 levels. On the higher side 15000-15100 level will act as an immediate resistance where Calls have been written

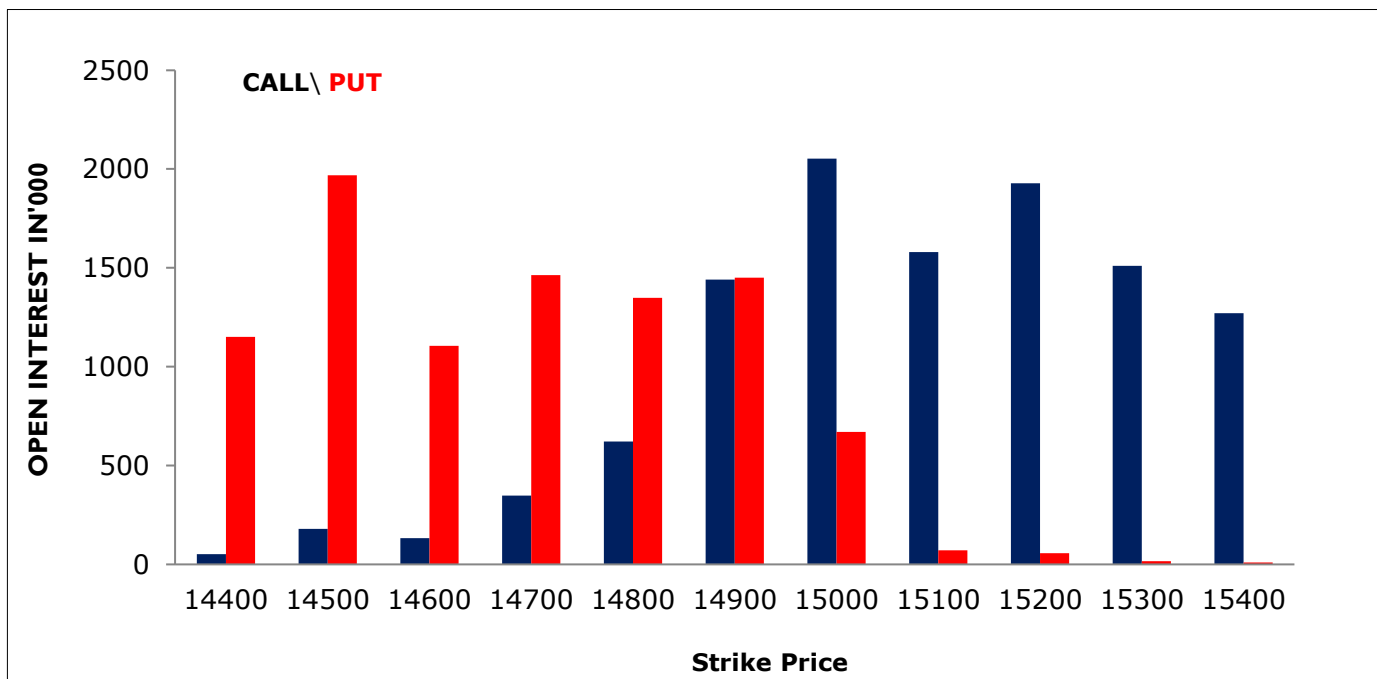
In the Bank Nifty, our advice is to buy on decline with the stop loss of 35000 levels. On the higher side, resistance is seen in the vicinity of 36000-36500 levels.

## F&O SNAPSHOT

	05 Feb 21	04 Feb 21	ABS. CHG.	% CHG
NIFTY	14924.25	14895.65	28.60	0.19
NIFTY FUTURE FEB	14930.65	14895.35	35.30	0.24
PREMIUM/(DISCOUNT)	6.40	-0.30	6.70	N.A.
NIFTY FUT OI (Num. of Shares Cr.)	1.23	1.21	0.02	1.28
NIFTY OI PCR (Overall)	1.41	1.62	-0.21	-12.95
INDIA VIX(%)	23.42	23.12	0.30	1.30
BANKNIFTY FUT OI (Num.of shares Cr)	0.19	0.19	0.00	0.24
STOCK FUT OI Num. of Shares (Cr)	432.93	431.34	1.59	0.37
STOCK FUT OI (Rs. Cr)	138190	137194	996	0.73



## NIFTY WEEKLY (11-FEB) OPTION OPEN INTEREST DISTRIBUTION



## FII ACTIVITY ON 05 FEB 2021

	BUY		SELL		NET (Rs Cr)	OPEN INTEREST	
	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)		Contracts	Value (Rs Cr)
INDEX FUTURES	60279	5933	65023	6394	<b>-461</b>	121798	12984
INDEX OPTIONS	3518691	344473	3493048	342069	<b>2404</b>	829790	87515
STOCK FUTURES	187407	17057	188351	17092	<b>-35</b>	1195092	101831
STOCK OPTIONS	161025	15150	160481	15111	<b>39</b>	146655	12746

## FIIS' OPEN INTEREST (CONTRACTS)

DATE	INDEX FUTURES	INDEX OPTIONS	STOCK FUTURES	STOCK OPTIONS
05-Feb-21	121798	829790	1195092	146655
04-Feb-21	123866	683739	1190566	133909
<b>NET (CONTRACTS)</b>	<b>-2068</b>	<b>146051</b>	<b>4526</b>	<b>12746</b>



## TOP GAINERS OI WISE

COMPANY	FUTURE OI (%)	PRICE (%)
ZEEL	18	-14
RBLBANK	18	-2
ASIANPAINT	13	-1
BHEL	11	3
BANDHANBNK	10	-5

## TOP LOSERS OI WISE

COMPANY	FUTURE OI (%)	PRICE (%)
PNB	-19	-1
GODREJPROP	-16	4
APOLLOTYRE	-11	-1
CONCOR	-9	-3
DRREDDY	-8	3

## TOP GAINERS PRICE WISE

COMPANY	FUTURE OI (%)	PRICE (%)
SBIN	5	11
TATASTEEL	6	4
GODREJPROP	-16	4
DIVISLAB	4	4
KOTAKBANK	3	4

## TOP LOSERS PRICE WISE

COMPANY	FUTURE OI (%)	PRICE (%)
ZEEL	18	-14
BANDHANBNK	10	-5
LICHSGFIN	5	-4
TVSMOTOR	-5	-4
LALPATHLAB	0	-3

## LONG BUILD UP

COMPANY	FUTURE OI (%)	PRICE (%)
BHEL	11	3
TATASTEEL	6	4
TORNTPHARM	6	3
HDFCBANK	5	1
INDUSTOWER	5	0

## SHORT BUILD UP

COMPANY	FUTURE OI (%)	PRICE (%)
ZEEL	18	-14
RBLBANK	18	-2
ASIANPAINT	13	-1
BANDHANBNK	10	-5
IDFCFIRSTB	8	-2

## LONG UNWINDING

COMPANY	FUTURE OI (%)	PRICE (%)
PNB	-19	-1
APOLLOTYRE	-11	-1
CONCOR	-9	-3
BEL	-6	-1
INDUSINDBK	-5	-1

## SHORT COVERING

COMPANY	FUTURE OI (%)	PRICE (%)
GODREJPROP	-16	4
DRREDDY	-8	3
CIPLA	-6	2
EXIDEIND	-5	0
BAJAJFINSV	-5	0



## MOST ACTIVE INDEX CALL & PUT OPTIONS (25 FEB)

### INDEX CALL OPTIONS

STRIKE	PRICE	VALUE (Rs. Cr.)	OI	OI CHG (%)
NIFTY 15000 CE	246	8110	1489050	5
NIFTY 15500 CE	74	5309	1554375	8
BANKNIFTY 36000 CE	836	5021	314225	122
BANKNIFTY 37000 CE	464	4753	204000	50
NIFTY 14900 CE	298	4031	712875	14

### INDEX PUT OPTIONS

STRIKE	PRICE	VALUE (Rs. Cr.)	OI	OI CHG (%)
BANKNIFTY 36000 PE	1168	4879	185525	506
BANKNIFTY 35000 PE	720	4436	270700	1
NIFTY 14000 PE	63	4335	3530025	-4
NIFTY 14500 PE	142	4110	1504350	19
NIFTY 14900 PE	269	3850	551475	36

## MOST ACTIVE STOCKS CALL & PUT OPTIONS (25 FEB)

### STOCKS CALL OPTIONS

STRIKE	PRICE	VALUE (Rs. Cr.)	OI	OI CHG (%)
ITC 240 CE	8	1567	11193600	37
TATASTEEL 700 CE	30	1458	3437400	25
ITC 250 CE	5	1416	13180800	35
KOTAKBANK 2000 CE	57	1342	864000	16
SBIN 390 CE	22	1241	3309000	-22

### STOCKS PUT OPTIONS

STRIKE	PRICE	VALUE (Rs. Cr.)	OI	OI CHG (%)
SBIN 360 PE	7	974	3534000	366
SBIN 340 PE	4	832	6336000	61
SBIN 300 PE	2	820	10506000	-4
SBIN 330 PE	3	684	7125000	53
SBIN 320 PE	2	458	4371000	-2

## SECURITY IN BAN FOR TRADE

No.	DATE	COMPANY NAME
1.	08-01-2021	BHEL
2.	08-01-2021	PNB
3.	08-01-2021	SAIL

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