Daily Derivative

APRIL 17, 2025

Market Outlook

Nifty 50 ended the day at 23437 after marking day low near 23270. The India VIX ended at 15.86 down by nearly 2%. The Advance-Decline Ratio is 1.94, indicating Bullish trend. Derivatives data suggests Sideways to positive sentiments in the market for monthly expiry as there is significant increase in ATM call options.

Key Indices Update

INDEX	CLOSE	CHANGE (%)
NIFTY	23437.20	0.47
SENSEX	77044.29	0.40
BANKNIFTY	53136.60	1.44
SMALLCAP	16349.25	1.05

FIIs STATISTICS

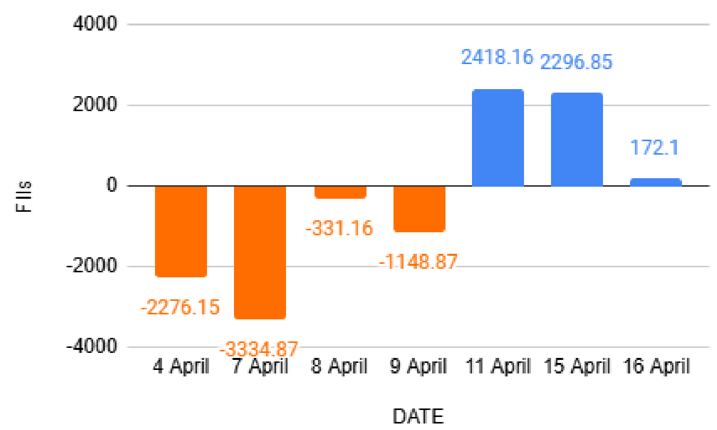
FIIs F&O Data

Sector	Buy/Sell	Change in OI
Index Futures	172.1	-0.74%
Index Options	34971.6	-4.23%
Stock Futures	-1457.84	0.32%
Stock Options	-1796.86	4.94%

FIIs & DIIs Cash Segment (Rs. In Crore)

Category	Amount	MTD	YTD
FII	3936.42	-24640	-24640
DII	-2512.77	23123	23123

FIIs Activity in Index Future



Amt in Crores

NIFTY 50 HIGH DELIVERY STOCKS

SYMBOL	DELIVERABLE QTY	CHG IN DLY RATIO VS PREV DAY	% CHG IN TRD QTY OVER PREV DAY
ETERNAL	13480029	-19.86	-41.92
ICICIBANK	10703064	6.67	-7.65
ONGC	10427373	3.94	54.92
ITC	9698883	13.37	11.54
AXISBANK	8403679	-8.02	37.73
NTPC	8130371	-5.79	-34.04
SBIN	7507493	6.73	59.52
INFY	7411100	-2.55	18.12
BEL	6544749	-6.85	-36.05
HDFCBANK	6023703	-10.02	-61.18

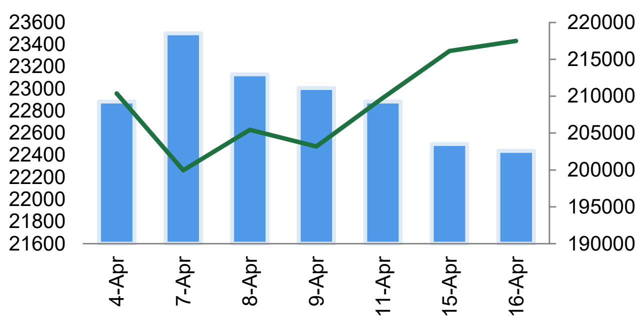
NIFTY

Nifty	23433.50
OI (In contracts)	202575
CHANGE IN OI (%)	-0.50
PRICE CHANGE (%)	0.40
IMPLICATION	SHORT COVERING

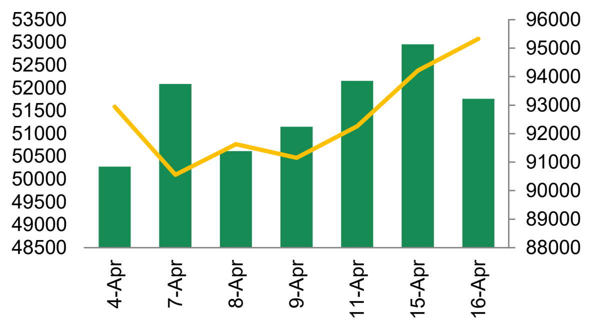
BANKNIFTY

Banknifty	53082.80
OI (In lakhs)	93222
CHANGE IN OI (%)	-2.00
PRICE CHANGE (%)	1.30
IMPLICATION	SHORT COVERING

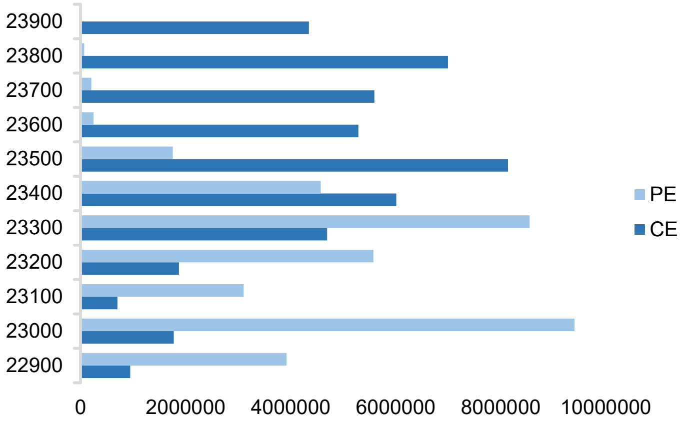
NIFTY (CLOSE VS OI)



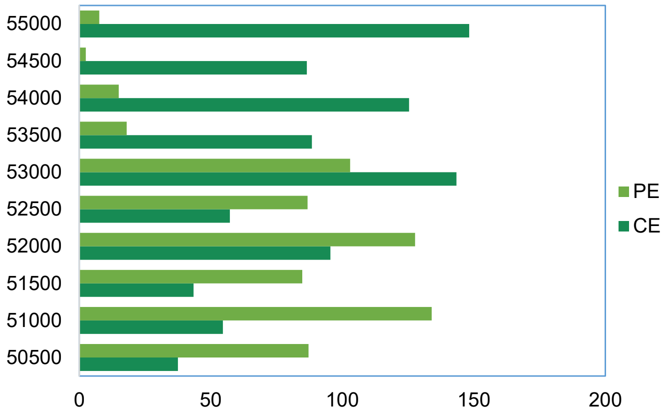
BANKNIFTY (CLOSE VS OI)



NIFTY OPTION CHAIN



BANKNIFTY OPTION CHAIN



Long Build Up

Symbol	Price	Price %	OI	OI %
INDIANB	569.95	5.3	6448	20.8
NBCC	95.83	7.0	7128	20.7
PATANJALI	2007	3.8	9527	15.0
IREDA	171.73	8.0	22870	14.7
CHOLAFIN	1571.8	2.0	22947	11.0

Short Build Up

Symbol	Price	Price %	OI	OI %
ZYDUSLIFE	821.45	-7.1	15592	23.9
ATGL	609.45	-0.3	6436	11.7
SONACOMS	442.55	-4.2	22076	8.6
MARUTI	11611	-1.8	64404	7.0
MGL	1254.7	-4.6	13529	6.8

Top 10 High PCR Ratio Stocks

SCRIP	PUT	CALL	P/C RATIO
MANAPPURAM	36039000	29037000	1.24
UNITDSPR	1439200	1178450	1.22
TORNTPOWER	483000	398250	1.21
BSE	4795750	4010125	1.2
BANKBARODA	39186225	34749000	1.13
MARICO	6481200	5716800	1.13
BRITANNIA	1023200	916400	1.12
ADANIENT	7093200	6558300	1.08
PETRONET	7968000	7387500	1.08
TITAN	3445925	3259550	1.06

Top 10 Low PCR Ratio Stocks

SCRIP	PUT	CALL	P/C RATIO
VOLTAS	4364700	13130400	0.33
KEI	692100	1982700	0.35
BOSCHLTD	30350	80100	0.38
TITAGARH	1694375	4467500	0.38
CDSL	3318350	8531250	0.39
MARUTI	1028550	2670600	0.39
IDEA	559120000	1381200000	0.4
SIEMENS	1706025	4259100	0.4
NTPC	28770000	70330500	0.41
DELHIVERY	6453800	15254575	0.42

NIFTY 50 SUPPORT-RESISTANCE LEVELS

SYMBOL	R1	R2	PP	S1	S2
ADANIENT	2455	2492	2407	2370	2322
ADANIPORTS	1232	1253	1207	1186	1162
APOLLOHOSP	6954	7004	6895	6844	6785
ASIANPAINT	2424	2438	2405	2391	2372
AXISBANK	1123	1134	1105	1094	1075
BAJAJ-AUTO	8080	8163	7965	7882	7767
BAJAJFINSV	1983	1995	1974	1962	1952
BAJFINANCE	9239	9336	9145	9048	8953
BEL	296	298	292	290	285
BHARTIARTL	1810	1820	1795	1785	1770
CIPLA	1491	1500	1478	1470	1457
COALINDIA	398	401	396	394	391
DRREDDY	1155	1164	1139	1130	1114
EICHERMOT	5593	5647	5500	5445	5352
ETERNAL	223	224	221	220	218
GRASIM	2740	2762	2706	2684	2650
HCLTECH	1434	1441	1421	1413	1400
HDFCBANK	1875	1886	1866	1856	1847
HDFCLIFE	710	716	701	695	686
HEROMO-TOCO	3859	3911	3774	3723	3638
HINDALCO	622	627	615	611	604
HINDUNILVR	2381	2402	2365	2344	2328
ICICIBANK	1358	1365	1347	1340	1329
INDUSINDBK	755	773	724	706	675
INFY	1447	1468	1429	1409	1391

SYMBOL	R1	R2	PP	S1	S2
ITC	425	430	422	418	415
JIOFIN	241	244	237	234	230
JSWSTEEL	1017	1025	1011	1003	997
KOTAKBANK	2146	2171	2128	2103	2084
LT	3293	3330	3239	3203	3149
M&M	2686	2726	2653	2613	2580
MARUTI	11930	12040	11807	11697	11574
NESTLEIND	2381	2395	2365	2350	2334
NTPC	367	370	364	361	358
ONGC	235	237	233	231	229
POWERGRID	308	312	306	303	300
RELIANCE	1247	1254	1242	1235	1230
SBILIFE	1578	1593	1559	1544	1525
SBIN	772	779	765	758	751
SHRIRAMFIN	682	691	667	658	642
SUNPHARMA	1721	1737	1710	1694	1683
TATACONSUM	1112	1120	1104	1095	1087
TATAMOTORS	631	640	621	613	603
TATASTEEL	137	138	136	136	135
TCS	3304	3351	3276	3230	3202
TECHM	1311	1320	1300	1291	1279
TITAN	3296	3320	3271	3247	3221
TRENT	4975	5061	4911	4825	4761
ULTRACEMCO	11782	11849	11682	11615	11515
WIPRO	245	247	242	240	238

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S. No.	Statement	Answer	
		Yes	No
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	I/we have received any compensation from the subject company in the past twelve months?		No
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