



Derivative Insights

18.02.2021



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	15300	14950	37000	36500	17500	16000
H'st OI	15300	15000	38000	35000	18000	16000
H'st Vol	15300	15200	37500	37000	17600	17200

25.02.2021	NIFTY		BANK NIFTY		FIN NIFTY	
MONTHLY	Calls	Puts	Calls	Puts	Calls	Puts
H'st OI Chg	15200	15200	37000	37000	17800	15100
H'st OI	16000	14000	37000	37000	17500	15000
H'st Vol	15300	15000	37000	37000	17500	15100

Comments

In the weekly contract, the option spectrum shows highest OI at 15300 for Calls and 15000 for Puts with the latter having a high addition at 14950. In the monthly contract, Calls saw highest OI at 16000 with high OI addition at 15200, meanwhile Puts were seen highest at 14000 with addition at 15200. FIIs cut their futures positions by 6.95% in longs and 9.14% in shorts. In options, FIIs boosted their position in Call longs by 3.74%, Call shorts by 8.89%, Put longs by 1.77% and cut Put shorts by 0.9%.

Stock future in focus

Future*	Prv Close	Pr % Chg	OI % Chg	Comments
Mothersumi	228.15	6.44	1.34	Long buildup seen
Bharatforg	640.05	1.01	0.20	Long buildup seen

Index F&O

	NIFTY		BANK NIFTY		FIN NIFTY	
	Last	Chg	Last	Chg	Last	Chg
Near Fut	15207	-123	36976	-242	17276	-229
Discount	-2	-19	65	-55	21	-37
Straddle*	318	-25	1103	-136	493	-224

FII activity in Index F&O

	Fut longs	Fut shorts	CE Longs	CE Shorts	PE Longs	PE Shorts
OI %Chg	-6.95%	-9.14%	3.74%	8.89%	1.77%	-0.90%
OI	74848	45841	273674	210618	365159	248916

* Near month

Call

Nifty Option Spectrum

Put

Comments	Volume	Price	OI	OI%Chg	Price%	Strike	Price%	OI%Chg	OI	Price	Volume	Comments
Long unwinding	140	919.95	318975	-0.8	-11.6	14300	-7.1	19.7	833175	11.85	14423	Short addition
Short addition	174	828.35	269250	0.4	-12.5	14400	-2.0	7.1	704250	15	11607	Short addition
Long unwinding	831	724.45	621300	-2.1	-14.4	14500	5.8	6.6	1764600	20.05	31059	Long addition
Long unwinding	323	631.45	293025	-1.9	-16.3	14600	7.7	19.2	861825	25.75	16667	Long addition
Short addition	729	540.95	348675	1.6	-17.9	14700	13.6	8.0	914550	34.75	33015	Long addition
Short addition	1664	455.7	487875	2.0	-19.8	14800	18.2	1.6	1267725	47	38251	Long addition
Long unwinding	1079	372.85	346725	-2.9	-22.7	14900	21.7	20.4	1078425	63.55	31896	Long addition
Short addition	10448	294.4	823275	0.6	-25.4	15000	26.3	14.5	2564700	87	92610	Long addition
Short addition	10653	223.6	420825	22.3	-29.9	15100	29.0	10.8	821175	116.9	46886	Long addition
Short addition	1551	190.8	79650	16.7	-32.3	15150	30.6	14.6	231225	135.15	6168	Long addition
Short addition	61315	162.35	1205925	88.6	-34.4	15200	30.6	49.3	1076325	155.65	86008	Long addition
Short addition	17604	136.2	188250	191.2	-36.9	15250	30.8	-3.4	65625	178.9	14075	Short covering
Short addition	104794	112.65	1618200	38.6	-39.7	15300	30.1	7.3	738000	203.4	58672	Long addition
Short addition	65129	73.95	1125750	39.3	-44.6	15400	29.8	-17.8	219075	263	13380	Short covering
Short addition	85931	46.05	2236950	11.6	-49.3	15500	29.5	-1.1	375225	335.9	8202	Short covering
Short addition	50409	27.5	913950	4.4	-53.0	15600	27.1	34.2	43275	416.35	984	Long addition
Short addition	41042	16.05	921825	28.1	-56.0	15700	22.9	55.5	29625	500.35	573	Long addition
Long unwinding	34403	10.25	1081050	-4.2	-54.6	15800	23.2	4.5	22875	603.2	192	Long addition
Long unwinding	24608	7.65	616500	-6.1	-48.8	15900	20.7	-0.6	12000	702.95	23	Short covering
Short addition	31495	6.2	2352525	4.4	-40.7	16000	16.6	-1.2	304125	792.45	588	Short covering
Short addition	6406	5.05	426450	4.1	-34.4	16100	13.6	0.0	10500	917.3	17	-

Stock Futures

Long buildup			Short covering			Short buildup			Long unwinding		
Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%
HINDPETRO	4.07	5.65	IDFCFIRSTB	4.93	-5.39	INDIGO	-0.06	0.53	ONGC	-0.05	-3.42
HEROMOTOCO	3.39	2.86	BEL	4.30	-1.13	IGL	-0.66	0.95	M&M	-0.07	-1.60
SBIN	2.33	2.26	INDUSTOWER	3.74	-1.50	IOC	-0.73	2.04	LT	-0.08	-0.60
MFSL	2.00	1.80	CUMMINSIND	2.84	-3.23	BRITANNIA	-0.86	0.28	AMARAJABAT	-0.14	-2.90
POWERGRID	2.00	3.75	ADANIPOINTS	2.71	-21.79	RAMCOCEM	-0.91	2.62	CHOLAFIN	-0.14	-4.90
CONCOR	1.12	3.91	SUNTV	2.49	-1.57	CADILAHC	-1.36	0.43	SAIL	-0.23	-1.57
BHARATFORG	1.01	0.20	ASHOKLEY	2.44	-4.34	PIDILITIND	-1.52	0.17	GODREJCP	-0.28	-2.47
SBILIFE	0.42	0.90	BPCL	2.29	-3.11	HDFC	-1.76	0.37	ICICIBANK	-0.30	-4.88
BHEL	0.37	5.29	APOLLOTYRE	2.23	-2.00	GLENMARK	-1.87	2.15	ITC	-0.42	-1.54

Data source: Bloomberg, NSE

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