



# Derivative Insights

10.02.2021



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## Option OI Spectrum - Indices

11.02.2021	NIFTY		BANK NIFTY		FIN NIFTY	
WEEKLY	Calls	Puts	Calls	Puts	Calls	Puts
H'st OI Chg	15300	15000	39000	35000	17300	15200
H'st OI	15500	15000	37000	35000	17000	15000
H'st Vol	15200	15100	36500	36000	17000	16800

  

25.02.2021	NIFTY		BANK NIFTY		FIN NIFTY	
MONTHLY	Calls	Puts	Calls	Puts	Calls	Puts
H'st OI Chg	15200	14800	36500	34000	17300	15000
H'st OI	15500	14000	36000	36000	15000	15000
H'st Vol	15500	15000	37000	36000	17300	15000

### Comments

Nifty weekly contracts yesterday saw a high OI addition at 15300 strike for Calls and 15000 for Puts. Highest OI remained at 15500 for Calls but Puts saw a shift from 14000 to 15000 strike. In monthly, highest OI remained at 15500 and 14000 for Calls and Puts respectively with highest addition at 15200 and 14800. FIIs increased their Futures position in longs by 1.63% and cut shorts by 5.37%. In options, FIIs preferred Call over Put as Call longs and Call shorts were boosted by 10.08% and 11.85% respectively. Put long OI increased by 1.89% and Put shorts by 5.90%.

## Stock future in focus

Future*	Prv Close	Pr % Chg	OI % Chg	Comments
Tatachem	575	6.89	32.16	Long buildup seen
Adanient	631.1	0.12	-2.26	Profit booking expected

## Index F&O

	NIFTY		BANK NIFTY		FIN NIFTY	
	Last	Chg	Last	Chg	Last	Chg
Near Fut	15106	-21	36046	32	16904	17
Discount	-4	-14	-11	-41	-1	-26
Straddle*	531	-9	1769	-136	932	-29

## FII activity in Index F&O

	Fut longs	Fut shorts	CE Longs	CE Shorts	PE Longs	PE Shorts
OI %Chg	1.63%	-5.37%	10.08%	11.85%	1.89%	5.90%
OI	76392	39707	224727	170864	328958	242248

\* Near month

### Call

## Nifty Option Spectrum

### Put

Comments	Volume	Price	OI	OI%Chg	Price%	Strike	Price%	OI%Chg	OI	Price	Volume	Comments
Long unwinding	937	966.65	487950	-2.0	-2.0	14200	-1.2	-1.3	1513200	56.05	15239	Long unwinding
Long unwinding	484	874.05	351225	-3.0	-2.2	14300	-1.2	-3.0	658425	66.6	9705	Long unwinding
Long unwinding	341	786.65	283050	-2.4	-2.1	14400	0.4	-4.5	642600	78.65	13734	Short covering
Long unwinding	1630	698.45	797775	-4.0	-2.7	14500	2.1	-12.0	1743675	93.45	41780	Short covering
Long unwinding	605	614.75	351600	-4.6	-3.0	14600	3.0	5.3	849975	112.35	25077	Long addition
Long unwinding	1475	537.95	429900	-6.6	-3.4	14700	1.7	26.5	643125	131.55	26010	Long addition
Long unwinding	2751	460.3	570225	-5.1	-4.0	14800	1.2	36.9	978450	156.1	23651	Long addition
Long unwinding	5492	393.25	429900	-8.6	-4.1	14900	1.6	20.3	656850	186.7	17100	Long addition
Long unwinding	21117	329.2	1214400	-6.0	-4.1	15000	2.7	11.1	1387650	222.05	55957	Long addition
Long unwinding	622	300.9	14850	-43.4	-4.0	15050	2.2	-23.5	15375	242	1164	Short covering
Short addition	23793	269.75	699525	13.9	-4.4	15100	1.5	88.6	472500	261.15	28060	Long addition
Long unwinding	2912	245.6	58275	-3.4	-4.6	15150	2.5	39.7	31425	285.2	3327	Long addition
Short addition	35386	217.6	871875	27.3	-5.4	15200	2.2	109.8	489000	309.9	28899	Long addition
Short addition	29825	171.2	654150	4.9	-6.3	15300	2.3	39.8	80925	364.05	6317	Long addition
Short addition	23028	132.25	607050	20.8	-7.2	15400	1.8	148.8	72975	422.3	2794	Long addition
Short addition	62070	100.9	1948725	0.4	-8.8	15500	1.6	2.8	337575	490.35	5017	Long addition
Short addition	23349	75.15	543750	22.2	-10.1	15600	1.3	257.6	17700	565.05	548	Long addition
Short addition	14456	55.8	427125	9.7	-10.4	15700	1.8	131.8	3825	650.45	100	Long addition
Short addition	11952	41.95	498375	3.0	-9.9	15800	1.9	26.0	25425	725.2	436	Long addition
Short addition	8217	30.8	361275	12.7	-9.3	15900	0.3	169.8	8700	808.15	90	Long addition
Short addition	30443	22.7	1843650	8.2	-8.1	16000	1.6	0.8	297975	910.15	672	Long addition

## Stock Futures

Long buildup			Short covering			Short buildup			Long unwinding		
Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%
AARTIIND	3.16	0.44	ASIANPAINT	3.32	-6.72	ICICIPRULI	-0.01	2.25	CONCOR	-0.09	-5.87
ICICIGI	3.13	2.27	HDFCLIFE	2.85	-8.41	FEDERALBNK	-0.06	1.61	KOTAKBANK	-0.24	-1.34
PNB	2.89	3.59	APOLLOHOSP	1.80	-1.37	RBLBANK	-0.10	2.44	INFY	-0.26	-3.64
MGL	2.49	0.56	ONGC	1.74	-1.73	CHOLAFIN	-0.17	2.53	GODREJPROP	-0.34	-5.15
IGL	2.25	6.31	IDFCFIRSTB	1.73	-7.72	HEROMOTOCO	-0.25	0.35	SBIN	-0.34	-2.13
BERGEPAIN	1.24	0.07	PIDILITIND	1.69	-2.05	GAIL	-0.27	0.81	M&MFIN	-0.35	-0.33
MFSL	1.22	1.52	DABUR	0.89	-5.16	POWERGRID	-0.31	15.63	DRREDDY	-0.41	-1.67
MUTHOOTFIN	0.93	0.36	HAVELLS	0.80	-1.71	BRITANNIA	-0.33	1.84	JUBLFOOD	-0.41	-0.80
AXISBANK	0.67	0.91	GODREJCP	0.79	-1.21	ACC	-0.34	0.88	COLPAL	-0.42	-1.11

Data source: Bloomberg, NSE

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