

DAILY DERIVATIVE OVERVIEW

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DAILY DERIVATIVE OVERVIEW

F&O HIGHLIGHTS

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

ACCUMULATE LONGS WITH THE SL OF 22300 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.
- Long Build-Up was seen in the Nifty Futures where Open Interest rose by 1.03% with Nifty rising by 0.86%.
- Long Build-Up was seen in the Bank Nifty Futures where Open Interest rose by 1.38% with Bank Nifty rising by 0.74%.
- Nifty Open Interest Put Call ratio rose to 1.14 levels from 1.03 levels.
- Amongst the Nifty options (25-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 22200-22300 levels where we have seen Put writing.
- Long unwinding was seen by FII's in the Index Futures segment where they net sold worth 491 cr with their Open Interest going down by 9939 contracts.

INDEX	EXPECTED TREND	CMP	BUY/SELL	STOP LOSS	TARGET
NIFTY FUT	UP	22358.20	BUY	22300	22450
BANK NIFTY FUT	UP	47989.10	BUY	47850	48200



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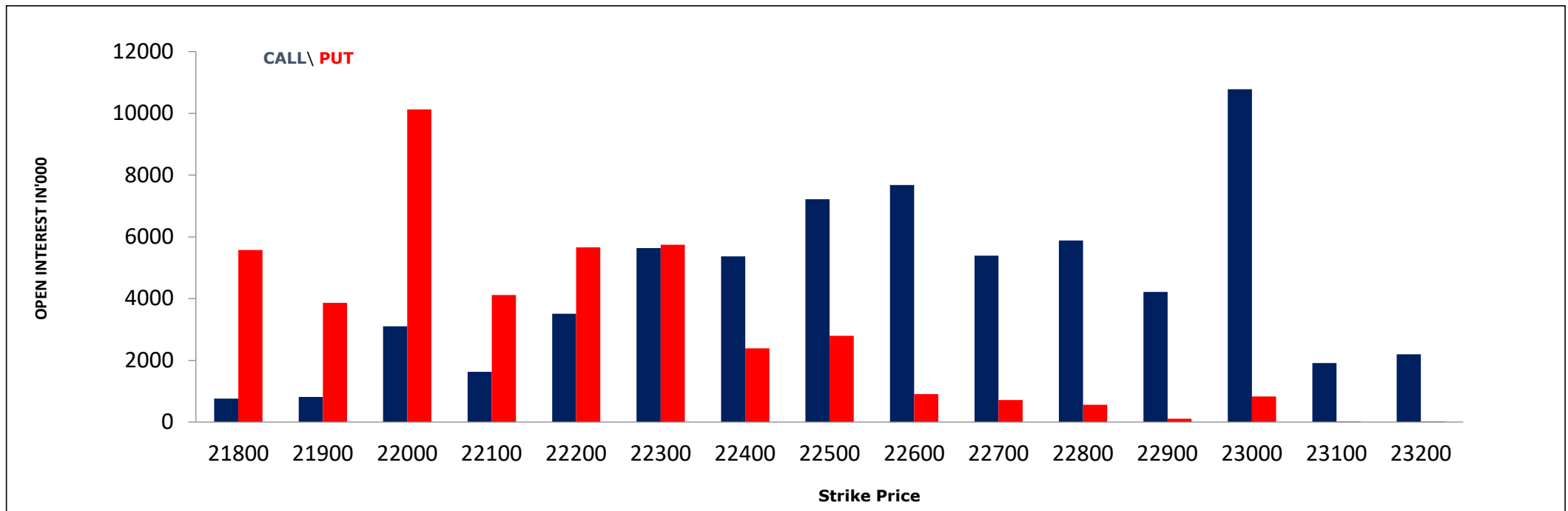
F&O SNAPSHOT

	22 Apr 24	19 Apr 24	Absolute Change	% Change
NIFTY	22336.40	22147.00	189.40	0.86
NIFTY FUTURE APR	22358.20	22128.70	229.50	1.04
PREMIUM/(DISCOUNT)	21.80	-18.30	40.10	N.A.
NIFTY FUT OI (Num. of Shares Cr.)	1.56	1.55	0.02	1.03
NIFTY OI PCR (Overall)	1.14	1.03	0.11	10.25
INDIA VIX(%)	12.70	13.46	-0.76	-5.65
BANKNIFTY	47924.90	47574.15	350.75	0.74
BANKNIFTY FUTURE APR	47989.10	47575.60	413.50	0.87
BANKNIFTY FUT OI (Num. of shares Cr)	0.24	0.23	0.00	1.38
STOCK FUT OI in Num. of Shares (Cr)	935.56	975.63	-40.07	-4.11
STOCK FUT OI (Rs Cr)	373621	368928	4693	1.27



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NIFTY MONTHLY (25-APR) OPTION OPEN INTEREST DISTRIBUTION





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FII ACTIVITY ON 22 APR 2024

	BUY		SELL		NET (Rs Cr)	OPEN INTEREST	
	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)		Contracts	Value (Rs Cr)
Index Futures	70395	6205	76296	6696	-491	341451	33009
Nifty Futures	28574	3187	30195	3371	-184	202743	22705
Bank nifty Futures	39981	2869	44594	3203	-334	102287	7372
Index Options	20539939	1753993	20832347	1768935	-14942	4448349	409159
Nifty Options	5661737	629813	5438389	605749	24064	2136681	238629
Bank nifty Options	9276163	666574	9592284	689239	-22665	1972977	141832
Stock Futures	1386741	116391	1345408	112975	3415	3282557	270599
Stock Options	629510	55639	619387	54878	761	402479	34204

FIIs' OPEN INTEREST (CONTRACTS)

Date	Index Futures	Nifty Futures	Bank nifty Futures	Index Options	Nifty Options	Banknifty Options	Stock Futures	Stock Options
22-Apr-24	341451	202743	102287	4448349	2136681	1972977	3282557	402479
19-Apr-24	351390	200952	113330	3965416	1812101	1805130	3232274	413792
Net (Contracts)	-9939	1791	-11043	482933	324580	167847	50283	-11313



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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 (%)
PERSISTENT	29	-10	INDIAMART	-16	3	VOLTAS	23	6	PERSISTENT	29	-10
HINDCOPPER	24	4	JKCEMENT	-15	-2	EXIDEIND	-13	5	BSOFT	10	-3
VOLTAS	23	6	BATAINDIA	-15	2	INDIGO	0	5	COROMANDEL	4	-2
NATIONALUM	14	0	WIPRO	-14	2	BANDHANBNK	-7	4	NTPC	7	-2
LICHSGFIN	13	3	IGL	-13	0	HINDCOPPER	24	4	BOSCHLTD	5	-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 (%)
HINDCOPPER	24	4	PERSISTENT	29	-10	JKCEMENT	-15	-2	INDIAMART	-16	3
VOLTAS	23	6	BSOFT	10	-3	GUJGASLTD	-10	-1	BATAINDIA	-15	2
NATIONALUM	14	0	MUTHOOTFIN	8	-1	BAJAJ-AUTO	-7	0	WIPRO	-14	2
LICHSGFIN	13	3	TATACOMM	7	-2	SYNGENE	-5	-1	IGL	-13	0
ESCORTS	9	2	NTPC	7	-2	JINDALSTEL	-5	-1	EXIDEIND	-13	5



DAILY DERIVATIVE OVERVIEW

MOST ACTIVE INDEX CALL & PUT OPTIONS (MONTHLY EXPIRY)

INDEX CALL OPTIONS

STRIKE	PRICE	VALUE (Rs. Cr.)	OI	OI CHANGE (%)
NIFTY 22300 CE	146	393019	5636150	16
BANKNIFTY 48000 CE	219	368151	2838720	3
BANKNIFTY 47800 CE	339	349785	884340	-22
BANKNIFTY 47900 CE	276	262012	1254375	176
NIFTY 22500 CE	52	238100	7222650	3

INDEX PUT OPTIONS

STRIKE	PRICE	VALUE (Rs. Cr.)	OI	OI CHANGE (%)
BANKNIFTY 47800 PE	166	307023	1158975	213
NIFTY 22300 PE	93	230043	5742550	124
NIFTY 22200 PE	61	228693	5662800	84
BANKNIFTY 47700 PE	136	221035	1077990	59
BANKNIFTY 47500 PE	95	205838	1933785	18



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MOST ACTIVE STOCKS CALL & PUT OPTIONS (MONTHLY EXPIRY)

STOCK CALL OPTIONS

STRIKE	PRICE	VALUE (Rs. Cr.)	OI	OI CHANGE (%)
HDFCBANK 1530 CE	7	3907	4359300	12
RELIANCE 3000 CE	21	3535	5437000	-3
VOLTAS 1400 CE	16	3304	1354800	14
SBIN 760 CE	9	3149	2575500	-44
BHARTIARTL 1300 CE	10	2623	3072300	-4

STOCK PUT OPTIONS

STRIKE	PRICE	VALUE (Rs. Cr.)	OI	OI CHANGE (%)
HDFCBANK 1500 PE	6	2967	4282850	-8
SBIN 750 PE	2	1976	2509500	4
RELIANCE 2900 PE	13	1377	1431750	18
MARUTI 12500 PE	39	1267	156550	-8
BAJFINANCE 7200 PE	41	1124	272875	34



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SECURITIES IN BAN FOR TRADE

NO.	DATE	COMPANY NAME
1.	23-04-2024	BIOCON
2.	23-04-2024	HINDCOPPER
3.	23-04-2024	IDEA
4.	23-04-2024	PEL
5.	23-04-2024	SAIL
6.	23-04-2024	ZEEL



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