

# DAILY DERIVATIVE OVERVIEW

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# DAILY DERIVATIVE OVERVIEW

## F&O HIGHLIGHTS

### LONG BUILD UP WAS SEEN IN THE NIFTY FUTURE

#### CREATE LONGS ON DECLINE WITH SL OF 23750 LEVELS.

- The Indian stock market commenced 2025 positively, with heavyweight stocks propelling benchmark indices higher and extending the pullback rally from yesterday's lows. The Nifty gained 98 points (0.41%) to close at 23,742.
- Long Build-Up was seen in the Nifty Futures where Open Interest rose by 0.11% with Nifty rising by 0.41%.
- Short Covering was seen in the Bank Nifty Futures where Open Interest fell by 0.43% with Bank Nifty rising by 0.39%.
- Nifty Open Interest Put Call ratio rose to 1.06 levels from 0.99 levels.
- Amongst the Nifty options (02-Jan Expiry), Call writing is seen at 23900-24000 levels, indicating Nifty is likely to find strong resistance in the vicinity of 23900-24000 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 FII's in the Index Futures segment where they net sold worth 767 cr with their Open Interest going up by 15580 contracts.

INDEX	EXPECTED TREND	CMP	BUY/SELL	STOP LOSS	TARGET
NIFTY FUT	UP	23897.85	BUY @ 23850	23750	24000
BANK NIFTY FUT	UP	51439.25	BUY @ 51350	51200	51800



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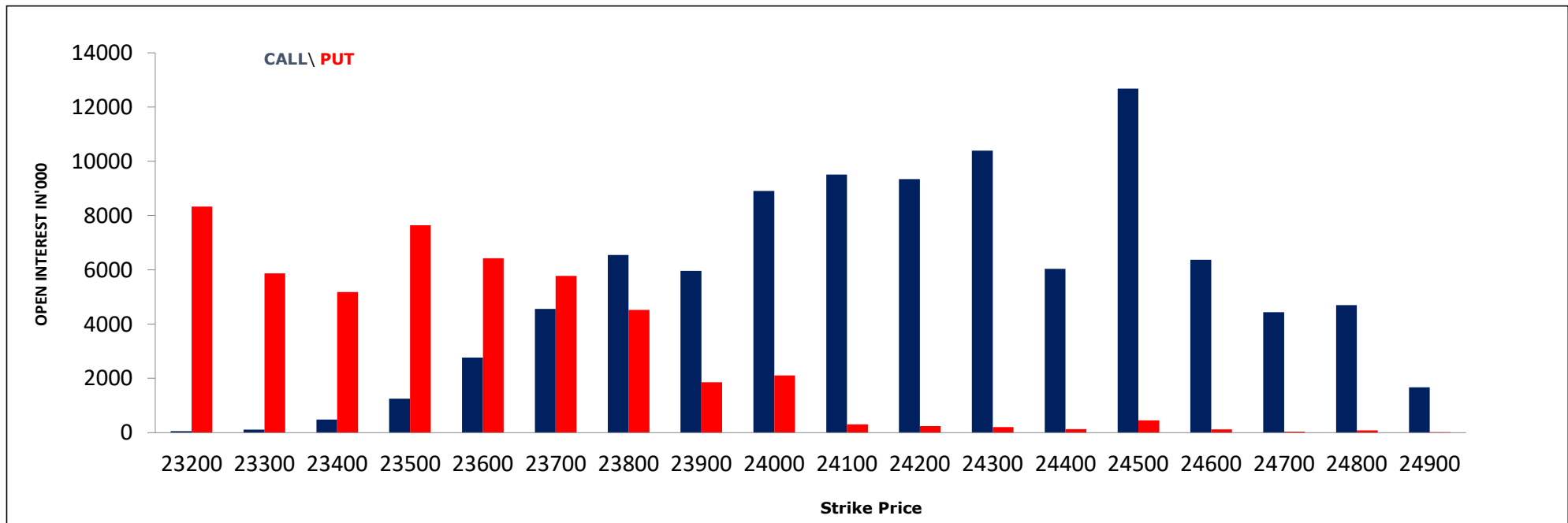
## F&O SNAPSHOT

	01 Jan 24	31 Dec 24	Absolute Change	% Change
NIFTY	23742.90	23644.80	98.10	0.41
NIFTY FUTURE JAN	23897.85	23805.85	92.00	0.39
PREMIUM/(DISCOUNT)	154.95	161.05	-6.10	N.A.
NIFTY FUT OI (Num. of Shares Cr.)	1.44	1.44	0.00	0.11
NIFTY OI PCR (Overall)	1.06	0.99	0.06	6.47
INDIA VIX(%)	14.51	14.45	0.06	0.42
BANKNIFTY	51060.60	50860.20	200.40	0.39
BANKNIFTY FUTURE JAN	51439.25	51286.15	153.10	0.30
BANKNIFTY FUT OI (Num. of shares Cr)	0.25	0.25	0.00	-0.43
STOCK FUT OI in Num. of Shares (Cr)	1091.72	1090.07	1.65	0.15
STOCK FUT OI (Rs Cr)	413348	411648	1700	0.41



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## NIFTY WEEKLY (02 - JAN) OPTION OPEN INTEREST DISTRIBUTION





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## FII ACTIVITY ON 01 JAN 2025

	BUY		SELL		NET	OPEN INTEREST	
	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)	(Rs Cr)	Contracts	Value (Rs Cr)
<b>Index Futures</b>	<b>15698</b>	<b>1042</b>	<b>27832</b>	<b>1809</b>	<b>-767</b>	<b>321194</b>	<b>21493</b>
Nifty Futures	8727	542	22397	1374	-832	205671	13147
Bank nifty Futures	3421	271	5101	415	-143	63593	4983
<b>Index Options</b>	<b>6830322</b>	<b>1036296</b>	<b>6793376</b>	<b>1023985</b>	<b>12311</b>	<b>4039236</b>	<b>467840</b>
Nifty Options	5318874	921915	5265855	908886	13029	2781106	370186
Bank nifty Options	1253121	98248	1269483	98989	-741	1114187	88542
<b>Stock Futures</b>	<b>148240</b>	<b>9580</b>	<b>159247</b>	<b>10339</b>	<b>-759</b>	<b>5149118</b>	<b>331622</b>
<b>Stock Options</b>	<b>510576</b>	<b>34352</b>	<b>509160</b>	<b>34329</b>	<b>22</b>	<b>734638</b>	<b>47034</b>

## FIIs' OPEN INTEREST (CONTRACTS)

Date	Index Futures	Nifty Futures	Bank nifty Futures	Index Options	Nifty Options	Banknifty Options	Stock Futures	Stock Options
01-Jan-24	<b>321194</b>	205671	63593	<b>4039236</b>	2781106	1114187	<b>5149118</b>	<b>734638</b>
31-Dec-24	<b>305614</b>	194347	62471	<b>3754629</b>	2561095	1091266	<b>5173111</b>	<b>654604</b>
<b>Net (Contracts)</b>	<b>15580</b>	<b>11324</b>	<b>1122</b>	<b>284607</b>	<b>220011</b>	<b>22921</b>	<b>-23993</b>	<b>80034</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 (%)
IRB	18	4	ITC	-10	0	SJVN	15	6	CROMPTON	-2	-5
INDIANB	16	-2	VBL	-9	2	IRB	18	4	CANFINHOME	15	-4
CANFINHOME	15	-4	LALPATHLAB	-6	2	MUTHOOTFIN	4	4	PAYTM	3	-3
SJVN	15	6	ESCORTS	-6	-1	MARUTI	0	3	PRESTIGE	0	-2
MANAPPURAM	13	2	ATGL	-5	-1	JUBLFOOD	-2	3	INDIANB	16	-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 (%)
IRB	18	4	INDIANB	16	-2	ESCORTS	-6	-1	ITC	-10	0
SJVN	15	6	CANFINHOME	15	-4	ATGL	-5	-1	VBL	-9	2
MANAPPURAM	13	2	JSL	10	0	IPCALAB	-4	0	LALPATHLAB	-6	2
CAMS	9	0	PIDILITIND	5	-1	INDHOTEL	-4	0	GUJGASLTD	-3	1
COROMANDEL	7	3	SUPREMEIND	5	0	ADANIENSOL	-3	0	APLAPOLLO	-3	1



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SECURITIES IN BAN FOR TRADE		
NO.	DATE	COMPANY NAME
1.	02-01-2025	MANAPPURAM



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