

# DAILY DERIVATIVE OVERVIEW

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# DAILY DERIVATIVE OVERVIEW

## F&O HIGHLIGHTS

### GIFT NIFTY IS SUGGESTING POSITIVE OPENING

#### ACCUMULATE LONGS WITH SL OF 22500 LEVELS.

- Nifty ended lower on April 26, snapping a five-day rally. At close, Nifty was down 0.67% or 150.4 points at 22419.9.
- Long Unwinding was seen in the Nifty Futures where Open Interest fell by 7.90% with Nifty falling by 0.67%.
- Long Unwinding was seen in the Bank Nifty Futures where Open Interest fell by 4.54% with Bank Nifty falling by 0.61%.
- Nifty Open Interest Put Call ratio fell to 0.96 levels from 1.28 levels.
- Amongst the Nifty options (02-May Expiry), Call writing is seen at 22700-22800 levels, indicating Nifty is likely to find strong resistance in the vicinity of 22700-22800 levels. On the lower side, an immediate support is placed in the vicinity of 22400-22500 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 1,972 cr with their Open Interest going up by 90671 contracts.

INDEX	EXPECTED TREND	CMP	BUY/SELL	STOP LOSS	TARGET
NIFTY FUT	UP	22556.00	<b>BUY</b>	<b>22500</b>	<b>22700</b>
BANK NIFTY FUT	UP	48379.85	<b>BUY</b>	<b>48200</b>	<b>48700</b>



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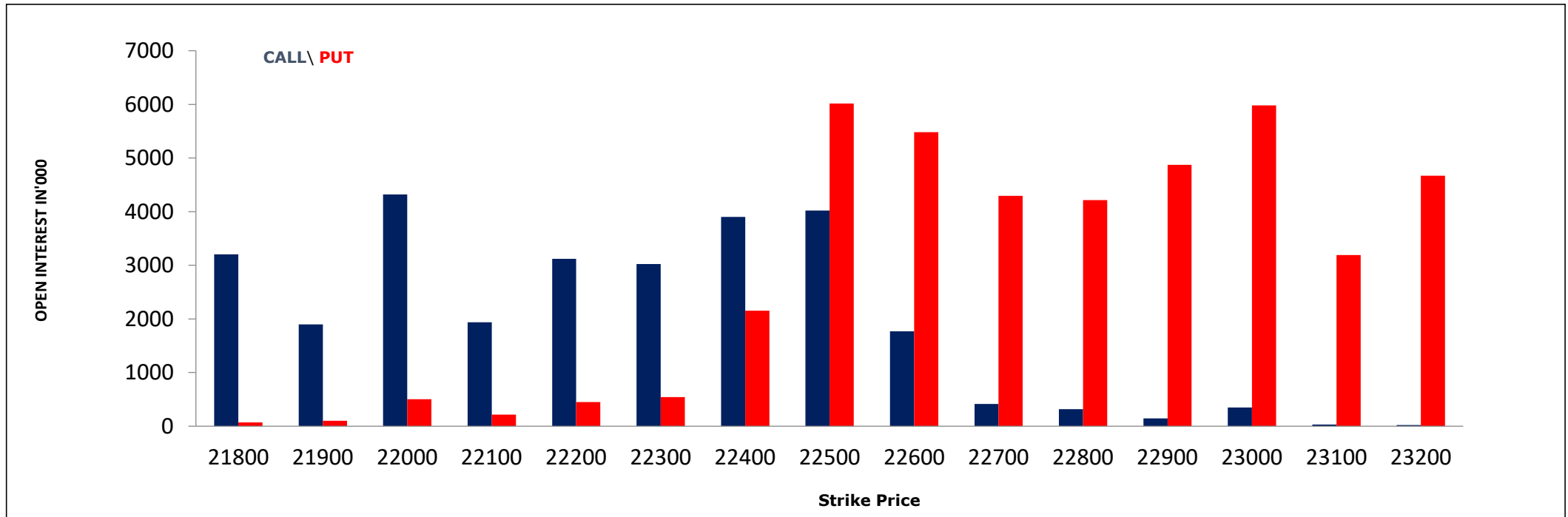
## F&O SNAPSHOT

	26 Apr 24	25 Apr 24	Absolute Change	% Change
NIFTY	22419.95	22570.35	-150.40	-0.67
NIFTY FUTURE MAY	22556.00	22653.95	-97.95	-0.43
PREMIUM/(DISCOUNT)	136.05	83.60	52.45	N.A.
NIFTY FUT OI (Num. of Shares Cr.)	1.14	1.24	-0.10	-7.90
NIFTY OI PCR (Overall)	0.96	1.28	-0.32	-25.15
INDIA VIX(%)	10.93	10.73	0.20	1.86
BANKNIFTY	48201.05	48494.95	-293.90	-0.61
BANKNIFTY FUTURE MAY	48379.85	48632.40	-252.55	-0.52
BANKNIFTY FUT OI (Num. of shares Cr)	0.20	0.21	-0.01	-4.54
STOCK FUT OI in Num. of Shares (Cr)	1004.90	1001.89	3.00	0.30
STOCK FUT OI (Rs Cr)	362402	356394	6008	1.69



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## NIFTY WEEKLY (02-MAY) OPTION OPEN INTEREST DISTRIBUTION





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## FII ACTIVITY ON 26 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>51901</b>	<b>3475</b>	<b>87525</b>	<b>5447</b>	<b>-1972</b>	<b>331859</b>	<b>21170</b>
Nifty Futures	26505	1500	62284	3519	-2019	207517	11706
Bank nifty Futures	12448	907	16150	1177	-270	80237	5823
<b>Index Options</b>	<b>18642724</b>	<b>1214886</b>	<b>18582392</b>	<b>1206745</b>	<b>8141</b>	<b>5065921</b>	<b>323621</b>
Nifty Options	9990499	565000	10081936	569842	-4841	2933296	164411
Bank nifty Options	7046101	514206	6877554	500114	14093	1710689	123686
<b>Stock Futures</b>	<b>356317</b>	<b>26795</b>	<b>445577</b>	<b>33172</b>	<b>-6377</b>	<b>3609888</b>	<b>262410</b>
<b>Stock Options</b>	<b>371778</b>	<b>28993</b>	<b>362599</b>	<b>28343</b>	<b>650</b>	<b>170496</b>	<b>12444</b>

## FIIs' OPEN INTEREST (CONTRACTS)

Date	Index Futures	Nifty Futures	Bank nifty Futures	Index Options	Nifty Options	Banknifty Options	Stock Futures	Stock Options
26-Apr-24	<b>331859</b>	207517	80237	<b>5065921</b>	2933296	1710689	<b>3609888</b>	<b>170496</b>
25-Apr-24	<b>241188</b>	122001	79933	<b>2557329</b>	1205631	1080740	<b>3140383</b>	<b>54142</b>
<b>Net (Contracts)</b>	<b>90671</b>	<b>85516</b>	<b>304</b>	<b>2508592</b>	<b>1727665</b>	<b>629949</b>	<b>469505</b>	<b>116354</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 (%)
LTTS	111	-8	COROMANDEL	-14	7	TECHM	-6	7	LTTS	111	-8
HINDCOPPER	55	3	HAVELLS	-8	5	GMRINFRA	5	7	BAJFINANCE	31	-8
BAJFINANCE	31	-8	DIVISLAB	-8	4	COROMANDEL	-14	7	BAJAJFINSV	8	-4
SUNTV	24	5	BALKRISIND	-7	-1	CONCOR	6	6	INDUSINDBK	-1	-3
BIOCON	18	5	AXISBANK	-6	0	DIXON	14	6	NESTLEIND	-3	-3

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	55	3	LTTS	111	-8	BALKRISIND	-7	-1	COROMANDEL	-14	7
SUNTV	24	5	BAJFINANCE	31	-8	JSWSTEEL	-6	-2	HAVELLS	-8	5
BIOCON	18	5	KOTAKBANK	9	-2	TATACONSUM	-5	0	DIVISLAB	-8	4
GRANULES	14	1	BAJAJFINSV	8	-4	NESTLEIND	-3	-3	AXISBANK	-6	0
DIXON	14	6	MARUTI	6	-2	SUNPHARMA	-3	-1	TECHM	-6	7



# DAILY DERIVATIVE OVERVIEW

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

### INDEX CALL OPTIONS

STRIKE	PRICE	VALUE (Rs. Cr.)	OI	OI CHANGE (%)
BANKNIFTY 48500 CE	185	354002	3038115	64
NIFTY 22600 CE	81	265665	5481200	59
BANKNIFTY 48600 CE	150	234075	1598355	120
BANKNIFTY 48400 CE	227	224717	1412565	159
BANKNIFTY 49000 CE	58	208812	2517855	37

### INDEX PUT OPTIONS

STRIKE	PRICE	VALUE (Rs. Cr.)	OI	OI CHANGE (%)
NIFTY 22500 PE	132	302742	4019000	-3
BANKNIFTY 48500 PE	429	284434	1317720	-1
BANKNIFTY 48400 PE	370	231689	758400	28
NIFTY 22600 PE	186	194936	1768500	-25
NIFTY 22400 PE	91	194637	3902225	3



# DAILY DERIVATIVE OVERVIEW

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

### STOCK CALL OPTIONS

STRIKE	PRICE	VALUE (Rs. Cr.)	OI	OI CHANGE (%)
TECHM 1300 CE	36	2947	1428600	116
BAJFINANCE 7000 CE	120	1953	739625	1840
MARUTI 13000 CE	323	1787	335900	90
KOTAKBANK 1700 CE	23	1407	5230400	29
VEDL 400 CE	19	1203	5078400	49

### STOCK PUT OPTIONS

STRIKE	PRICE	VALUE (Rs. Cr.)	OI	OI CHANGE (%)
BAJFINANCE 6500 PE	96	1286	448250	141
TECHM 1300 PE	45	1282	606000	157
KOTAKBANK 1600 PE	39	1035	3399200	15
MARUTI 12500 PE	265	747	124900	6
SBIN 800 PE	23	715	2341500	39





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## SECURITIES IN BAN FOR TRADE

NO.	DATE	COMPANY NAME
1.	29-04-2024	IDEA



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