

DAILY DERIVATIVE OVERVIEW

April 19, 2024



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DAILY DERIVATIVE OVERVIEW

F&O HIGHLIGHTS

SHORT BUILD UP WAS SEEN IN THE NIFTY & BANK NIFTY FUTURES

ACCUMULATE SHORTS WITH SL OF 22000 LEVELS.

- Nifty erased intraday gains to extend its losing streak to fourth session on April 18, thus recording the worst losing streak since Oct 26, 2023.
- Short Build-Up was seen in the Nifty Futures where Open Interest rose by 14.04% with Nifty falling by 0.69%.
- Short Build-Up was seen in the Bank Nifty Futures where Open Interest rose by 5.16% with Bank Nifty falling by 0.87%.
- Nifty Open Interest Put Call ratio rose to 0.87 levels from 0.76 levels.
- Amongst the Nifty options (25-Apr Expiry), Call writing is seen at 22000-22100 levels, indicating Nifty is likely to find strong resistance in the vicinity of 22000-22100 levels. On the lower side, an immediate support is placed in the vicinity of 21700-21800 levels where we have seen Put writing.
- Short build-up was seen by FII's in the Index Futures segment where they net sold worth 7,021 cr with their Open Interest going up by 18377 contracts.

INDEX	EXPECTED TREND	CMP	BUY/SELL	STOP LOSS	TARGET
NIFTY FUT	DOWN	22055.20	SELL AROUND 21950	22000	21700
BANK NIFTY FUT	DOWN	47175.05	SELL AROUND 46900	47050	46300



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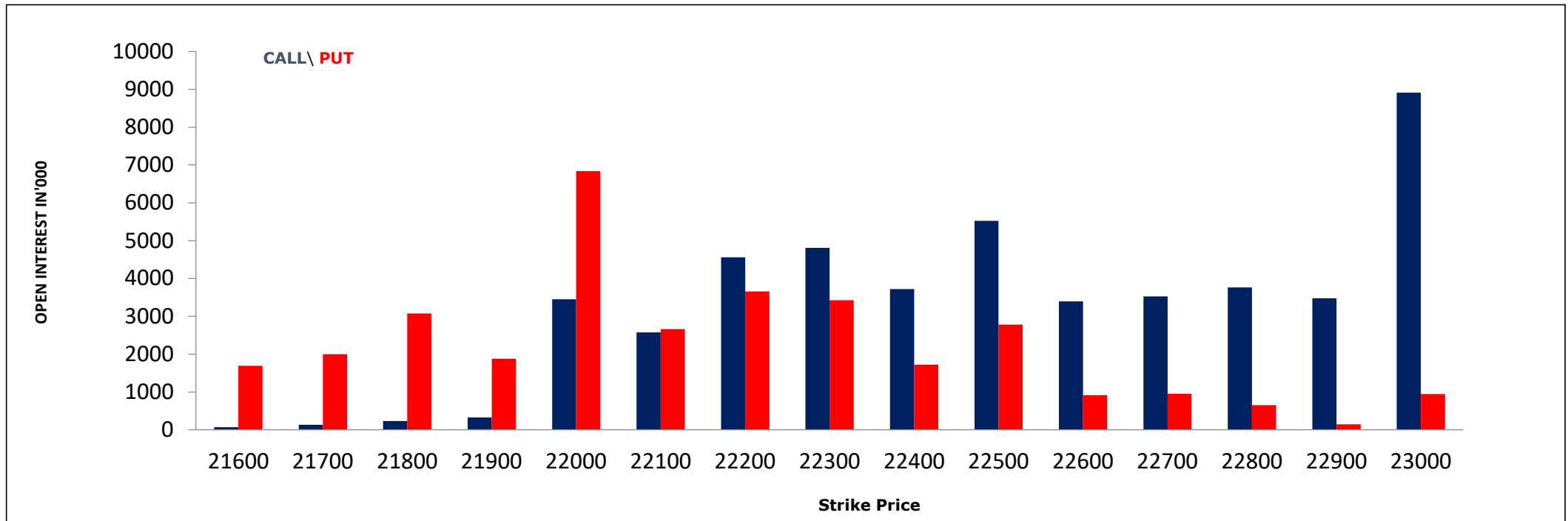
F&O SNAPSHOT

	18 Apr 24	16 Apr 24	Absolute Change	% Change
NIFTY	21995.85	22147.90	-152.05	-0.69
NIFTY FUTURE APR	22055.20	22200.75	-145.55	-0.66
PREMIUM/(DISCOUNT)	59.35	52.85	6.50	N.A.
NIFTY FUT OI (Num. of Shares Cr.)	1.58	1.39	0.19	14.04
NIFTY OI PCR (Overall)	0.87	0.76	0.11	14.25
INDIA VIX(%)	13.04	12.62	0.42	3.33
BANKNIFTY	47069.45	47484.80	-415.35	-0.87
BANKNIFTY FUTURE APR	47175.05	47660.95	-485.90	-1.02
BANKNIFTY FUT OI (Num. of shares Cr)	0.25	0.23	0.01	5.16
STOCK FUT OI in Num. of Shares (Cr)	990.54	1003.45	-12.91	-1.29
STOCK FUT OI (Rs Cr)	370137	363837	6299	1.73



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NIFTY WEEKLY (25-APR) OPTION OPEN INTEREST DISTRIBUTION





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FII ACTIVITY ON 18 APR 2024

	BUY		SELL		NET (Rs Cr)	OPEN INTEREST	
	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)		Contracts	Value (Rs Cr)
Index Futures	66736	6225	137831	13246	-7021	306614	28442
Nifty Futures	36418	4045	85564	9495	-5450	160461	17723
Bank nifty Futures	28191	2007	50038	3569	-1561	108985	7722
Index Options	40377569	4162555	40104392	4132908	29647	3057188	276093
Nifty Options	31858613	3538572	31620911	3512399	26173	1453445	159849
Bank nifty Options	7292984	522174	7265164	519385	2789	1333310	94137
Stock Futures	476792	40681	532833	45278	-4597	3246110	264388
Stock Options	909315	80370	902088	79827	543	418461	35071

FIIs' OPEN INTEREST (CONTRACTS)

Date	Index Futures	Nifty Futures	Bank nifty Futures	Index Options	Nifty Options	Banknifty Options	Stock Futures	Stock Options
18-Apr-24	306614	160461	108985	3057188	1453445	1333310	3246110	418461
16-Apr-24	288237	141047	109242	3132163	2260875	690624	3151705	401616
Net (Contracts)	18377	19414	-257	-74975	-807430	642686	94405	16845



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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	39	-2	DEEPAKNTR	-7	-1	BHARTIARTL	28	4	IGL	32	-5
IGL	32	-5	IDEA	-6	2	MCX	-1	4	MGL	6	-4
BHARTIARTL	28	4	BHARATFORG	-5	0	ICICIGI	-3	4	OBEROIRLTY	5	-4
DRREDDY	15	-2	TATACONSUM	-5	0	INDUSTOWER	0	4	ABB	6	-4
TITAN	13	-3	ESCORTS	-4	-1	PVRINOX	2	3	APOLLOHOSP	10	-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 (%)
BHARTIARTL	28	4	EXIDEIND	39	-2	DEEPAKNTR	-7	-1	IDEA	-6	2
IPCALAB	12	1	IGL	32	-5	TATACONSUM	-5	0	BHARATFORG	-5	0
INFY	11	0	DRREDDY	15	-2	ESCORTS	-4	-1	RBLBANK	-4	1
HDFCLIFE	8	0	TITAN	13	-3	GLENMARK	-4	-2	MANAPPURAM	-4	0
TRENT	8	2	BERGEPAIN	10	-3	GNFC	-3	-2	HINDPETRO	-3	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	119	168917	2521770	83
BANKNIFTY 47700 CE	202	168269	1108125	186
BANKNIFTY 47800 CE	171	164813	1604685	507
BANKNIFTY 47500 CE	272	149854	1775340	85
BANKNIFTY 47600 CE	236	132727	887310	139

INDEX PUT OPTIONS

STRIKE	PRICE	VALUE (Rs. Cr.)	OI	OI CHANGE (%)
BANKNIFTY 47500 PE	600	187730	1214505	14
BANKNIFTY 47700 PE	727	155768	565320	114
BANKNIFTY 47000 PE	355	146735	1377285	39
BANKNIFTY 47600 PE	659	142217	754320	108
BANKNIFTY 47400 PE	539	109802	491475	56



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MOST ACTIVE STOCKS CALL & PUT OPTIONS (MONTHLY EXPIRY)

STOCK CALL OPTIONS

STRIKE	PRICE	VALUE (Rs. Cr.)	OI	OI CHANGE (%)
BHARTIARTL 1300 CE	6	4109	3215750	43
RELIANCE 3000 CE	17	3918	5768250	1
TATAMOTORS 1000 CE	7	2751	10128900	33
SBIN 760 CE	4	2739	4620000	20
TCS 4000 CE	17	2495	2693425	-14

STOCK PUT OPTIONS

STRIKE	PRICE	VALUE (Rs. Cr.)	OI	OI CHANGE (%)
SBIN 750 PE	13	2122	3223500	0
BAJFINANCE 6900 PE	107	1987	167375	61
HDFCBANK 1500 PE	24	1815	4007300	-5
MARUTI 12500 PE	226	1725	146100	4
INFY 1400 PE	32	1602	2304400	32



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SECURITIES IN BAN FOR TRADE

NO.	DATE	COMPANY NAME
1.	19-04-2024	BALRAMCHIN
2.	19-04-2024	BANDHANBNK
3.	19-04-2024	EXIDEIND
4.	19-04-2024	GNFC
5.	19-04-2024	HINDCOPPER
6.	19-04-2024	IDEA
7.	19-04-2024	METROPOLIS
8.	19-04-2024	NATIONALUM
9.	19-04-2024	PEL
10.	19-04-2024	SAIL
11.	19-04-2024	ZEEL



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