

# DAILY DERIVATIVE OVERVIEW

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# DAILY DERIVATIVE OVERVIEW

## F&O HIGHLIGHTS

### GIFT NIFTY IS SUGGESTING 100 POINTS GAP DOWN OPENING

#### ACCUMULATE SHORTS WITH SL OF 22850 LEVELS.

- Nifty marked its highest closing on April 10. At close, Nifty was up 0.49% or 111.1 points at 22753.8.
- Long Build-Up was seen in the Nifty Futures where Open Interest rose by 1.06% with Nifty rising by 0.49%.
- Long Build-Up was seen in the Bank Nifty Futures where Open Interest rose by 8.74% with Bank Nifty rising by 0.53%.
- Nifty Open Interest Put Call ratio rose to 1.25 levels from 1.09 levels.
- Amongst the Nifty options (18-Apr Expiry), Call writing is seen at 22800-22900 levels, indicating Nifty is likely to find strong resistance in the vicinity of 22800-22900 levels. On the lower side, an immediate support is placed in the vicinity of 22500-22600 levels where we have seen Put writing.
- Long build-up was seen by FII's in the Index Futures segment where they net bought worth 4,006 cr with their Open Interest going up by 35793 contracts.

INDEX	EXPECTED TREND	CMP	BUY/SELL	STOP LOSS	TARGET
NIFTY FUT	DOWN	22812.40	SELL	22850	22600
BANK NIFTY FUT	DOWN	49019.05	SELL	49100	48400



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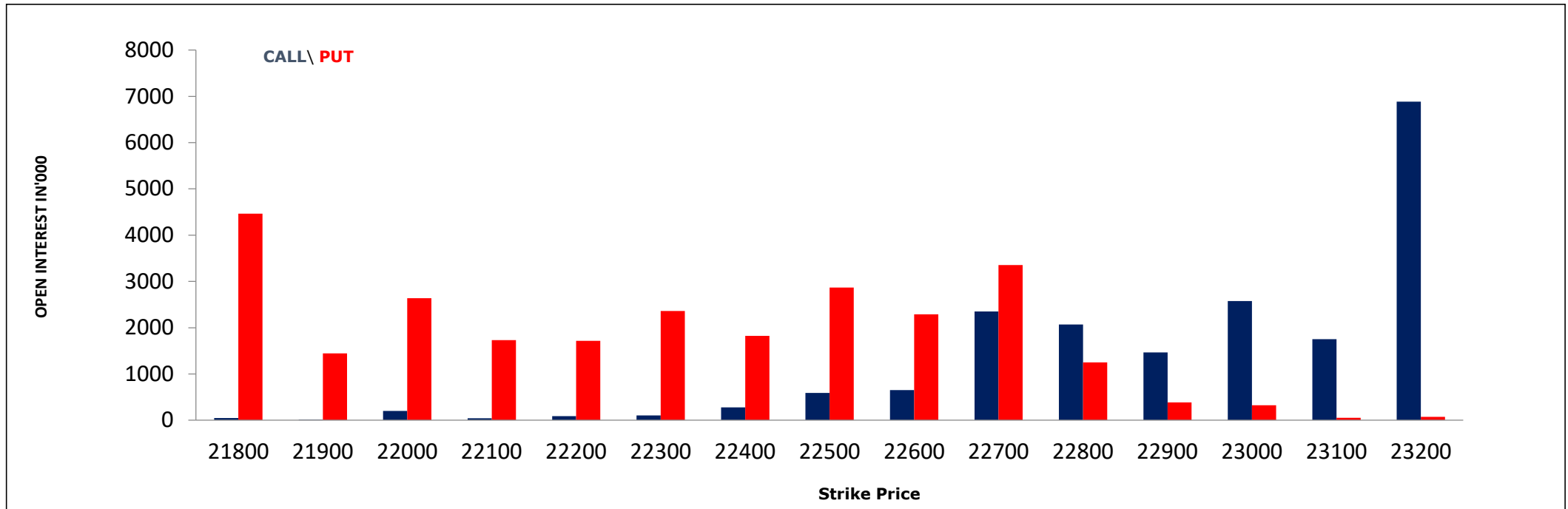
## F&O SNAPSHOT

	10 Apr 24	09 Apr 24	Absolute Change	% Change
NIFTY	22753.80	22642.75	111.05	0.49
NIFTY FUTURE APR	22812.40	22735.35	77.05	0.34
PREMIUM/(DISCOUNT)	58.60	92.60	-34.00	N.A.
NIFTY FUT OI (Num. of Shares Cr.)	1.31	1.30	0.01	1.06
NIFTY OI PCR (Overall)	1.25	1.09	0.16	14.76
INDIA VIX(%)	11.11	11.36	-0.25	-2.20
BANKNIFTY	48986.60	48730.55	256.05	0.53
BANKNIFTY FUTURE APR	49019.05	48799.85	219.20	0.45
BANKNIFTY FUT OI (Num. of shares Cr)	0.26	0.24	0.02	8.74
STOCK FUT OI in Num. of Shares (Cr)	884.62	894.43	-9.81	-1.10
STOCK FUT OI (Rs Cr)	357322	355628	1694	0.48



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## NIFTY WEEKLY (18-APR) OPTION OPEN INTEREST DISTRIBUTION





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## FII ACTIVITY ON 10 APR 2024

	BUY		SELL		NET (Rs Cr)	OPEN INTEREST	
	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)		Contracts	Value (Rs Cr)
<b>Index Futures</b>	<b>68828</b>	<b>5878</b>	<b>21569</b>	<b>1872</b>	<b>4006</b>	<b>298230</b>	<b>28016</b>
Nifty Futures	19956	2276	6855	781	1494	141463	16144
Bank nifty Futures	47956	3526	13737	1009	2517	118713	8735
<b>Index Options</b>	<b>49378974</b>	<b>4179603</b>	<b>49235942</b>	<b>4168854</b>	<b>10749</b>	<b>2049871</b>	<b>193746</b>
Nifty Options	13837605	1568420	13865254	1571508	-3088	1002031	114000
Bank nifty Options	34992736	2564881	34823249	2551164	13717	785622	57727
<b>Stock Futures</b>	<b>340776</b>	<b>29021</b>	<b>293695</b>	<b>25434</b>	<b>3587</b>	<b>3129640</b>	<b>262372</b>
<b>Stock Options</b>	<b>512635</b>	<b>45331</b>	<b>518337</b>	<b>45956</b>	<b>-625</b>	<b>359048</b>	<b>31461</b>

## FIIs' OPEN INTEREST (CONTRACTS)

Date	Index Futures	Nifty Futures	Bank nifty Futures	Index Options	Nifty Options	Banknifty Options	Stock Futures	Stock Options
10-Apr-24	298230	141463	118713	2049871	1002031	785622	3129640	359048
09-Apr-24	262437	127016	97604	4687571	2340788	2196807	3135361	330054
<b>Net (Contracts)</b>	<b>35793</b>	<b>14447</b>	<b>21109</b>	<b>-2637700</b>	<b>-1338757</b>	<b>-1411185</b>	<b>-5721</b>	<b>28994</b>



# DAILY DERIVATIVE OVERVIEW

TOP GAINERS OI WISE			TOP LOSERS OI WISE			TOP GAINERS PRICE WISE			TOP LOSERS PRICE WISE		
COMPANY	FUTURE OI (%)	PRICE (%)	COMPANY	FUTURE OI (%)	PRICE (%)	COMPANY	FUTURE OI (%)	PRICE (%)	COMPANY	FUTURE OI (%)	PRICE (%)
MCDOWELL-N	19	6	HINDPETRO	-12	6	VEDL	-2	7	NAUKRI	-3	-2
BALRAMCHIN	14	-1	APOLLOTYRE	-11	4	MCDOWELL-N	19	6	TATACOMM	2	-2
PIIND	13	-1	MCX	-9	5	HINDPETRO	-12	6	AUROPHARMA	-2	-2
SRF	13	2	EXIDEIND	-9	0	NAVINFLUOR	-1	6	HDFCLIFE	6	-2
FEDERALBNK	13	2	EICHERMOT	-8	2	SUNTV	9	6	CIPLA	7	-2

LONG BUILDUP			SHORT BUILDUP			LONG UNWINDING			SHORT COVERING		
COMPANY	FUTURE OI (%)	PRICE (%)	COMPANY	FUTURE OI (%)	PRICE (%)	COMPANY	FUTURE OI (%)	PRICE (%)	COMPANY	FUTURE OI (%)	PRICE (%)
MCDOWELL-N	19	6	BALRAMCHIN	14	-1	EXIDEIND	-9	0	HINDPETRO	-12	6
SRF	13	2	PIIND	13	-1	HINDCOPPER	-8	0	APOLLOTYRE	-11	4
FEDERALBNK	13	2	JINDALSTEL	12	-1	NAUKRI	-3	-2	MCX	-9	5
SUNTV	9	6	BALKRISIND	8	-1	ICICIGI	-3	-1	EICHERMOT	-8	2
GRANULES	8	0	NATIONALUM	8	0	CANFINHOME	-3	0	KOTAKBANK	-7	3



# DAILY DERIVATIVE OVERVIEW

## MOST ACTIVE INDEX CALL & PUT OPTIONS (WEEKLY EXPIRY)

### INDEX CALL OPTIONS

STRIKE	PRICE	VALUE (Rs. Cr.)	OI	OI CHANGE (%)
BANKNIFTY 49000 CE	281	63260	1673055	144
NIFTY 23200 CE	11	50322	6888100	14
NIFTY 22700 CE	171	41467	2348700	120
BANKNIFTY 48900 CE	328	31828	603870	222
NIFTY 22800 CE	115	31083	2072150	109

### INDEX PUT OPTIONS

STRIKE	PRICE	VALUE (Rs. Cr.)	OI	OI CHANGE (%)
BANKNIFTY 49000 PE	327	46297	1250715	302
NIFTY 22700 PE	102	43482	3352650	226
BANKNIFTY 48900 PE	284	31116	654390	536
BANKNIFTY 48800 PE	240	28892	533160	194
BANKNIFTY 48500 PE	144	28385	937200	43



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## MOST ACTIVE STOCKS CALL & PUT OPTIONS (MONTHLY EXPIRY)

### STOCK CALL OPTIONS

STRIKE	PRICE	VALUE (Rs. Cr.)	OI	OI CHANGE (%)
RELIANCE 3000 CE	32	2859	5574500	-2
VEDL 360 CE	13	2694	3594900	1
INDIGO 3800 CE	90	2223	307200	23
SBIN 780 CE	15	2163	4815000	-7
MCX 4000 CE	95	2056	278000	-19

### STOCK PUT OPTIONS

STRIKE	PRICE	VALUE (Rs. Cr.)	OI	OI CHANGE (%)
MARUTI 12500 PE	151	1488	152550	-7
SBIN 770 PE	9	1246	2302500	23
VEDL 350 PE	7	1166	4482700	899
INDIGO 3300 PE	6	1010	521100	128
HDFCBANK 1540 PE	22	989	1082950	-21





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## SECURITIES IN BAN FOR TRADE

NO.	DATE	COMPANY NAME
1.	12-04-2024	BALRAMCHIN
2.	12-04-2024	EXIDEIND
3.	12-04-2024	HINDCOPPER
4.	12-04-2024	IDEA
5.	12-04-2024	INDIACEM
6.	12-04-2024	NATIONALUM
7.	12-04-2024	SAIL
8.	12-04-2024	ZEEL



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