

# DAILY DERIVATIVE OVERVIEW

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# DAILY DERIVATIVE OVERVIEW

## F&O HIGHLIGHTS

### GAP DOWN OPENING EXPECTED ON THE BACK OF WEAK GLOBAL CUES

#### ACCUMULATE SHORTS WITH SL OF 24300 LEVELS.

- On the back of weak global cues, Indian markets opened softer and attempted a recovery which was met by ferocious selling at higher levels. Nifty fell for the third consecutive session and registered a cut of 137 points or 0.56%, to close at 24198.
- Short build up was seen in the Nifty Futures where Open Interest rose by 1% with Nifty falling by 0.56%.
- Short build up was seen in the Bank Nifty Futures where Open Interest rose by 8% with Nifty falling by 1.32%.
- Nifty Open Interest Put Call ratio fell to 0.55 levels from 0.65 levels.
- Amongst the Nifty options (19-Dec Expiry), Call writing is seen at 24300-24400 levels, indicating Nifty is likely to find strong resistance in the vicinity of 24300-24400 levels. On the lower side, an immediate support is placed in the vicinity of 23900-24000 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 Rs 811 cr with their Open Interest going up by 4218 contracts.

INDEX	EXPECTED TREND	CMP	BUY/SELL	STOP LOSS	TARGET
NIFTY FUT	DOWN	24257	SELL @ 24180	24300	23950
BANK NIFTY FUT	DOWN	52304	SELL @ 52100	52350	51800



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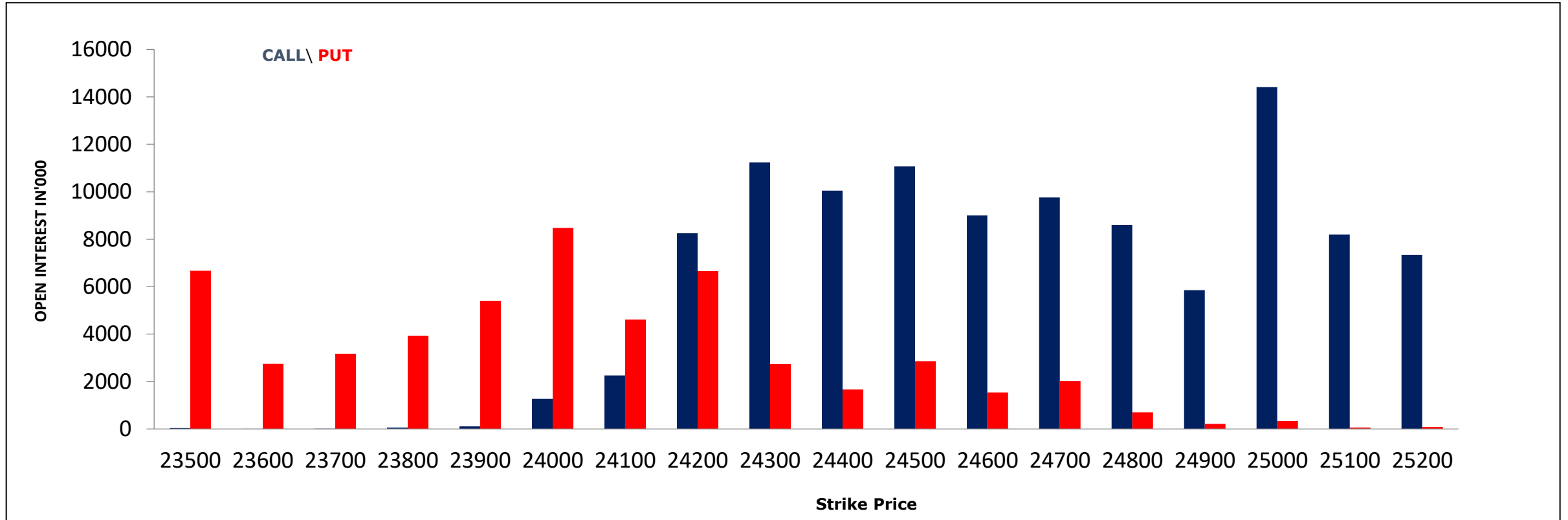
## F&O SNAPSHOT

	18 Dec 24	17 Dec 24	Absolute Change	% Change
NIFTY	24198.85	24336.00	-137.15	-0.56
NIFTY FUTURE DEC	24257.35	24417.65	-160.30	-0.66
PREMIUM/(DISCOUNT)	58.50	81.65	-23.15	N.A.
NIFTY FUT OI (Num. of Shares Cr.)	1.36	1.34	0.02	1.42
NIFTY OI PCR (Overall)	0.55	0.65	-0.09	-14.61
INDIA VIX(%)	14.37	14.49	-0.12	-0.83
BANKNIFTY	52139.55	52834.80	-695.25	-1.32
BANKNIFTY FUTURE DEC	52304.20	53015.75	-711.55	-1.34
BANKNIFTY FUT OI (Num. of shares Cr)	0.29	0.27	0.02	7.74
STOCK FUT OI in Num. of Shares (Cr)	1135.31	1136.61	-1.30	-0.11
STOCK FUT OI (Rs Cr)	435677	436839	-1161	-0.27



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## NIFTY WEEKLY (19 - DEC) OPTION OPEN INTEREST DISTRIBUTION





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## FII ACTIVITY ON 18 DEC 2024

	BUY		SELL		NET	OPEN INTEREST	
	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)	(Rs Cr)	Contracts	Value (Rs Cr)
<b>Index Futures</b>	<b>40179</b>	<b>2782</b>	<b>50423</b>	<b>3593</b>	<b>-811</b>	<b>334650</b>	<b>22147</b>
Nifty Futures	22964	1427	25641	1658	-231	205268	12706
Bank nifty Futures	15603	1250	22365	1780	-530	75614	5941
<b>Index Options</b>	<b>27290011</b>	<b>1743990</b>	<b>27568348</b>	<b>1760180</b>	<b>-16190</b>	<b>11854756</b>	<b>764515</b>
Nifty Options	23327723	1434510	23633614	1454804	-20294	9235086	563331
Bank nifty Options	3585416	285513	3553927	281136	4377	2367287	185418
<b>Stock Futures</b>	<b>400505</b>	<b>27301</b>	<b>413564</b>	<b>28243</b>	<b>-942</b>	<b>5060264</b>	<b>334269</b>
<b>Stock Options</b>	<b>1298916</b>	<b>89341</b>	<b>1324241</b>	<b>90892</b>	<b>-1551</b>	<b>1511093</b>	<b>98258</b>

## FIIs' OPEN INTEREST (CONTRACTS)

Date	Index Futures	Nifty Futures	Bank nifty Futures	Index Options	Nifty Options	Banknifty Options	Stock Futures	Stock Options
18-Dec-24	<b>334650</b>	205268	75614	<b>11854756</b>	9235086	2367287	<b>5060264</b>	<b>1511093</b>
17-Dec-24	<b>330432</b>	202635	74712	<b>10027455</b>	7781987	2018398	<b>5000409</b>	<b>1462246</b>
<b>Net (Contracts)</b>	<b>4218</b>	<b>2633</b>	<b>902</b>	<b>1827301</b>	<b>1453099</b>	<b>348889</b>	<b>59855</b>	<b>48847</b>



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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 (%)
LODHA	26	-1	VBL	-14	-2	IGL	-4	4	PEL	6	-6
ADANIGREEN	21	-3	CHAMBLFERT	-12	-1	AUROPHARMA	0	3	NMDC	10	-6
JSWENERGY	20	0	PVRINOX	-11	-6	SUPREMEIND	-1	3	PVRINOX	-11	-6
IPCALAB	17	-3	ITC	-9	0	LUPIN	-1	3	FEDERALBNK	16	-5
FEDERALBNK	16	-5	ADANIENSOL	-7	-2	TRENT	-6	2	JIOFIN	4	-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 (%)
COROMANDEL	6	1	LODHA	26	-1	VBL	-14	-2	ITC	-9	0
HCLTECH	5	0	ADANIGREEN	21	-3	CHAMBLFERT	-12	-1	TRENT	-6	2
KPITTECH	5	1	JSWENERGY	20	0	PVRINOX	-11	-6	UBL	-4	0
OIL	4	0	IPCALAB	17	-3	ADANIENSOL	-7	-2	IGL	-4	4
DRREDDY	4	2	FEDERALBNK	16	-5	CHOLAFIN	-6	0	BANDHANBNK	-3	0



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## SECURITIES IN BAN FOR TRADE

NO.	DATE	COMPANY NAME
1.	19-12-2024	BANDHANBNK
2.	19-12-2024	CHAMBLFERT
3.	19-12-2024	GRANULES
4.	19-12-2024	HINDCOPPER
5.	19-12-2024	MANAPPURAM
6.	19-12-2024	NATIONALUM
7.	19-12-2024	NMDC
8.	19-12-2024	PVRINOX
9.	19-12-2024	RBLBANK
10.	19-12-2024	SAIL



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