



# Derivative Insights

25.02.2021



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## Option OI Spectrum - Indices

04.03.2021	NIFTY		BANK NIFTY		FIN NIFTY	
WEEKLY	Calls	Puts	Calls	Puts	Calls	Puts
H'st OI Chg	16000	14800	36500	35500	17000	16500
H'st OI	15000	14000	37000	35500	17000	16500
H'st Vol	15000	14500	36000	35000	17000	16500

  

25.02.2021	NIFTY		BANK NIFTY		FIN NIFTY	
MONTHLY	Calls	Puts	Calls	Puts	Calls	Puts
H'st OI Chg	16500	14900	38000	35500	16900	14800
H'st OI	15000	14000	38000	35000	17500	14800
H'st Vol	15000	14700	36000	35000	16600	16300

### Comments

Nifty Call options for weekly and monthly expiry have highest OI at 15000 strike with most OI addition at 16000 for weekly and 16500 for monthly. In Puts also, both weekly and monthly contracts have highest OI at same strike in 14000 with most OI addition at 14800 for weekly and 14900 for monthly. FIIs increased their futures position by 9.93% in longs and 7.12% in shorts. In options, FII activity was mostly in Put shorts which was boosted 11.37%. Call and Put longs were increased 0.05% and 1.29% respectively while Call shorts was reduced by 4.02%.

## Stock future in focus

Future*	Prv Close	Pr % Chg	OI % Chg	Comments
Federalbnk	84.85	4.11	-54.39	Short Covering
Axisbank	750.45	4.53	-37.52	Short Covering

## Index F&O

	NIFTY		BANK NIFTY		FIN NIFTY	
	Last	Chg	Last	Chg	Last	Chg
Near Fut	14994	282	36469	1349	17014	608
Discount	12	8	16	13	63	51
Straddle*	133	-58	598	-50	213	-66

## FII activity in Index F&O

	Fut longs	Fut shorts	CE Longs	CE Shorts	PE Longs	PE Shorts
OI %Chg	9.93%	7.12%	0.05%	-4.02%	1.29%	11.37%
OI	92727	51994	292526	178728	408243	271985

\* Near month

## Call

## Nifty Option Spectrum

## Put

Comments	Volume	Price	OI	OI%Chg	Price%	Strike	Price%	OI%Chg	OI	Price	Volume	Comments
Short covering	356	908.15	378300	-0.6	45.8	14100	-54.9	-5.3	1394700	1.85	62121	Long unwinding
Short covering	406	800.85	429600	-0.9	54.4	14200	-60.6	-20.3	1538250	2.15	92167	Long unwinding
Short covering	1120	696.45	294300	-2.9	64.9	14300	-70.4	-2.3	2136600	2.8	171658	Long unwinding
Short covering	2515	597.45	231375	-2.2	79.8	14400	-77.5	11.2	1858125	3.7	243431	Short addition
Short covering	13192	500.15	624675	-13.6	108.5	14500	-83.2	1.5	3283425	5.05	415630	Short addition
Short covering	32923	401.65	391125	-20.2	146.1	14600	-85.8	17.5	2631300	7.5	472337	Short addition
Short covering	226265	311.35	1112475	-51.1	209.5	14700	-87.5	12.0	3373575	11.25	679680	Short addition
Short covering	611356	214.2	1701825	-48.5	297.0	14800	-87.9	42.7	3038475	17.25	591968	Short addition
Short covering	562432	129.9	1492950	-58.2	403.5	14900	-85.2	138.0	2100075	32	253378	Short addition
Short covering	227925	95.2	561450	-39.8	439.4	14950	-81.6	513.2	485175	46.45	49283	Short addition
Short covering	781821	65.65	3510450	-32.9	421.0	15000	-77.4	63.6	2196450	67.4	154344	Short addition
Short covering	214873	43.5	796800	-25.8	386.0	15050	-73.0	25.3	119625	93.9	5031	Short addition
Short covering	457074	27.5	2357100	-30.4	298.6	15100	-67.1	0.2	339075	130.35	14575	Short addition
Short covering	333738	10.75	3153150	-8.8	124.0	15200	-56.1	-15.9	227625	214.5	5151	Long unwinding
Short covering	227230	4.65	2431650	-1.0	16.3	15300	-47.2	-29.7	161550	311.4	2735	Long unwinding
Long unwinding	136893	2.2	1808250	-37.6	-36.2	15400	-40.8	-9.0	102150	408.35	515	Long unwinding
Long unwinding	158885	1.45	2669700	-15.0	-50.8	15500	-36.0	-12.6	221250	505.55	1571	Long unwinding
Long unwinding	87938	0.95	1335825	-47.2	-64.8	15600	-32.2	-45.9	8475	600.05	216	Long unwinding
Long unwinding	44428	0.8	969825	-39.4	-67.3	15700	-27.8	-1.3	108525	715	117	Long unwinding
Long unwinding	21046	0.85	1111125	-9.7	-63.8	15800	-27.0	-9.2	14775	798.15	53	Long unwinding
Long unwinding	20843	0.65	518475	-26.0	-69.8	15900	-23.9	-42.2	3900	913.65	76	Long unwinding

## Stock Futures

Long buildup			Short covering			Short buildup			Long unwinding		
Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%
			L&TFH	5.32	-14.40				NTPC	-0.05	-43.33
			BHEL	5.13	-17.82				JINDALSTEL	-0.06	-36.85
			RBLBANK	4.96	-13.14				SUNTV	-0.08	-23.57
			HDFCBANK	4.79	-54.12				HINDPETRO	-0.08	-42.41
			AXISBANK	4.53	-37.52				CIPLA	-0.13	-25.72
			ICICIBANK	4.24	-28.84				HINDALCO	-0.21	-26.49
			IDFCFIRSTB	4.17	-24.01				SUNPHARMA	-0.27	-43.25
			CONCOR	4.16	-37.02				MARUTI	-0.30	-22.49
			FEDERALBNK	4.11	-54.39				LUPIN	-0.32	-38.44

Data source: Bloomberg, NSE

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