

DAILY DERIVATIVE OVERVIEW

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F&O HIGHLIGHTS

LONG BUILD UP WAS SEEN IN THE BANK NIFTY FUTURES

ACCUMULATE LONG POSITIONS ON DECLINE WITH SL OF 15000

- Highly volatile day ended mildly in the red where Nifty ended the day with the losses of 10 points to close at 15163 levels.
- Minor Short build up was seen in Nifty Futures' where Open Interest rose by 2% with Nifty falling by 10 points.
- On the other hand, Long build up was seen in the Bank Nifty Futures, where we have seen 9% rise in the Open Interest with Bank Nifty rising by 1%.
- 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 15300-15350 levels where we have seen Call writing.
- Short build up was seen by FIIS' in the Index Futures segment where they net sold worth Rs 733 Cr with their Open Interest going up by 7356 contracts.

To Sum It Up, Long build up in the Bank Nifty Futures and Put writing at 15000-15100 levels Indicates that one should continue to remain bullish for the markets

Therefore, our advise is accumulate long positions with the stop loss of 15000 levels. On the higher side 15300-15350 level will act as a resistance where Calls have been written

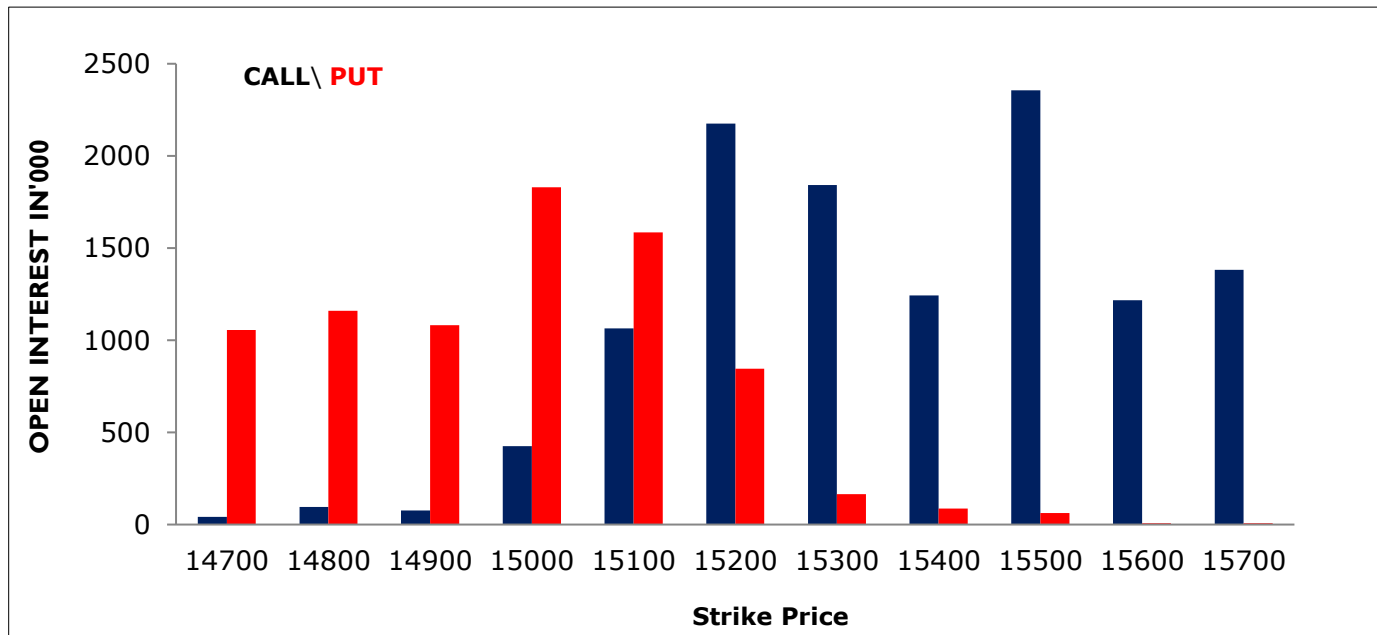
In the Bank Nifty, our advice is to accumulate long positions with the stop loss of 35500 levels. On the higher side, resistance is seen in the vicinity of 36500-37000 levels.

F&O SNAPSHOT

	12 Feb 21	11 Feb 21	ABS. CHG.	% CHG
NIFTY	15163.30	15173.30	-10.00	-0.07
NIFTY FUTURE FEB	15161.45	15184.95	-23.50	-0.15
PREMIUM/(DISCOUNT)	-1.85	11.65	-13.50	N.A.
NIFTY FUT OI (Num. of Shares Cr.)	1.26	1.24	0.02	1.60
NIFTY OI PCR (Overall)	1.38	1.58	-0.20	-12.65
INDIA VIX(%)	22.14	23.05	-0.91	-3.95
BANKNIFTY FUT OI (Num.of shares Cr)	0.20	0.18	0.02	9.34
STOCK FUT OI Num. of Shares (Cr)	453.11	454.23	-1.12	-0.25
STOCK FUT OI (Rs. Cr)	143613	143518	95	0.07



NIFTY WEEKLY (18-FEB) OPTION OPEN INTEREST DISTRIBUTION



FII ACTIVITY ON 12 FEB 2021

	BUY		SELL		NET (Rs Cr)	OPEN INTEREST	
	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)		Contracts	Value (Rs Cr)
INDEX FUTURES	34330	3410	41676	4143	-733	126844	13584
INDEX OPTIONS	2651413	262284	2677457	264738	-2454	886717	95308
STOCK FUTURES	155431	14222	157140	14200	22	1218113	105653
STOCK OPTIONS	180385	16029	182290	16168	-139	196108	17249

FIIS' OPEN INTEREST (CONTRACTS)

DATE	INDEX FUTURES	INDEX OPTIONS	STOCK FUTURES	STOCK OPTIONS
12-Feb-21	126844	886717	1218113	196108
11-Feb-21	119488	789609	1214996	189597
NET (CONTRACTS)	7356	97108	3117	6511



TOP GAINERS OI WISE

COMPANY	FUTURE OI (%)	PRICE (%)
CONCOR	24	10
ASHOKLEY	13	-5
ITC	12	-4
PEL	11	6
COALINDIA	9	-2

TOP LOSERS OI WISE

COMPANY	FUTURE OI (%)	PRICE (%)
MOTHERSUMI	-10	10
ACC	-9	-1
DABUR	-8	0
AMBUJACEM	-7	0
RAMCOCEM	-7	2

TOP GAINERS PRICE WISE

COMPANY	FUTURE OI (%)	PRICE (%)
MOTHERSUMI	-10	10
CONCOR	24	10
ADANIENT	0	9
PEL	11	6
M&MFIN	6	4

TOP LOSERS PRICE WISE

COMPANY	FUTURE OI (%)	PRICE (%)
ASHOKLEY	13	-5
ITC	12	-4
BOSCHLTD	-2	-4
NATIONALUM	8	-4
SAIL	-2	-3

LONG BUILD UP

COMPANY	FUTURE OI (%)	PRICE (%)
CONCOR	24	10
PEL	11	6
MUTHOOTFIN	8	3
AMARAJABAT	6	0
M&MFIN	6	4

SHORT BUILD UP

COMPANY	FUTURE OI (%)	PRICE (%)
ASHOKLEY	13	-5
ITC	12	-4
COALINDIA	9	-2
NATIONALUM	8	-4
VOLTAS	8	-2

LONG UNWINDING

COMPANY	FUTURE OI (%)	PRICE (%)
ACC	-9	-1
DABUR	-8	0
ICICIGI	-7	0
AUROPHARMA	-6	-1
LALPATHLAB	-6	0

SHORT COVERING

COMPANY	FUTURE OI (%)	PRICE (%)
MOTHERSUMI	-10	10
AMBUJACEM	-7	0
RAMCOCEM	-7	2
LICHSGFIN	-6	2
MRF	-4	1



MOST ACTIVE INDEX CALL & PUT OPTIONS (25 FEB)

INDEX CALL OPTIONS

STRIKE	PRICE	VALUE (Rs. Cr.)	OI	OI CHG (%)
NIFTY 15500 CE	63	6423	2059125	8
NIFTY 15200 CE	178	5910	1090425	-1
BANKNIFTY 36000 CE	735	4436	465575	37
BANKNIFTY 37000 CE	308	3717	252575	5
NIFTY 15300 CE	131	3574	865650	22

INDEX PUT OPTIONS

STRIKE	PRICE	VALUE (Rs. Cr.)	OI	OI CHG (%)
NIFTY 15000 PE	139	6143	1636050	2
BANKNIFTY 36000 PE	609	4501	464250	67
NIFTY 14500 PE	45	4328	1825650	-5
NIFTY 15200 PE	219	4296	522525	23
BANKNIFTY 35500 PE	423	4092	165775	-32

MOST ACTIVE STOCKS CALL & PUT OPTIONS (25 FEB)

STOCKS CALL OPTIONS

STRIKE	PRICE	VALUE (Rs. Cr.)	OI	OI CHG (%)
RELIANCE 2100 CE	31	2371	3452500	-5
MOTHERSUMI 200 CE	10	2028	7245000	156
ITC 230 CE	2	1830	28761600	63
SBIN 400 CE	11	1575	10446000	16
ITC 240 CE	1	1370	25859200	22

STOCKS PUT OPTIONS

STRIKE	PRICE	VALUE (Rs. Cr.)	OI	OI CHG (%)
RELIANCE 2000 PE	31	1055	1014500	-5
SBIN 390 PE	12	669	9417000	4
SBIN 380 PE	8	564	4209000	0
RELIANCE 1900 PE	9	478	1131000	-4
ITC 200 PE	1	459	9305600	14

SECURITY IN BAN FOR TRADE

No.	DATE	COMPANY NAME
1.	15-02-2021	BHEL
2.	15-02-2021	SAIL

Daily Derivative Overview

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