

# DAILY DERIVATIVE OVERVIEW

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# DAILY DERIVATIVE OVERVIEW

## F&O HIGHLIGHTS

### SHORT COVERING IS SEEN IN THE NIFTY AND BANK NIFTY FUTURES'

#### ACCUMULATE LONGS ON DECLINE WITH SL OF 23600 LEVELS.

- Nifty broke five session's losing streak on the back of strong global cues by rising 166 points or 0.70%, to close at 23753.
- Short covering was seen in the Nifty Futures where Open Interest fell by 2% with Nifty rising by 0.70%
- Short covering was seen in the Bank Nifty Futures, where Open Interest fell by 6% with Bank Nifty rising by 1.10%.
- Nifty Open Interest Put Call ratio rose to 0.84 levels from 0.80 levels.
- Amongst the Nifty options (26-Dec Expiry), Call writing is seen at 23800-24000 levels, indicating Nifty is likely to find strong resistance in the vicinity of 23800-24000 levels. On the lower side, an immediate support is placed in the vicinity of 23500-23700 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 644 cr with their Open Interest going up by 7259 contracts.

INDEX	EXPECTED TREND	CMP	BUY/SELL	STOP LOSS	TARGET
NIFTY FUT	UP	23770	BUY @ 23700	23600	23850
BANK NIFTY FUT	UP	51303	BUY @ 51200	51000	51500



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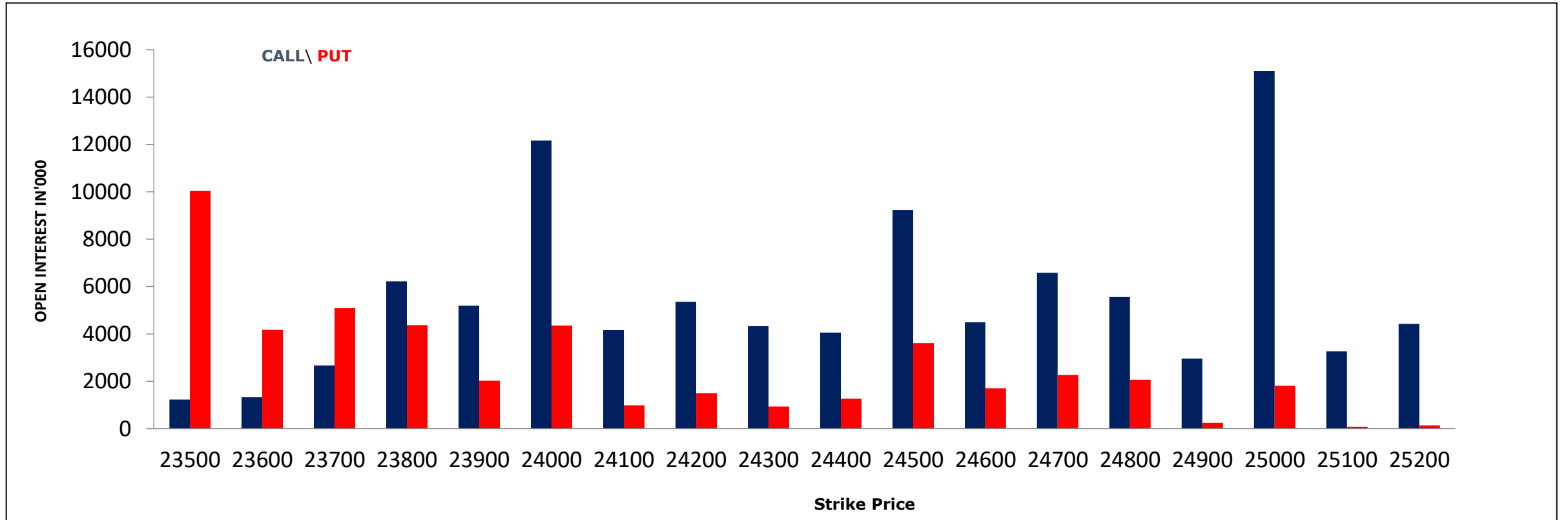
## F&O SNAPSHOT

	23 Dec 24	20 Dec 24	Absolute Change	% Change
NIFTY	23753.45	23587.50	165.95	0.70
NIFTY FUTURE DEC	23769.75	23625.65	144.10	0.61
PREMIUM/(DISCOUNT)	16.30	38.15	-21.85	N.A.
NIFTY FUT OI (Num. of Shares Cr.)	1.43	1.46	-0.03	-2.05
NIFTY OI PCR (Overall)	0.84	0.80	0.05	5.92
INDIA VIX(%)	13.52	14.51	-0.99	-6.82
BANKNIFTY	51317.60	50759.20	558.40	1.10
BANKNIFTY FUTURE DEC	51303.15	50769.95	533.20	1.05
BANKNIFTY FUT OI (Num. of shares Cr)	0.31	0.33	-0.02	-5.84
STOCK FUT OI in Num. of Shares (Cr)	1117.03	1129.75	-12.72	-1.13
STOCK FUT OI (Rs Cr)	431100	428663	2436	0.57



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## NIFTY MONTHLY (26 - DEC) OPTION OPEN INTEREST DISTRIBUTION





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## FII ACTIVITY ON 23 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>84818</b>	<b>5702</b>	<b>93427</b>	<b>6346</b>	<b>-644</b>	<b>401887</b>	<b>26226</b>
Nifty Futures	40279	2458	42233	2574	-117	255388	15640
Bank nifty Futures	28751	2231	34595	2707	-476	90839	7032
<b>Index Options</b>	<b>23501735</b>	<b>1554713</b>	<b>23798429</b>	<b>1583162</b>	<b>-28449</b>	<b>9258577</b>	<b>610480</b>
Nifty Options	15689083	964749	15615395	960847	3902	6312889	387666
Bank nifty Options	7008616	539230	7366739	570779	-31549	2652445	204709
<b>Stock Futures</b>	<b>1958884</b>	<b>126823</b>	<b>1855105</b>	<b>120276</b>	<b>6546</b>	<b>5224367</b>	<b>337423</b>
<b>Stock Options</b>	<b>1681510</b>	<b>112929</b>	<b>1616132</b>	<b>108614</b>	<b>4315</b>	<b>1512508</b>	<b>95466</b>

## FIIs' OPEN INTEREST (CONTRACTS)

Date	Index Futures	Nifty Futures	Bank nifty Futures	Index Options	Nifty Options	Banknifty Options	Stock Futures	Stock Options
23-Dec-24	<b>401887</b>	255388	90839	<b>9258577</b>	6312889	2652445	<b>5224367</b>	<b>1512508</b>
20-Dec-24	<b>394628</b>	250394	89545	<b>8070311</b>	5208291	2547450	<b>5131834</b>	<b>1544278</b>
<b>Net (Contracts)</b>	<b>7259</b>	<b>4994</b>	<b>1294</b>	<b>1188266</b>	<b>1104598</b>	<b>104995</b>	<b>92533</b>	<b>-31770</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 (%)
JSWENERGY	22	-2	DALBHARAT	-10	-2	SAIL	-4	4	NYKAA	-4	-4
APLAPOLLO	20	-1	MANAPPURAM	-6	2	JINDALSTEL	-1	4	ZOMATO	5	-3
SUPREMEIND	17	-2	CHAMBLFERT	-6	0	BANDHANBNK	-6	3	CANFINHOME	6	-3
IGL	17	0	BANDHANBNK	-6	3	JUBLFOOD	4	3	KPITTECH	5	-2
CYIENT	12	-2	ADANIGREEN	-6	0	LODHA	10	3	DALBHARAT	-10	-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 (%)
IGL	17	0	JSWENERGY	22	-2	DALBHARAT	-10	-2	MANAPPURAM	-6	2
JKCEMENT	10	1	APLAPOLLO	20	-1	CHAMBLFERT	-6	0	BANDHANBNK	-6	3
LODHA	10	3	SUPREMEIND	17	-2	UBL	-5	-1	ADANIGREEN	-6	0
COROMANDEL	9	1	CYIENT	12	-2	NYKAA	-4	-4	GLENMARK	-6	1
LUPIN	9	0	SONACOMS	12	-1	POONAWALLA	-4	0	ALKEM	-5	1



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## SECURITIES IN BAN FOR TRADE

NO.	DATE	COMPANY NAME
1.	24-12-2024	BANDHANBNK
2.	24-12-2024	GRANULES
3.	24-12-2024	HINDCOPPER
4.	24-12-2024	MANAPPURAM
5.	24-12-2024	RBLBANK



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