SYSTEMATIX GROUP™
Investments Re-defined

SYSTEMATIX SHARES AND STOCKS INDIA LIMITED
Wealth Management

Derivative Insight

April 29, 2024

Index Snapshot:

Stocks	Fut	% Change	Spot	Basis	Next Month Future	OI (Rs Cr)	OI % Change	PCR OI	PCR Vol	HV	IV
Nifty	22,556.00	-0.43%	22,419.95	136.05	22667.05	610164	-7.90%	0.96	0.93	14.36	12.20
Bank Nifty	48,379.85	-0.52%	48,201.05	178.80	48616.6	431692	-4.54%	0.85	0.91	18.49	14.50

Option Anlysis:

Foreign institutional investors (FIIs) net sold Rs 3,408.88 crore shares, while domestic institutional investors (DIIs) pumped in Rs 4,356.83 crore on April 26, provisional data from the NSE showed.
A long build-up was seen in Tech Mahindra, GMR Airports Infrastructure, Container Corporation of India, while a short build-up was seen in L&T Technology Services, Bajaj Finance and Bajaj Finserv.

F & O Highlights:

Nifty and Bank Nifty Futures closed down by -0.43% at 22,556 and -0.52% at 48,380, respectively.
Max OI on Call and Put options was at 23,500 and 21,500 levels, respectively, with Max Pain at 22,500. Nifty Futures may trade positively if they hold above 22,500, aiming for 22,800, with support at 22,500 and 22,400.

During the week, Foreign institutional investors (FIIs) sold equities worth Rs 14,703.72 crore, while Domestic Institutional Investors (DII) bought equities worth Rs 20,796.16 crore. However, for the month till date, FIIs sold equities worth Rs 36,933.21 crore and DIIs purchased equities worth Rs 42,065.12 crore.

Institutional Trading Activity NSE & BSE

Category	Buy Value Rs (Crs)	Sell Value Rs (Crs)	Net Value Rs (Crs)
FIIs	13,909.55	17,318.43	-3,408.88
DIIs	14,475.58	10,118.75	4,356.83
Fii Derivatives	1,274,148.44	1,273,706.75	441.69
Total	**1,302,534**	**1,301,144**	**1,390**

FII Open Interest

FII OI(Rs Cr)	28-Apr-24	Previous	% Change	FII OI (Qty)	28-Apr-24	Previous	% Change
Index Futures	5823.00	5831.00	-0.14%	Index Futures	80237.00	79933.00	0.38%
Index Options	123686.00	78616.00	36.44%	Index Options	1710689.00	1080740.00	36.82%
Stock Futures	262410.00	262732.00	-0.12%	Stock Futures	3609888.00	3140383.00	13.01%
Stock Options	12444.00	4868.00	60.88%	Stock Options	170496.00	54142.00	68.24%
Total	**404363.00**	**352047.00**	**12.94%**	**Total**	**5571310**	**4355198**	**21.83%**

F & O Turnover:

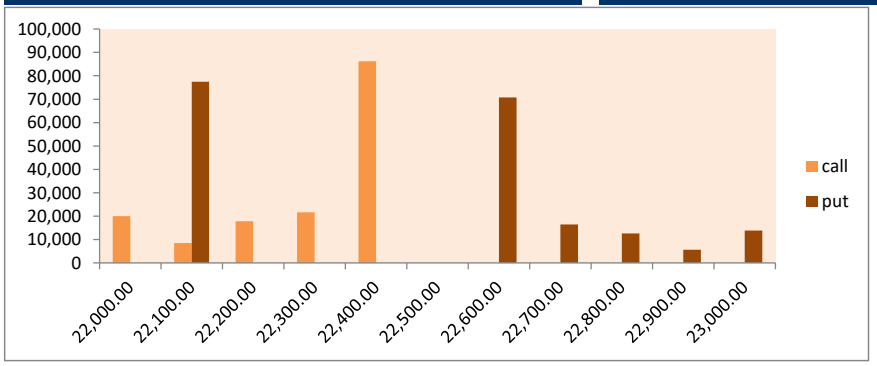
Segment	Turnover (Rs.Cr)	% chg	No. of Contracts
Index Futures	26,722	-57.2%	423,949
Index Options	11575159.26	74.5%	172,944,966
Stock Futures	130,707	-62.9%	1,720,629
Stock Options	388,625	17.4%	4,949,180
Total	**12,121,214**	**73.8%**	**180,038,724**

FII Derivatives Statistics-Turnover

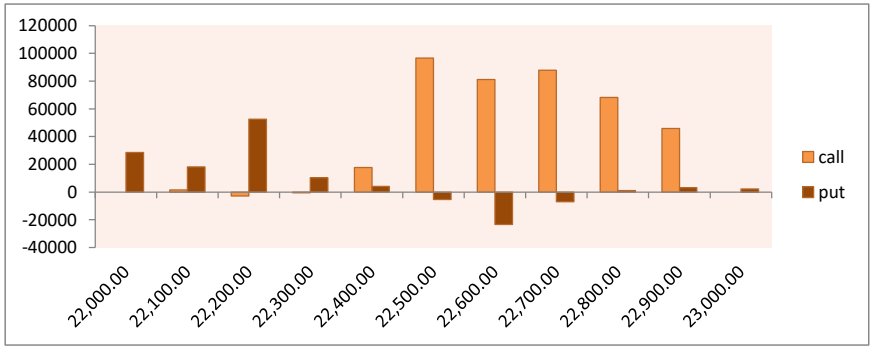
Perticulars	Buy (Rs Cr)	Sell (Rs Cr)	Net
Index Futures	3474.80	5446.50	-1971.7
Index Options	1214885.76	1206745.05	8140.71
Stock Futures	26795.09	33172.26	-6377.17
Stock Options	28992.79	28342.94	649.85
Total	**1274148.44**	**1273706.75**	**441.69**

OI Total (Rs Cr)	Index	Stocks	Total
Future	35330.00	365543.00	400873.00
Call	526881.00	165304.00	692185.00
Put	479646.00	129671.00	609317.00
Total	**1041857.00**	**660518.00**	**1702375.00**

Nifty Open Interest Data



Nifty -Change in Open Interest



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h Rs 8,027 crore, while domestic institutional investors (DIIs) purchased Rs 6,341.53 crore worth of

Piramal Enterprises to the F&O ban list for April 15, while retaining Balrampur Chini Mills, Hindustan Copper, Vodafone Idea, India Cements, National Aluminium Company, and SAIL to the said list.

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