

# DAILY DERIVATIVE OVERVIEW

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## F&O HIGHLIGHTS

### NIFTY OPEN INTEREST PUT CALL RATIO MOVED UP

#### ACCUMULATE LONGS ON DECLINE WITH SL OF 23650 LEVELS.

- It was yet another subdued session for the Indian benchmark indices. Nifty fell marginally by 26 points or 0.11%, to close at 23727.
- Muted activity was seen in the Nifty Futures where Open Interest rose by 0.22% with Nifty falling by 0.11% .
- Short Build-Up was seen in the Bank Nifty Futures on its monthly expiry, where Open Interest rose by 5% with Bank Nifty falling by 0.16%.
- Nifty Open Interest Put Call ratio rose to 0.94 levels from 0.84 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.
- Long unwinding was seen by FII's in the Index Futures segment where they net sold worth Rs 1008 cr with their Open Interest going down by 71698 contracts.

INDEX	EXPECTED TREND	CMP	BUY/SELL	STOP LOSS	TARGET
NIFTY FUT	UP	23771	BUY @ 23750	23650	23900
BANK NIFTY FUT	UP	51227	BUY @ 51100	50900	51400



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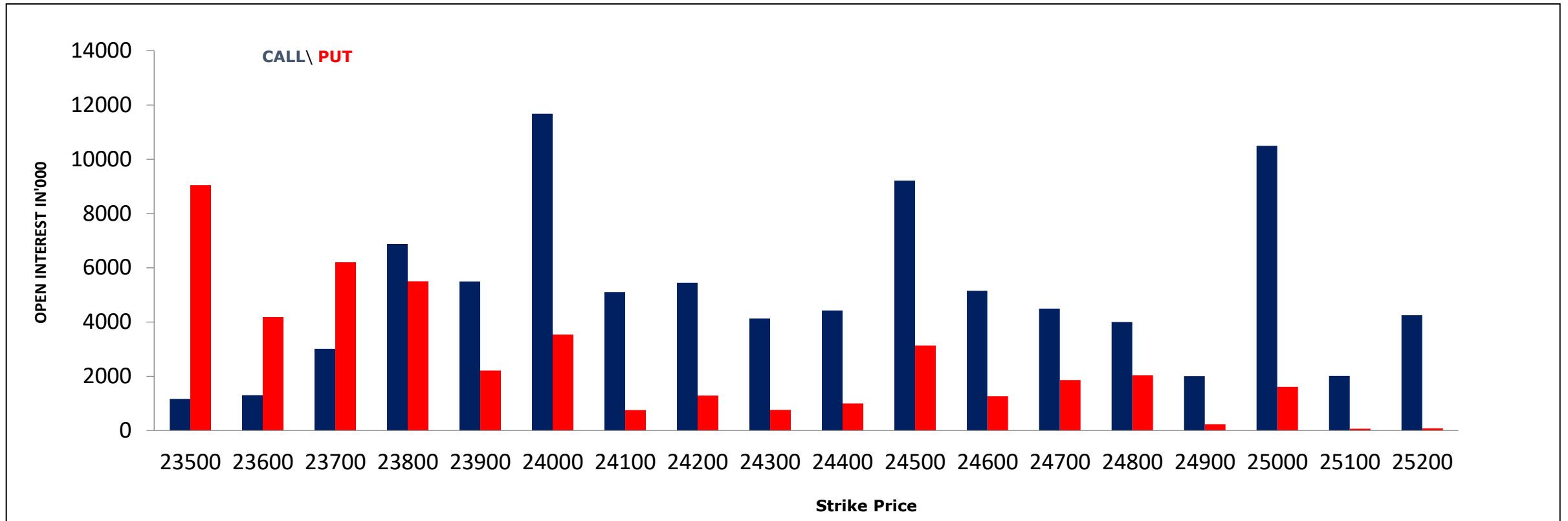
## F&O SNAPSHOT

	24 Dec 24	23 Dec 24	Absolute Change	% Change
NIFTY	23727.65	23753.45	-25.80	-0.11
NIFTY FUTURE DEC	23770.60	23769.75	0.85	0.00
PREMIUM/(DISCOUNT)	42.95	16.30	26.65	N.A.
NIFTY FUT OI (Num. of Shares Cr.)	1.43	1.43	0.00	0.22
NIFTY OI PCR (Overall)	0.94	0.84	0.09	11.16
INDIA VIX(%)	13.18	13.52	-0.34	-2.51
BANKNIFTY	51233.00	51317.60	-84.60	-0.16
BANKNIFTY FUTURE DEC	51227.35	51303.15	-75.80	-0.15
BANKNIFTY FUT OI (Num. of shares Cr)	0.32	0.31	0.02	5.03
STOCK FUT OI in Num. of Shares (Cr)	1117.75	1117.03	0.72	0.06
STOCK FUT OI (Rs Cr)	430904	431100	-196	-0.05



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





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## FII ACTIVITY ON 24 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>104041</b>	<b>6642</b>	<b>113852</b>	<b>7650</b>	<b>-1008</b>	<b>330193</b>	<b>21561</b>
Nifty Futures	69301	4162	66109	4143	19	216798	13506
Bank nifty Futures	19113	1486	32837	2553	-1067	57712	4489
<b>Index Options</b>	<b>37633248</b>	<b>2725179</b>	<b>37275385</b>	<b>2698851</b>	<b>26328</b>	<b>7847911</b>	<b>500226</b>
Nifty Options	11770708	733228	11645638	725417	7811	6696091	417140
Bank nifty Options	25020964	1939503	24814843	1922747	16756	759665	58957
<b>Stock Futures</b>	<b>1427566</b>	<b>91190</b>	<b>1389613</b>	<b>89222</b>	<b>1968</b>	<b>5266290</b>	<b>339463</b>
<b>Stock Options</b>	<b>890482</b>	<b>59510</b>	<b>858833</b>	<b>57628</b>	<b>1881</b>	<b>1483421</b>	<b>93369</b>

## FIIs' OPEN INTEREST (CONTRACTS)

Date	Index Futures	Nifty Futures	Bank nifty Futures	Index Options	Nifty Options	Banknifty Options	Stock Futures	Stock Options
24-Dec-24	<b>330193</b>	216798	57712	<b>7847911</b>	6696091	759665	<b>5266290</b>	<b>1483421</b>
23-Dec-24	<b>401887</b>	255388	90839	<b>9258577</b>	6312889	2652445	<b>5224367</b>	<b>1512508</b>
<b>Net (Contracts)</b>	<b>-71694</b>	<b>-38590</b>	<b>-33127</b>	<b>-1410666</b>	<b>383202</b>	<b>-1892780</b>	<b>41923</b>	<b>-29087</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 (%)
SUPREMEIND	26	0	GRANULES	-17	2	RBLBANK	-5	5	POLICYBZR	13	-3
APLAPOLLO	25	-2	OBEROIRLTY	-10	1	BIOCON	1	5	LODHA	-1	-3
KEI	15	0	DALBHARAT	-9	-2	INDIGO	4	4	SIEMENS	8	-2
SONACOMS	15	2	MANAPPURAM	-9	1	HINDCOPPER	-8	4	DALBHARAT	-9	-2
COROMANDEL	14	0	BANDHANBNK	-9	1	TATACHEM	4	3	VEDL	-1	-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 (%)
SONACOMS	15	2	SUPREMEIND	26	0	DALBHARAT	-9	-2	GRANULES	-17	2
POONAWALLA	13	1	APLAPOLLO	25	-2	CESC	-7	-1	OBEROIRLTY	-10	1
IGL	12	2	KEI	15	0	TORNTPHARM	-7	-1	MANAPPURAM	-9	1
JSL	12	0	COROMANDEL	14	0	M&MFIN	-6	0	BANDHANBNK	-9	1
OIL	11	1	MAXHEALTH	13	0	MARICO	-5	-1	HINDCOPPER	-8	4



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SECURITIES IN BAN FOR TRADE		
NO.	DATE	COMPANY NAME
1.	26-12-2024	RBLBANK



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