



Derivative Insights

11.02.2021



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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	15100	14900	36000	34000	17500	14900
H'st OI	15300	14500	36500	34000	17500	14900
H'st Vol	15100	15000	36000	35500	17000	16700

25.02.2021	NIFTY		BANK NIFTY		FIN NIFTY	
MONTHLY	Calls	Puts	Calls	Puts	Calls	Puts
H'st OI Chg	15200	14300	35500	35500	17000	15000
H'st OI	16000	14000	35500	35500	17000	15000
H'st Vol	15500	15000	36000	35000	17000	15000

Comments

Ahead of weekly expiry day, Nifty weekly contract saw highest OI at 15300 and highest OI addition at 15100 ATM for Calls and highest OI at 14500 and highest OI addition at 14900 for Puts. In the February monthly contract, Calls saw highest OI at 16000 with most added at 15200 while Puts saw highest OI at 14000 and most added at 14300. FII activity was low in futures with 0.08% increase in longs OI and 1.59% decrease in shorts OI. In options, FIIs increased their position in Call longs by 10.68%, Call shorts by 7.03%, Put longs by 5.25% and Put shorts by 3.10%.

Stock future in focus

Future*	Prv Close	Pr % Chg	OI % Chg	Comments
Ibulhsgfin	232.65	5.89	16.18	Long buildup seen
Mothersumi	174.35	7.69	5.26	Long buildup seen

Index F&O

	NIFTY		BANK NIFTY		FIN NIFTY	
	Last	Chg	Last	Chg	Last	Chg
Near Fut	15120	14	35875	-171	16932	28
Discount	13	17	92	103	63	63
Straddle*	482	-49	1606	-163	899	-33

FII activity in Index F&O

	Fut longs	Fut shorts	CE Longs	CE Shorts	PE Longs	PE Shorts
OI %Chg	0.08%	-1.59%	10.68%	7.03%	5.25%	3.10%
OI	76454	39075	248732	182868	346224	249764

* Near month

Call

Nifty Option Spectrum

Put

Comments	Volume	Price	OI	OI%Chg	Price%	Strike	Price%	OI%Chg	OI	Price	Volume	Comments
Short covering	490	973.6	481950	-1.2	0.7	14200	-19.9	-7.1	1405725	44.9	11111	Long unwinding
Short covering	292	883.55	345375	-1.7	1.1	14300	-20.0	9.8	722850	53.3	10230	Short addition
Long unwinding	259	776.4	277875	-1.8	-1.3	14400	-19.5	-1.9	630525	63.35	13342	Long unwinding
Short covering	2460	701.5	785325	-1.6	0.4	14500	-18.6	2.7	1790925	76.1	52969	Short addition
Long unwinding	1042	609.9	339150	-3.5	-0.8	14600	-16.7	-18.1	696525	93.6	23345	Long unwinding
Long unwinding	1617	520.8	424800	-1.2	-3.2	14700	-16.5	1.5	652575	109.8	20692	Short addition
Short addition	3119	447.2	571725	0.3	-2.8	14800	-13.2	-5.8	921375	135.5	22692	Long unwinding
Long unwinding	5979	376.45	418275	-2.7	-4.3	14900	-12.1	-6.7	612750	164.15	17224	Long unwinding
Short addition	40273	314.1	1228800	1.2	-4.6	15000	-10.3	3.1	1430925	199.25	65518	Short addition
Short addition	2079	274.85	22950	54.5	-8.7	15050	-11.4	50.2	23100	214.3	2946	Short addition
Long unwinding	37650	248.25	594450	-15.0	-8.0	15100	-10.7	-17.6	389400	233.3	31005	Long unwinding
Short addition	3258	226.2	81600	40.0	-7.9	15150	-11.4	2.4	32175	252.7	2472	Short addition
Short addition	40376	195.85	1046550	20.0	-10.0	15200	-8.9	-27.4	355200	282.3	17468	Long unwinding
Short addition	34035	150.1	694200	6.1	-12.3	15300	-7.8	5.7	85500	335.55	4660	Short addition
Long unwinding	32974	111.8	568500	-6.4	-15.5	15400	-5.5	-3.0	70800	399.25	1901	Long unwinding
Long unwinding	51460	82.85	1915725	-1.7	-17.9	15500	-4.6	-6.5	315750	467.55	3141	Long unwinding
Long unwinding	18781	60.35	493125	-9.3	-19.7	15600	-4.6	5.9	18750	538.9	206	Short addition
Short addition	15722	41.7	472350	10.6	-25.3	15700	-4.4	68.6	6450	621.95	103	Short addition
Short addition	12567	29.45	578325	16.0	-29.8	15800	-1.5	-10.3	22800	714.5	337	Long unwinding
Short addition	10094	20.9	493425	36.6	-32.1	15900	1.3	-6.0	8175	818.35	39	Short covering
Short addition	26125	15.9	1966500	6.7	-30.0	16000	-4.1	0.3	298875	872.65	441	Short addition

Stock Futures

Long buildup			Short covering			Short buildup			Long unwinding		
Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%
MRF	3.40	9.99	MFSL	5.06	-13.34	BOSCHLTD	-0.05	6.80	NATIONALUM	-0.10	-0.48
ADANIENT	3.35	2.69	M&MFIN	3.83	-7.05	BAJAJ-AUTO	-0.09	1.25	DABUR	-0.11	-1.55
BAJAJFINSV	3.16	5.90	NAUKRI	3.39	-2.27	BALKRISIND	-0.18	7.16	SUNTV	-0.12	-4.67
PEL	2.76	0.97	CANBK	3.30	-0.90	SAIL	-0.22	27.87	GMRINFRA	-0.19	-0.09
CUMMINSIND	2.61	6.24	AMARAJABAT	2.51	-1.52	DRREDDY	-0.29	1.64	IGL	-0.26	-2.25
L&TFH	2.43	6.96	CIPLA	2.31	-0.15	BATAINDIA	-0.46	4.00	COALINDIA	-0.32	-0.81
APOLLOTYRE	2.31	3.40	SBILIFE	2.28	-3.90	ASHOKLEY	-0.48	4.93	MGL	-0.37	-2.23
BHARATFORG	1.96	2.48	COFORGE	2.04	-1.36	BANKBARODA	-0.50	0.54	IDEA	-0.41	-0.30
CHOLAFIN	1.90	2.00	M&M	1.98	-2.88	PETRONET	-0.58	5.68	MARICO	-0.47	-0.64

Data source: Bloomberg, NSE

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