

DAILY DERIVATIVE OVERVIEW

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F&O HIGHLIGHTS

LONG BUILD UP IS SEEN IN THE NIFTY FUTURES

ACCUMULATE LONGS ON DECLINE WITH SL OF 23850 LEVELS.

- After an early morning spark, Nifty lost its momentum again and failed to sustain above its 200 DMA. Nifty rose for the second consecutive session and gained 63 points or 0.27%, to close at 23813
- Long build up was seen in the Nifty Futures where Open Interest rose by 5% with Nifty ended with the gain of 0.27%.
- Short covering was seen in the Bank Nifty Futures, where Open Interest fell by 3% with Bank Nifty rising by 0.27%.
- Nifty Open Interest Put Call ratio fell to 1.03 levels from 1.05 levels.
- Amongst the Nifty options (02-Jan Expiry), Call writing is seen at 24000-24200 levels, indicating Nifty is likely to find strong resistance in the vicinity of 24000-24200 levels. On the lower side, an immediate support is placed in the vicinity of 23700-23800 levels where we have seen Put writing.
- Short build-up was seen by FIIs in the Index Futures segment where they net sold worth Rs 1177 cr with their Open Interest going up by 20444 contracts.

INDEX	EXPECTED TREND	CMP	BUY/SELL	STOP LOSS	TARGET
NIFTY FUT	UP	23993	BUY @ 23950	23850	24100
BANK NIFTY FUT	UP	51724	BUY @ 51600	51400	51900



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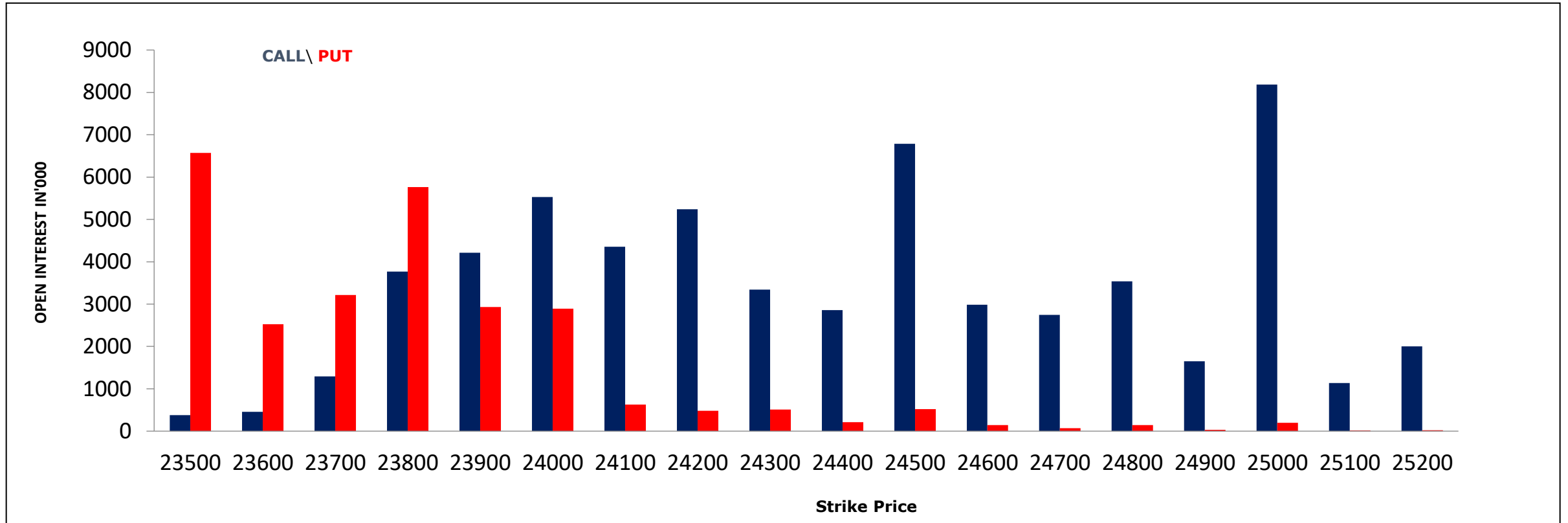
F&O SNAPSHOT

	27 Dec 24	26 Dec 24	Absolute Change	% Change
NIFTY	23813.40	23750.20	63.20	0.27
NIFTY FUTURE JAN	23992.65	23919.75	72.90	0.30
PREMIUM/(DISCOUNT)	179.25	169.55	9.70	N.A.
NIFTY FUT OI (Num. of Shares Cr.)	1.27	1.21	0.06	4.84
NIFTY OI PCR (Overall)	1.03	1.05	-0.02	-1.62
INDIA VIX(%)	13.24	14.04	-0.80	-5.70
BANKNIFTY	51311.30	51170.70	140.60	0.27
BANKNIFTY FUTURE JAN	51724.30	51574.95	149.35	0.29
BANKNIFTY FUT OI (Num. of shares Cr)	0.23	0.24	-0.01	-3.10
STOCK FUT OI in Num. of Shares (Cr)	1077.07	1048.30	28.76	2.74
STOCK FUT OI (Rs Cr)	404779	400537	4242	1.06



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NIFTY WEEKLY (02 - JAN) OPTION OPEN INTEREST DISTRIBUTION





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FII ACTIVITY ON 27 DEC 2024

	BUY		SELL		NET	OPEN INTEREST	
	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)	(Rs Cr)	Contracts	Value (Rs Cr)
Index Futures	23733	1607	43389	2784	-1177	265620	17915
Nifty Futures	14627	931	34938	2162	-1230	151872	9808
Bank nifty Futures	5478	445	4714	383	62	58251	4545
Index Options	5851924	694323	5721082	674664	19659	3043747	290175
Nifty Options	2929699	496817	2832874	480163	16654	1601364	182954
Bank nifty Options	987649	77050	943946	73451	3599	991956	79426
Stock Futures	248597	15979	230941	14753	1226	5120070	329966
Stock Options	684138	45379	677016	44561	818	421615	26483

FIIs' OPEN INTEREST (CONTRACTS)

Date	Index Futures	Nifty Futures	Bank nifty Futures	Index Options	Nifty Options	Banknifty Options	Stock Futures	Stock Options
27-Dec-24	265620	151872	58251	3043747	1601364	991956	5120070	421615
26-Dec-24	245176	130679	59223	2783590	1395686	974479	5068156	185455
Net (Contracts)	20444	21193	-972	260157	205678	17477	51914	236160



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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 (%)
RBLBANK	23	-2	INDIANB	-7	1	CANFINHOME	-3	4	BSE	-2	-3
JUBLFOOD	13	1	ABBOTINDIA	-5	2	ESCORTS	4	3	BHEL	2	-3
BATAINDIA	12	2	CAMS	-5	2	OFSS	-2	3	GAIL	3	-3
PAYTM	12	1	ATGL	-4	1	GLENMARK	0	3	HINDCOPPER	2	-3
JSWENERGY	10	-2	UBL	-4	1	LAURUSLABS	2	3	MAXHEALTH	0	-3

LONG BUILDUP			SHORT BUILDUP			LONG UNWINDING			SHORT COVERING		
COMPANY	FUTURE OI (%)	PRICE (%)	COMPANY	FUTURE OI (%)	PRICE (%)	COMPANY	FUTURE OI (%)	PRICE (%)	COMPANY	FUTURE OI (%)	PRICE (%)
JUBLFOOD	13	1	RBLBANK	23	-2	CESC	-3	0	INDIANB	-7	1
BATAINDIA	12	2	JSWENERGY	10	-2	BSE	-2	-3	ABBOTINDIA	-5	2
PAYTM	12	1	HFCL	9	-1	AMBUJACEM	-2	0	CAMS	-5	2
APLAPOLLO	9	1	MANAPPURAM	6	0	HDFCAMC	-2	0	ATGL	-4	1
KEI	9	1	PIDILITIND	5	-1	MCX	-1	0	UBL	-4	1



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SECURITIES IN BAN FOR TRADE		
NO.	DATE	COMPANY NAME
1.	30-12-2024	NIL



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