

DAILY DERIVATIVE OVERVIEW

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DAILY DERIVATIVE OVERVIEW

F&O HIGHLIGHTS

SHORT BUILD UP WAS SEEN IN THE NIFTY FUTURES

ACCUMULATE SHORTS WITH SL OF 22400 LEVELS.

- Nifty fell in late morning trade on Feb 08 pulled down by bank stocks, after the Reserve Bank of India's monetary policy decision and ITC dragged. At close, Nifty was down 0.97% or 212.6 points at 21717.9.
- Short Build-Up was seen in the Nifty Futures where Open Interest rose by 9.80% with Nifty falling by 1.10%.
- Long Unwinding was seen in the Bank Nifty Futures where Open Interest fell by 5.19% with Bank Nifty falling by 1.63%.
- Nifty Open Interest Put Call ratio fell to 0.81 levels from 0.86 levels.
- Amongst the Nifty options (18-Apr Expiry), Call writing is seen at 22400-22500 levels, indicating Nifty is likely to find strong resistance in the vicinity of 22400-22500 levels. On the lower side, an immediate support is placed in the vicinity of 22100-22200 levels where we have seen Put writing.
- Long unwinding was seen by FII's in the Index Futures segment where they net sold worth 3,850 cr with their Open Interest going down by 1249 contracts.

INDEX	EXPECTED TREND	CMP	BUY/SELL	STOP LOSS	TARGET
NIFTY FUT	DOWN	22357.30	SELL	22400	22200
BANK NIFTY FUT	DOWN	47851.15	SELL	47900	47200



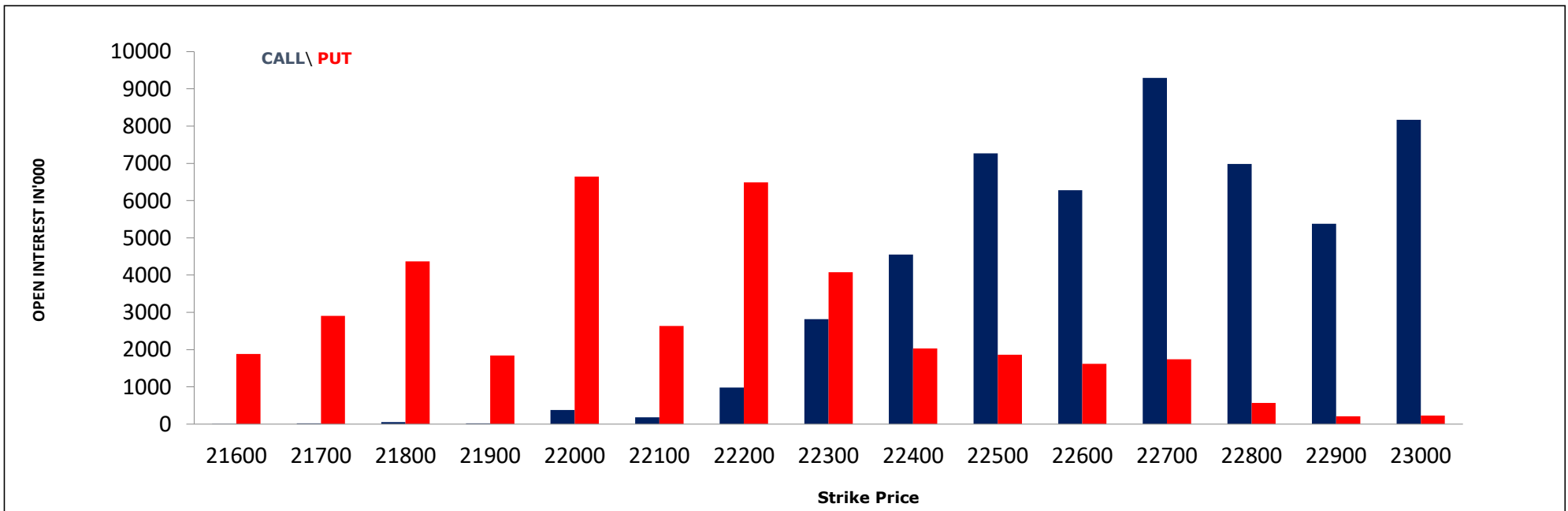
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F&O SNAPSHOT				
	15 Apr 24	12 Apr 24	Absolute Change	% Change
NIFTY	22272.50	22519.40	-246.90	-1.10
NIFTY FUTURE APR	22357.30	22601.45	-244.15	-1.08
PREMIUM/(DISCOUNT)	84.80	82.05	2.75	N.A.
NIFTY FUT OI (Num. of Shares Cr.)	1.41	1.29	0.13	9.80
NIFTY OI PCR (Overall)	0.81	0.86	-0.06	-6.54
INDIA VIX(%)	12.47	11.53	0.94	8.15
BANKNIFTY	47773.25	48564.55	-791.30	-1.63
BANKNIFTY FUTURE APR	47851.15	48714.10	-862.95	-1.77
BANKNIFTY FUT OI (Num. of shares Cr)	0.23	0.24	-0.01	-5.19
STOCK FUT OI in Num. of Shares (Cr)	866.35	873.67	-7.32	-0.84
STOCK FUT OI (Rs Cr)	360694	361144	-451	-0.12



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NIFTY WEEKLY (18-APR) OPTION OPEN INTEREST DISTRIBUTION





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FII ACTIVITY ON 15 APR 2024

	BUY		SELL		NET (Rs Cr)	OPEN INTEREST	
	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)		Contracts	Value (Rs Cr)
Index Futures	37537	3501	75992	7351	-3850	282113	26138
Nifty Futures	19395	2177	46099	5169	-2992	137833	15418
Bank nifty Futures	16667	1203	27624	1995	-792	105889	7609
Index Options	23961007	2092711	24371488	2124327	-31616	4568533	411188
Nifty Options	7637553	858121	7675792	862721	-4600	1970407	219429
Bank nifty Options	10992273	795481	11124512	803190	-7709	2150002	154069
Stock Futures	343085	29734	328495	28525	1209	3148945	258738
Stock Options	803437	72503	800070	72107	396	387250	32930

FIIs' OPEN INTEREST (CONTRACTS)

Date	Index Futures	Nifty Futures	Bank nifty Futures	Index Options	Nifty Options	Banknifty Options	Stock Futures	Stock Options
15-Apr-24	282113	137833	105889	4568533	1970407	2150002	3148945	387250
12-Apr-24	283362	131311	112450	3461913	1735934	1253329	3137217	386185
Net (Contracts)	-1249	6522	-6561	1106620	234473	896673	11728	1065



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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 (%)
EXIDEIND	27	3	METROPOLIS	-11	-3	ONGC	2	5	M&MFIN	3	-4
SAIL	16	-3	NATIONALUM	-9	2	EXIDEIND	27	3	ATUL	9	-4
BATAINDIA	13	-3	IDEA	-7	2	HINDALCO	7	2	TATACHEM	-1	-4
COROMANDEL	11	-2	HINDCOPPER	-7	-2	GUJGASLTD	2	2	COFORGE	6	-4
ATUL	9	-4	BALRAMCHIN	-6	-3	INDUSTOWER	2	2	BANDHANBNK	6	-4

LONG BUILDUP			SHORT BUILDUP			LONG UNWINDING			SHORT COVERING		
COMPANY	FUTURE OI (%)	PRICE (%)	COMPANY	FUTURE OI (%)	PRICE (%)	COMPANY	FUTURE OI (%)	PRICE (%)	COMPANY	FUTURE OI (%)	PRICE (%)
EXIDEIND	27	3	SAIL	16	-3	METROPOLIS	-11	-3	NATIONALUM	-9	2
HINDALCO	7	2	BATAINDIA	13	-3	HINDCOPPER	-7	-2	IDEA	-7	2
MGL	7	2	COROMANDEL	11	-2	BALRAMCHIN	-6	-3	IGL	-3	2
GAIL	5	1	ATUL	9	-4	PVRINOX	-6	-1	BEL	-2	0
NESTLEIND	5	1	INDIAMART	8	-1	GNFC	-6	-2			



DAILY DERIVATIVE OVERVIEW

MOST ACTIVE INDEX CALL & PUT OPTIONS (WEEKLY EXPIRY)

INDEX CALL OPTIONS

STRIKE	PRICE	VALUE (Rs. Cr.)	OI	OI CHANGE (%)
BANKNIFTY 48000 CE	80	524523	3642495	1076
BANKNIFTY 48500 CE	17	306069	3374730	184
NIFTY 22400 CE	66	302707	4549550	747
BANKNIFTY 48100 CE	56	295728	1853730	4276
BANKNIFTY 48200 CE	39	275527	2131035	1877

INDEX PUT OPTIONS

STRIKE	PRICE	VALUE (Rs. Cr.)	OI	OI CHANGE (%)
BANKNIFTY 48000 PE	345	700256	1486245	-11
NIFTY 22300 PE	98	451316	4076150	65
BANKNIFTY 47900 PE	278	351508	520695	16
BANKNIFTY 47800 PE	221	339975	1197765	73
NIFTY 22400 PE	149	335653	2033250	-23



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MOST ACTIVE STOCKS CALL & PUT OPTIONS (MONTHLY EXPIRY)

STOCK CALL OPTIONS

STRIKE	PRICE	VALUE (Rs. Cr.)	OI	OI CHANGE (%)
TCS 4000 CE	44	5535	2970275	31
ONGC 280 CE	7	3821	21148050	20
RELIANCE 3000 CE	19	3513	5854250	-2
HAL 3700 CE	73	2589	869700	74
MARUTI 12500 CE	170	2530	285250	2

STOCK PUT OPTIONS

STRIKE	PRICE	VALUE (Rs. Cr.)	OI	OI CHANGE (%)
TCS 4000 PE	97	2574	964425	-22
SBIN 750 PE	8	1718	3225000	3
MARUTI 12000 PE	76	1603	267500	25
HDFCBANK 1500 PE	23	1595	4197050	7
RELIANCE 2900 PE	24	1505	1241500	-2



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SECURITIES IN BAN FOR TRADE

NO.	DATE	COMPANY NAME
1.	16-04-2024	BALRAMCHIN
2.	16-04-2024	BANDHANBNK
3.	16-04-2024	EXIDEIND
4.	16-04-2024	GNFC
5.	16-04-2024	HINDCOPPER
6.	16-04-2024	INDIACEM
7.	16-04-2024	METROPOLIS
8.	16-04-2024	NATIONALUM
9.	16-04-2024	PEL
10.	16-04-2024	SAIL
11.	16-04-2024	ZEEL



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