

# DAILY DERIVATIVE OVERVIEW

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## F&O HIGHLIGHTS

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

#### ACCUMULATE LONG POSITIONS ON DECLINE WITH SL OF 15000

- Nifty recovered more than 100 points from the morning low and finally ended the day with the gains of 67 points to close at 15173 levels.
- Long build up was seen in Nifty Futures' where Open Interest rose by 2% with Nifty rising by 0.44%.
- On the other hand, minor short build up was seen in the Bank Nifty Futures, where we have seen 4% rise in the Open Interest with Bank Nifty falling by 0.1%.
- Nifty Open Interest Put Call Ratio rose to 1.36 levels from 1.30 levels. Amongst the Nifty options (18-Feb Expiry), Put writing was seen at 15000-15100 levels, Indicating 15000 level will act as a strong support. On the higher side, resistance is seen in the vicinity of 15200-15300 levels where we have seen Call writing.
- Minor long build up was seen by FIIS' in the Index Futures segment where they net bought worth Rs 2 Cr with their Open Interest going up by 3959 contracts.

To Sum It Up, Long build up in the Nifty Futures and Rise in the Nifty Open Interest Put Call ratio on the back of Put writing at 15000-15100 levels Indicates that one should continue to remain bullish for the markets

Therefore, our advise is accumulate long positions on decline with the stop loss of 15000 levels. On the higher side 15200-15300 level will act as a resistance where Calls have been written

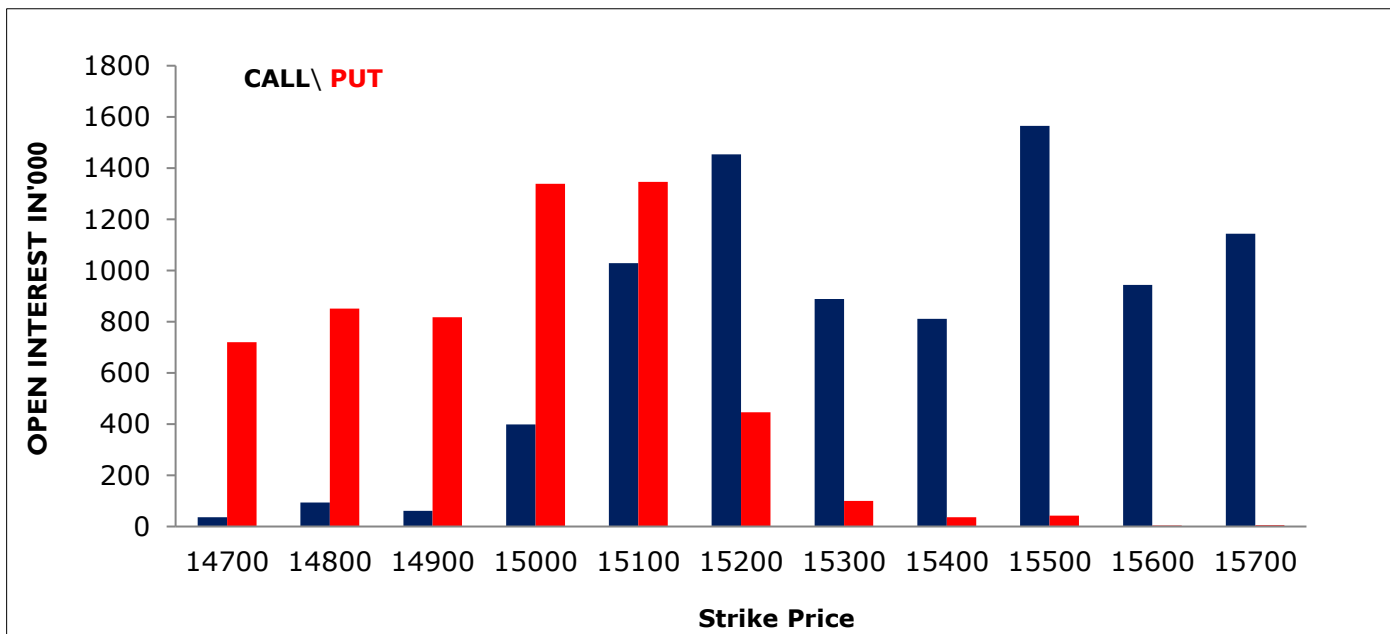
In the Bank Nifty, our advice is to buy on decline around 35500 with the stop loss of 35000 levels. On the higher side, resistance is seen in the vicinity of 36000-36300 levels.

## F&O SNAPSHOT

	11 Feb 21	10 Feb 21	ABS. CHG.	% CHG
NIFTY	15173.30	15106.50	66.80	0.44
NIFTY FUTURE FEB	15184.95	15119.55	65.40	0.43
PREMIUM/(DISCOUNT)	11.65	13.05	-1.40	N.A.
NIFTY FUT OI (Num. of Shares Cr.)	1.24	1.22	0.02	1.87
NIFTY OI PCR (Overall)	1.36	1.30	0.07	5.22
INDIA VIX(%)	23.05	23.95	-0.90	-3.76
BANKNIFTY FUT OI (Num.of shares Cr)	0.18	0.17	0.01	4.13
STOCK FUT OI Num. of Shares (Cr)	454.23	440.37	13.86	3.15
STOCK FUT OI (Rs. Cr)	143518	141790	1728	1.22



## NIFTY WEEKLY (18-FEB) OPTION OPEN INTEREST DISTRIBUTION



## FII ACTIVITY ON 11 FEB 2021

	BUY		SELL		NET (Rs Cr)	OPEN INTEREST	
	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)		Contracts	Value (Rs Cr)
INDEX FUTURES	26200	2583	25701	2581	<b>2</b>	119488	12895
INDEX OPTIONS	7550064	717531	7524446	714640	<b>2891</b>	789609	85326
STOCK FUTURES	140151	12168	139603	12453	<b>-285</b>	1214996	105283
STOCK OPTIONS	163135	13643	164726	13768	<b>-125</b>	189597	16808

## FIIS' OPEN INTEREST (CONTRACTS)

DATE	INDEX FUTURES	INDEX OPTIONS	STOCK FUTURES	STOCK OPTIONS
11-Feb-21	119488	789609	1214996	189597
10-Feb-21	115529	1027588	1202690	178582
<b>NET (CONTRACTS)</b>	<b>3959</b>	<b>-237979</b>	<b>12306</b>	<b>11015</b>



## TOP GAINERS OI WISE

COMPANY	FUTURE OI (%)	PRICE (%)
HINDALCO	34	6
BANKBARODA	19	-3
M&MFIN	16	3
MGL	16	3
BATAINDIA	12	-2

## TOP LOSERS OI WISE

COMPANY	FUTURE OI (%)	PRICE (%)
MOTHERSUMI	-12	3
PAGEIND	-9	-4
DABUR	-9	2
CHOLAFIN	-8	1
CADILAHC	-7	0

## TOP GAINERS PRICE WISE

COMPANY	FUTURE OI (%)	PRICE (%)
IDEA	10	8
NAUKRI	-4	6
HINDALCO	34	6
MFSL	2	5
RELIANCE	2	4

## TOP LOSERS PRICE WISE

COMPANY	FUTURE OI (%)	PRICE (%)
MRF	4	-7
APOLLOTYRE	6	-4
PAGEIND	-9	-4
AUROPHARMA	4	-3
BEL	5	-3

## LONG BUILD UP

COMPANY	FUTURE OI (%)	PRICE (%)
HINDALCO	34	6
M&MFIN	16	3
MGL	16	3
IDEA	10	8
POWERGRID	7	2

## SHORT BUILD UP

COMPANY	FUTURE OI (%)	PRICE (%)
BANKBARODA	19	-3
BATAINDIA	12	-2
ITC	11	0
HDFCAMC	8	-1
AMARAJABAT	7	-1

## LONG UNWINDING

COMPANY	FUTURE OI (%)	PRICE (%)
PAGEIND	-9	-4
TITAN	-4	-2
SBILIFE	-4	0
ICICIGI	-3	0
SBIN	-3	-1

## SHORT COVERING

COMPANY	FUTURE OI (%)	PRICE (%)
MOTHERSUMI	-12	3
DABUR	-9	2
CHOLAFIN	-8	1
CADILAHC	-7	0
TORNTPOWER	-7	1



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

### INDEX CALL OPTIONS

STRIKE	PRICE	VALUE (Rs. Cr.)	OI	OI CHG (%)
BANKNIFTY 36000 CE	615	3655	340600	49
NIFTY 15500 CE	84	3379	1914300	0
NIFTY 15200 CE	209	2834	1102800	5
NIFTY 15100 CE	267	2313	582300	-2
NIFTY 16000 CE	15	2259	1970400	0

### INDEX PUT OPTIONS

STRIKE	PRICE	VALUE (Rs. Cr.)	OI	OI CHG (%)
NIFTY 15000 PE	147	4409	1601475	12
NIFTY 14500 PE	51	3052	1921575	7
NIFTY 15100 PE	181	2676	556875	43
BANKNIFTY 36000 PE	807	2416	277950	71
BANKNIFTY 35500 PE	567	2315	242875	-32

## MOST ACTIVE STOCKS CALL & PUT OPTIONS (28 JAN)

### STOCKS CALL OPTIONS

STRIKE	PRICE	VALUE (Rs. Cr.)	OI	OI CHG (%)
RELIANCE 2100 CE	45	2944	3629750	16
RELIANCE 2000 CE	95	2781	2076500	-49
RELIANCE 2050 CE	66	1684	1096000	-5
RELIANCE 2200 CE	19	1558	1998750	-12
HINDALCO 300 CE	10	859	3504500	8

### STOCKS PUT OPTIONS

STRIKE	PRICE	VALUE (Rs. Cr.)	OI	OI CHG (%)
RELIANCE 2000 PE	32	927	1070750	46
RELIANCE 1900 PE	10	784	1172250	5
RELIANCE 1950 PE	18	595	683000	15
SBIN 390 PE	14	415	9078000	2
RELIANCE 1980 PE	26	345	182500	52

## SECURITY IN BAN FOR TRADE

No.	DATE	COMPANY NAME
1.	12-02-2021	BHEL
2.	12-02-2021	SAIL

# Daily Derivative Overview

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