



Derivative Insights

22.02.2021



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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	15000	14200	37000	34500		
H'st OI	16000	14500	37000	35000		
H'st Vol	15500	14500	37000	36000		

25.02.2021	NIFTY		BANK NIFTY		FIN NIFTY	
MONTHLY	Calls	Puts	Calls	Puts	Calls	Puts
H'st OI Chg	15000	14800	36000	35000	17000	16500
H'st OI	16000	14000	37000	35000	17900	16500
H'st Vol	15100	15000	37000	36000	17500	15000

Comments

On Friday, Nifty Call options for both weekly and monthly contracts saw highest OI at 16000 with highest OI added at 15000. In Puts, 14500 was the highest OI strike in weekly with highest addition at 14200, and in monthly, 14000 strike had highest Put OI with highest addition at 14800. FIIs increased their Futures positions by 0.34% in longs and 0.03% in shorts.. FIIs increased their position in options by 26.33% in Call longs, 31.32% in Call shorts, 18.18% in Put longs and 15.78% in Put shorts.

Stock future in focus

Future*	Prv Close	Pr % Chg	OI % Chg	Comments
Amarajabat	874.35	-1.42	1.99	Pullback expected
Icicibank	626.2	-3.01	-9.88	Pullback expected

Index F&O

	NIFTY		BANK NIFTY		FIN NIFTY	
	Last	Chg	Last	Chg	Last	Chg
Near Fut	14987	-129	35850	-754	16751	-280
Discount	5	8	8	-8	4	-27
Straddle*	264	-22	964	-59	429	-5

FII activity in Index F&O

	Fut longs	Fut shorts	CE Longs	CE Shorts	PE Longs	PE Shorts
OI %Chg	0.34%	0.03%	26.33%	31.32%	18.18%	15.78%
OI	78525	50293	228722	149971	345213	218413

* Near month

Call

Nifty Option Spectrum

Put

Comments	Volume	Price	OI	OI%Chg	Price%	Strike	Price%	OI%Chg	OI	Price	Volume	Comments
Long unwinding	181	906.05	384600	-1.6	-11.7	14100	3.0	3.6	1225275	6.95	44127	Long addition
Long unwinding	346	804.05	439200	-1.9	-12.8	14200	8.6	14.9	1653525	8.85	63583	Long addition
Long unwinding	866	706.85	306075	-3.4	-14.6	14300	21.4	12.8	1397325	12.2	78518	Long addition
Long unwinding	717	601.5	247650	-3.6	-17.9	14400	26.5	20.5	1175925	16.7	85557	Long addition
Long unwinding	2950	508.35	607725	-3.4	-19.9	14500	30.6	20.9	2637975	23.7	220221	Long addition
Long unwinding	2143	413.35	289275	-1.5	-23.3	14600	38.7	31.6	1522575	34.25	177012	Long addition
Short addition	5590	319.6	391500	7.3	-29.5	14700	40.5	12.7	1538775	48.55	250854	Long addition
Short addition	23289	246.75	664875	23.4	-32.0	14800	45.7	42.0	2130975	70.9	418082	Long addition
Short addition	79029	177.3	658575	63.2	-38.0	14900	45.5	37.0	1677900	100.45	479034	Long addition
Short addition	54035	146.75	172875	790.0	-41.0	14950	46.1	103.6	291975	120.85	151440	Long addition
Short addition	390601	123.25	2241825	136.3	-42.3	15000	45.2	9.7	3298350	141.05	751347	Long addition
Short addition	138194	99.7	314550	594.4	-44.6	15050	45.7	-2.6	217200	166.3	153594	Short covering
Short addition	594710	78.55	2117550	57.1	-48.1	15100	47.0	-30.0	1084125	197.8	367364	Short covering
Short addition	575398	47.05	3407175	68.0	-53.8	15200	42.4	-30.2	702675	261.95	119856	Short covering
Short addition	416149	26.2	3055500	16.6	-59.0	15300	38.9	-27.2	366375	342	29856	Short covering
Short addition	299305	14.65	2482950	54.0	-61.4	15400	31.3	-10.7	201825	417.8	6890	Short covering
Short addition	280658	9	3970350	37.6	-58.3	15500	29.7	-9.2	330675	520.7	6240	Short covering
Short addition	182564	6	1702725	15.3	-51.0	15600	22.1	-33.2	30225	604.75	667	Short covering
Short addition	118138	4.9	1818225	35.3	-35.1	15700	19.7	76.1	112500	702.95	1067	Long addition
Short addition	109658	4	1967700	8.2	-26.6	15800	19.4	-6.3	19050	812.85	118	Short covering
Short addition	81865	3.65	1865175	59.7	-17.0	15900	20.7	0.0	11700	946.5	10	-

Stock Futures

Long buildup			Short covering			Short buildup			Long unwinding		
Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%
			PETRONET	2.11	-9.71	DABUR	-1.22	1.85	MUTHOOTFIN	-0.19	-13.02
			INDUSINDBK	1.97	-27.74	AMARAJABAT	-1.42	1.99	HDFC	-0.27	-6.15
			MARICO	1.63	-5.66	GLENMARK	-2.62	1.50	SHREECEM	-0.30	-3.19
			JUBLFOOD	1.59	-8.23	CADILAHC	-3.27	0.89	COLPAL	-0.32	-10.35
			HINDUNILVR	1.50	-8.82				HINDALCO	-0.42	-5.85
			GAIL	1.47	-15.98				HDFCLIFE	-0.43	-9.77
			GODREJPROP	1.42	-11.20				PIDILITIND	-0.49	-7.73
			MGL	1.31	-15.55				ICICIPRULI	-0.50	-8.68
			DRREDDY	1.26	-5.12				KOTAKBANK	-0.61	-7.09

Data source: Bloomberg, NSE

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CORPORATE OFFICE:

Geojit Financial Services Limited ,34/659-P, Civil Line Road, Padivattom, Kochi - 682024
Toll-Free Number : 1800-425-5501 / 1800-103-5501, Paid Number : 91 - 484 - 2901000
Email id :customercare@geojit.com, Web: www.geojit.com