

DAILY DERIVATIVE OVERVIEW

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F&O HIGHLIGHTS

GAP DOWN OPENING EXPECTED ON THE BACK OF WEAK GLOBAL CUES

ACCUMULATE SHORTS WITH SL OF 23900 LEVELS.

- After four days of narrow move, Nifty resumed its downtrend by falling 168 points or 0.71%, to close at 23644.
- Short build up was seen in the Nifty Futures where Open Interest rose by 6% with Nifty falling by 0.71%.
- Short build up was seen in the Bank Nifty Futures where Open Interest rose by 6% with BankNifty falling by 0.70%.
- Nifty Open Interest Put Call ratio fell to 0.88 levels from 1.03 levels.
- Amongst the Nifty options (02-Jan Expiry), Call writing is seen at 23800-24000 levels, indicating Nifty Future 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 1427 cr with their Open Interest going up by 10771 contracts.

INDEX	EXPECTED TREND	CMP	BUY/SELL	STOP LOSS	TARGET
NIFTY FUT	DOWN	23817	SELL @ 23800	23900	23650
BANK NIFTY FUT	DOWN	51404	SELL @ 51350	51600	50900



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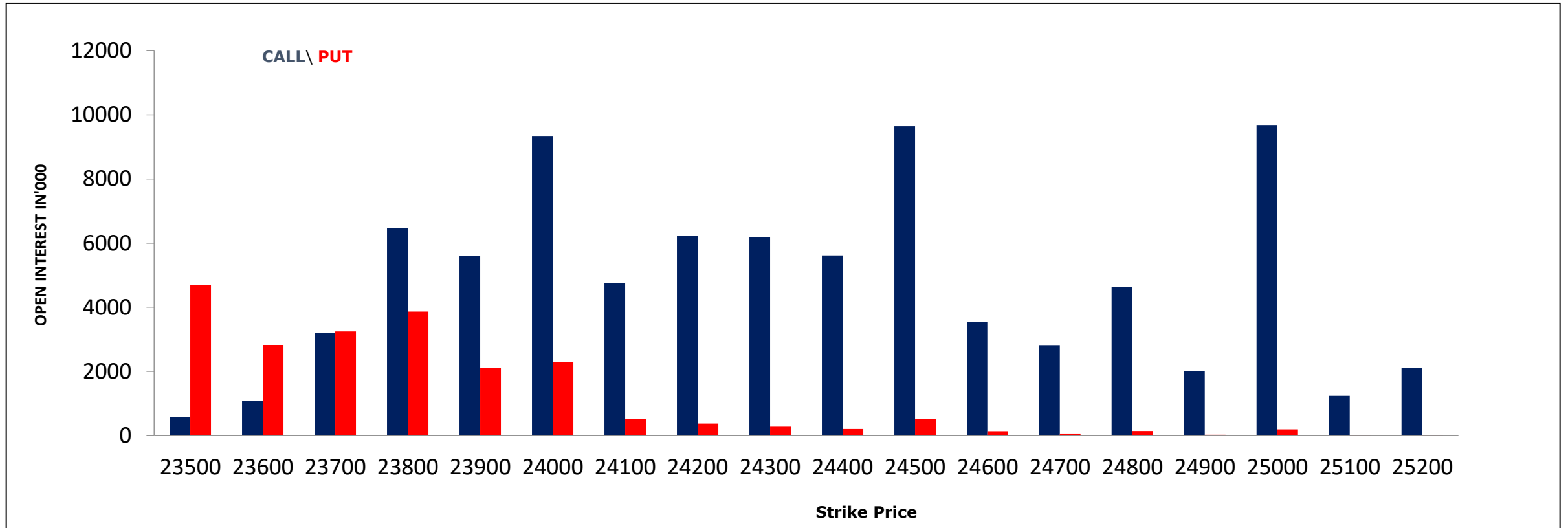
F&O SNAPSHOT

	30 Dec 24	27 Dec 24	Absolute Change	% Change
NIFTY	23644.90	23813.40	-168.50	-0.71
NIFTY FUTURE JAN	23816.70	23992.65	-175.95	-0.73
PREMIUM/(DISCOUNT)	171.80	179.25	-7.45	N.A.
NIFTY FUT OI (Num. of Shares Cr.)	1.34	1.27	0.08	6.00
NIFTY OI PCR (Overall)	0.88	1.03	-0.15	-14.40
INDIA VIX(%)	13.97	13.24	0.73	5.51
BANKNIFTY	50952.75	51311.30	-358.55	-0.70
BANKNIFTY FUTURE JAN	51404.35	51724.30	-319.95	-0.62
BANKNIFTY FUT OI (Num. of shares Cr)	0.24	0.23	0.01	6.27
STOCK FUT OI in Num. of Shares (Cr)	1088.39	1077.07	11.32	1.05
STOCK FUT OI (Rs Cr)	408887	404779	4108	1.01



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NIFTY WEEKLY (02 - JAN) OPTION OPEN INTEREST DISTRIBUTION





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FII ACTIVITY ON 30 DEC 2024

	BUY		SELL		NET	OPEN INTEREST	
	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)	(Rs Cr)	Contracts	Value (Rs Cr)
Index Futures	34260	2405	56298	3832	-1427	276391	18544
Nifty Futures	15978	1037	37824	2442	-1405	171252	10980
Bank nifty Futures	10581	871	11382	931	-60	58832	4562
Index Options	21194890	1847528	20717043	1800544	46983	3207660	319284
Nifty Options	4432689	756275	4298389	731414	24860	1830571	216223
Bank nifty Options	1826961	143823	1802768	142179	1644	1039376	82899
Stock Futures	472696	30221	441368	28307	1914	5193600	333325
Stock Options	836639	56291	822097	55159	1132	569333	36122

FIIs' OPEN INTEREST (CONTRACTS)

Date	Index Futures	Nifty Futures	Bank nifty Futures	Index Options	Nifty Options	Banknifty Options	Stock Futures	Stock Options
30-Dec-24	276391	171252	58832	3207660	1830571	1039376	5193600	569333
27-Dec-24	265620	151872	58251	3043747	1601364	991956	5120070	421615
Net (Contracts)	10771	19380	581	163913	229207	47420	73530	147718



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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 (%)
ATGL	40	11	CAMS	-12	1	ATGL	40	11	JSL	26	-7
PERSISTENT	37	4	VBL	-10	3	ADANI	4	8	PRESTIGE	15	-4
JSL	26	-7	ITC	-7	0	IRFC	11	5	CYIENT	14	-4
INDHOTEL	21	3	DALBHARAT	-7	2	AUBANK	14	5	BHEL	8	-4
KALYANKJIL	21	3	PAYTM	-6	1	IGL	8	4	SJVN	7	-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 (%)
ATGL	40	11	JSL	26	-7	ITC	-7	0	CAMS	-12	1
PERSISTENT	37	4	SUPREMEIND	15	-3	SHREECEM	-5	-1	VBL	-10	3
INDHOTEL	21	3	PRESTIGE	15	-4	SBILIFE	-3	0	DALBHARAT	-7	2
KALYANKJIL	21	3	CYIENT	14	-4	HINDPETRO	-2	-1	PAYTM	-6	1
ZOMATO	14	4	TORNTPHARM	12	-1	RAMCOCEM	-2	-1	JIOFIN	-6	0



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SECURITIES IN BAN FOR TRADE		
NO.	DATE	COMPANY NAME
1.	31-12-2024	NIL



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