



Derivative Insights

17.02.2021



GEOJIT

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Option OI Spectrum - Indices

18.02.2021	NIFTY		BANK NIFTY		FIN NIFTY	
WEEKLY	Calls	Puts	Calls	Puts	Calls	Puts
H'st OI Chg	15400	14900	40000	35000	17700	17700
H'st OI	15400	15000	38000	35000	18000	15200
H'st Vol	15400	15300	38000	37000	17500	17000

25.02.2021	NIFTY		BANK NIFTY		FIN NIFTY	
MONTHLY	Calls	Puts	Calls	Puts	Calls	Puts
H'st OI Chg	15400	15000	37500	37500	17500	16500
H'st OI	16000	14000	37500	34000	17000	15000
H'st Vol	15500	15000	38000	37000	17500	15000

Comments

Nifty Calls saw highest open interest at 15400 strike in weekly and 16000 in monthly with most new contracts added at 15400 for monthly. In Puts, 15000 was the strike with highest OI weekly with highest addition at 14900. Meanwhile in monthly, highest OI was at 14000 with buildup at 15000. FIIs cut their long positions by 5.88% and increased shorts by 1.95% in futures. In options, Calls were bought most, 18.05% increase in Call longs and 21.40% increase in Call shorts. Put longs were increased by 10.43% and Put shorts by 3.04%.

Stock future in focus

Future*	Prv Close	Pr % Chg	OI % Chg	Comments
Muthootfin	1321.3	-0.19	-2.27	Profit booking expected
Cholafin	529.5	-0.48	1.21	Profit booking expected

Index F&O

	NIFTY		BANK NIFTY		FIN NIFTY	
	Last	Chg	Last	Chg	Last	Chg
Near Fut	15330	-2	37218	-185	17505	-52
Discount	17	-1	120	23	57	5
Straddle*	343	-7	1239	-108	717	-8

FII activity in Index F&O

	Fut longs	Fut shorts	CE Longs	CE Shorts	PE Longs	PE Shorts
OI %Chg	-5.88%	1.95%	18.05%	21.40%	10.43%	3.04%
OI	80442	50451	263802	193421	358818	251183

* Near month

Call

Nifty Option Spectrum

Put

Comments	Volume	Price	OI	OI%Chg	Price%	Strike	Price%	OI%Chg	OI	Price	Volume	Comments
Short covering	111	946.5	268125	-1.1	0.4	14400	-19.7	-7.1	657375	15.3	12375	Long unwinding
Long unwinding	908	846	634350	-2.9	-0.4	14500	-18.8	-4.1	1655625	18.95	35712	Long unwinding
Long unwinding	304	754	298575	-3.9	-1.0	14600	-17.2	-9.6	722850	23.9	23452	Long unwinding
Long unwinding	815	658.7	343200	-6.8	-1.3	14700	-15.2	17.2	846825	30.6	24102	Short addition
Long unwinding	820	568.1	478425	-2.9	-1.3	14800	-11.5	18.1	1248300	39.75	33507	Short addition
Long addition	1584	482.05	357000	0.5	0.1	14900	-11.1	6.8	895800	52.2	28537	Short addition
Long unwinding	9372	394.8	818175	-9.8	-2.0	15000	-8.4	11.0	2240550	68.9	77374	Short addition
Long unwinding	5421	319.1	344025	-3.7	-2.7	15100	-5.7	33.5	741075	90.65	37056	Short addition
Long unwinding	23752	247.35	639525	-20.1	-2.9	15200	-3.7	0.0	720825	119.2	46344	Short addition
Short addition	5015	215.85	64650	11.4	-3.1	15250	-2.8	1.7	67950	136.8	5550	Short addition
Short addition	62893	186.7	1167300	1.8	-1.3	15300	-3.0	36.3	688050	156.4	59984	Short addition
Short addition	11543	158.85	235800	52.0	-4.7	15350	-4.0	519.4	129150	174.7	6984	Short addition
Short addition	66376	133.6	807900	54.5	-4.3	15400	-1.7	80.8	266475	202.6	39266	Short addition
Short addition	79912	90.9	2004675	5.0	-4.5	15500	-0.8	1.0	379425	259.4	14462	Short addition
Short addition	38696	58.55	875850	9.9	-6.8	15600	-1.3	21.5	32250	327.6	1993	Short addition
Long unwinding	35603	36.45	719550	-1.6	-9.2	15700	-0.6	45.1	19050	407.25	724	Short addition
Short addition	32826	22.6	1128525	2.2	-6.0	15800	0.5	-21.7	21900	489.45	409	Short covering
Short addition	21287	14.95	656775	22.5	-2.6	15900	-0.6	0.6	12075	582.2	39	Short addition
Short addition	37470	10.45	2252850	8.9	-3.2	16000	0.7	3.8	307725	679.8	1068	Long addition
Short covering	8969	7.7	409575	-5.0	9.2	16100	2.6	0.0	10500	807.35	27	-
Long addition	7711	6.15	235650	62.3	12.8	16200	3.9	3.1	5025	913	10	Long addition

Stock Futures

Long buildup			Short covering			Short buildup			Long unwinding		
Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%
HAVELLS	3.80	4.31	NATIONALUM	3.38	-5.16	HEROMOTOCO	-0.25	0.94	HDFC	-0.12	-2.74
HINDALCO	3.78	2.17	NMDC	3.25	-0.86	CHOLAFIN	-0.48	1.21	BPCL	-0.12	-2.13
LUPIN	3.76	10.69	BANDHANBNK	3.24	-5.74	IDFCFIRSTB	-0.55	0.70	PNB	-0.13	-10.75
GLENMARK	2.91	5.61	APOLLOHOSP	3.22	-2.01	APOLLOTYRE	-0.67	2.07	HDFCLIFE	-0.14	-1.04
SRF	2.80	5.87	BHEL	2.96	-1.77	SUNTV	-0.68	0.48	INDUSINDBK	-0.16	-4.78
ADANIENT	2.65	0.10	SAIL	2.69	-3.71	BOSCHLTD	-0.69	3.31	ITC	-0.16	-2.51
PFC	1.97	0.72	BIOCON	2.20	-3.92	HINDUNILVR	-0.85	0.73	MARICO	-0.18	-4.31
GRASIM	1.61	0.44	IBULHSGFIN	2.09	-2.11	DABUR	-0.90	1.13	MUTHOOTFIN	-0.19	-2.27
ADANI PORTS	1.56	2.15	RBLBANK	1.77	-8.60	GMRINFRA	-0.98	0.73	BANKBARODA	-0.25	-5.10

Data source: Bloomberg, NSE

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