

DAILY DERIVATIVE OVERVIEW

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F&O HIGHLIGHTS

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

REMAIN BULLISH WITH THE TRAILING SL OF 15200

- After a pause on last Friday, Nifty resumed its uptrend on Monday on the back of strong global cues where it gained by 151 points to close at 15315 levels.
- Long build up was seen in Nifty Futures' where Open Interest rose by 1% with Nifty rising by 1%.
- Massive Long build up was seen in the Bank Nifty Futures, where we have seen 13% rise in the Open Interest with Bank Nifty rising by 3.3%.
- Amongst the Nifty options (18-Feb Expiry), Put writing was seen at 15200-15300 levels, Indicating 15200 level will act as a strong support. On the higher side, resistance is seen in the vicinity of 15400-15500 levels where we have seen Call writing.
- Long build up was seen by FIIS' in the Index Futures segment where they net bought worth Rs 523 Cr with their Open Interest going up by 8107 contracts.

To Sum It Up, Long build up in the Nifty and Bank Nifty Futures, rise in the Nifty Open Interest Put Call ratio on the back of Put writing at 15200-15300 levels and long build up by the FIIs' in the Index Futures segment Indicates that one should continue to remain bullish for the markets

Therefore, our advise is accumulate long positions with the trailing stop loss of 15200 levels. On the higher side 15400-15500 level will act as a resistance where Calls have been written

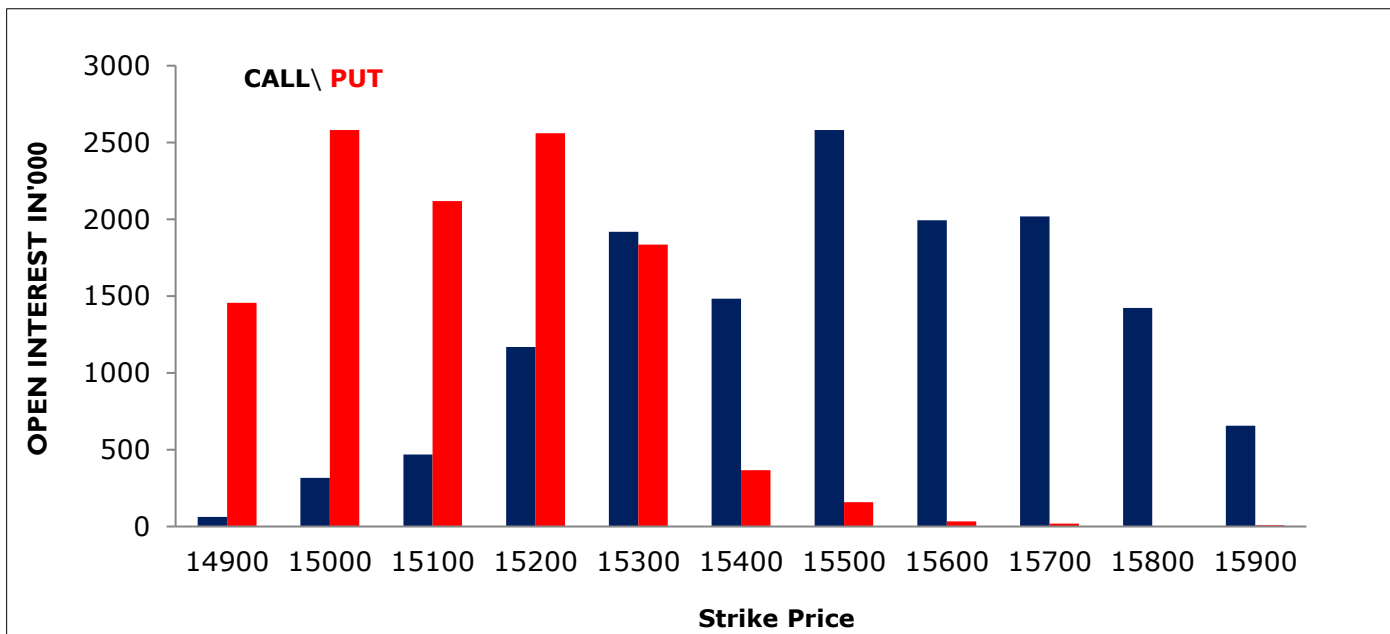
In the Bank Nifty, our advice is to accumulate long positions with the stop loss of 37000 levels. On the higher side, resistance is seen in the vicinity of 37800-38000 levels.

F&O SNAPSHOT

	15 Feb 21	12 Feb 21	ABS. CHG.	% CHG
NIFTY	15314.70	15163.30	151.40	1.00
NIFTY FUTURE FEB	15332.20	15161.45	170.75	1.13
PREMIUM/(DISCOUNT)	17.50	-1.85	19.35	N.A.
NIFTY FUT OI (Num. of Shares Cr.)	1.27	1.26	0.01	0.84
NIFTY OI PCR (Overall)	1.57	1.38	0.19	13.56
INDIA VIX(%)	21.48	22.14	-0.66	-2.98
BANKNIFTY FUT OI (Num.of shares Cr)	0.22	0.20	0.03	13.36
STOCK FUT OI Num. of Shares (Cr)	454.74	453.11	1.63	0.36
STOCK FUT OI (Rs. Cr)	146216	143613	2603	1.81



NIFTY WEEKLY (18-FEB) OPTION OPEN INTEREST DISTRIBUTION



FII ACTIVITY ON 15 FEB 2021

	BUY		SELL		NET	OPEN INTEREST	
	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)	(Rs Cr)	Contracts	Value (Rs Cr)
INDEX FUTURES	42230	4223	36779	3700	523	134951	14654
INDEX OPTIONS	2725850	268552	2713459	266966	1587	951490	103699
STOCK FUTURES	144875	13817	143153	13510	307	1229427	108261
STOCK OPTIONS	167636	16320	165696	16120	199	196456	17439

FIIS' OPEN INTEREST (CONTRACTS)

DATE	INDEX FUTURES	INDEX OPTIONS	STOCK FUTURES	STOCK OPTIONS
15-Feb-21	134951	951490	1229427	196456
12-Feb-21	126844	886717	1218113	196108
NET (CONTRACTS)	8107	64773	11314	348



TOP GAINERS OI WISE

COMPANY	FUTURE OI (%)	PRICE (%)
APOLLOHOSP	41	12
AMARAJABAT	30	-6
CHOLAFIN	15	14
LICHSGFIN	13	8
CUMMINSIND	12	1

TOP LOSERS OI WISE

COMPANY	FUTURE OI (%)	PRICE (%)
TORNTPHARM	-9	0
VOLTAS	-8	-2
SIEMENS	-7	2
ASHOKLEY	-6	2
ICICIGI	-6	0

TOP GAINERS PRICE WISE

COMPANY	FUTURE OI (%)	PRICE (%)
CHOLAFIN	15	14
APOLLOHOSP	41	12
LICHSGFIN	13	8
MOTHERSUMI	-1	7
PEL	1	7

TOP LOSERS PRICE WISE

COMPANY	FUTURE OI (%)	PRICE (%)
IBULHSGFIN	2	-6
AMARAJABAT	30	-6
IGL	7	-3
IDEA	1	-3
SAIL	-2	-3

LONG BUILD UP

COMPANY	FUTURE OI (%)	PRICE (%)
APOLLOHOSP	41	12
CHOLAFIN	15	14
LICHSGFIN	13	8
CUMMINSIND	12	1
TATACHEM	10	1

SHORT BUILD UP

COMPANY	FUTURE OI (%)	PRICE (%)
AMARAJABAT	30	-6
COALINDIA	10	-1
BHARATFORG	9	-2
GLENMARK	7	-3
IGL	7	-3

LONG UNWINDING

COMPANY	FUTURE OI (%)	PRICE (%)
VOLTAS	-8	-2
CONCOR	-3	-1
COFORGE	-3	-1
TATASTEEL	-3	-1
SAIL	-2	-3

SHORT COVERING

COMPANY	FUTURE OI (%)	PRICE (%)
TORNTPHARM	-9	0
SIEMENS	-7	2
ASHOKLEY	-6	2
ICICIGI	-6	0
IDFCFIRSTB	-6	4



MOST ACTIVE INDEX CALL & PUT OPTIONS (25 FEB)

INDEX CALL OPTIONS

STRIKE	PRICE	VALUE (Rs. Cr.)	OI	OI CHG (%)
BANKNIFTY 37000 CE	888	7494	455300	80
NIFTY 15500 CE	95	6741	1909725	-7
NIFTY 15300 CE	189	5826	1147200	33
BANKNIFTY 38000 CE	420	5667	233100	27
BANKNIFTY 39000 CE	163	5660	167100	92

INDEX PUT OPTIONS

STRIKE	PRICE	VALUE (Rs. Cr.)	OI	OI CHG (%)
BANKNIFTY 36500 PE	351	8570	268325	443
BANKNIFTY 36000 PE	238	7877	326950	-30
NIFTY 15000 PE	75	6247	2019375	23
BANKNIFTY 37000 PE	506	4990	445100	1119
NIFTY 15200 PE	124	4552	720525	38

MOST ACTIVE STOCKS CALL & PUT OPTIONS (25 FEB)

STOCKS CALL OPTIONS

STRIKE	PRICE	VALUE (Rs. Cr.)	OI	OI CHG (%)
SBIN 410 CE	13	1945	9231000	33
SBIN 400 CE	18	1563	7251000	-31
BAJFINANCE 6000 CE	74	1385	338250	6
SBIN 420 CE	9	1373	5748000	33
AXISBANK 800 CE	20	1258	1897200	22

STOCKS PUT OPTIONS

STRIKE	PRICE	VALUE (Rs. Cr.)	OI	OI CHG (%)
SBIN 400 PE	10	676	5856000	35
SBIN 390 PE	6	574	9789000	4
MOTHERSUMI 200 PE	4	506	2044000	356
RELIANCE 2000 PE	29	446	949000	-6
BAJFINANCE 5500 PE	51	440	162250	61

SECURITY IN BAN FOR TRADE

No.	DATE	COMPANY NAME
1.	16-02-2021	BHEL
2.	16-02-2021	SAIL

Daily Derivative Overview

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