

DAILY DERIVATIVE OVERVIEW

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F&O HIGHLIGHTS

LONG BUILD UP IS SEEN IN THE NIFTY AND BANK NIFTY FUTURES

ACCUMULATE LONGS WITH SL OF 19850 LEVELS.

- Nifty ended higher on Nov 28 aided by a sharp rise post 1400 Hrs. At close, Nifty was up 0.48% or 95 points at 19889.7.
- Long build up is seen in the Nifty Futures where Open Interest rose by 3% with Nifty rising by 0.48%.
- Long build up is seen in the Bank Nifty Futures where Open Interest rose by 6% with Bank Nifty rising by 0.26%.
- Nifty Open Interest Put Call ratio rose to 1.22 levels from 0.99 levels. Amongst the Nifty options (30-Nov Expiry), Call writing is seen at 20000-20100 levels, Indicating Nifty is likely to find resistance in the vicinity of 20000 - 20100 levels. On the lower side, an immediate support is placed in the vicinity of 19800-19900 levels where we have seen Put writing .
- Muted activity is seen by FIIs' in the Index Futures segment where they net bought worth Rs 31 Cr with their Open Interest going up by 10062 contracts.

INDEX	EXPECTED TREND	CMP	BUY/SELL	STOP LOSS	TARGET
NIFTY FUT	UP	19937	BUY	19850	20050
BANK NIFTY FUT	UP	43984	BUY	43800	44300



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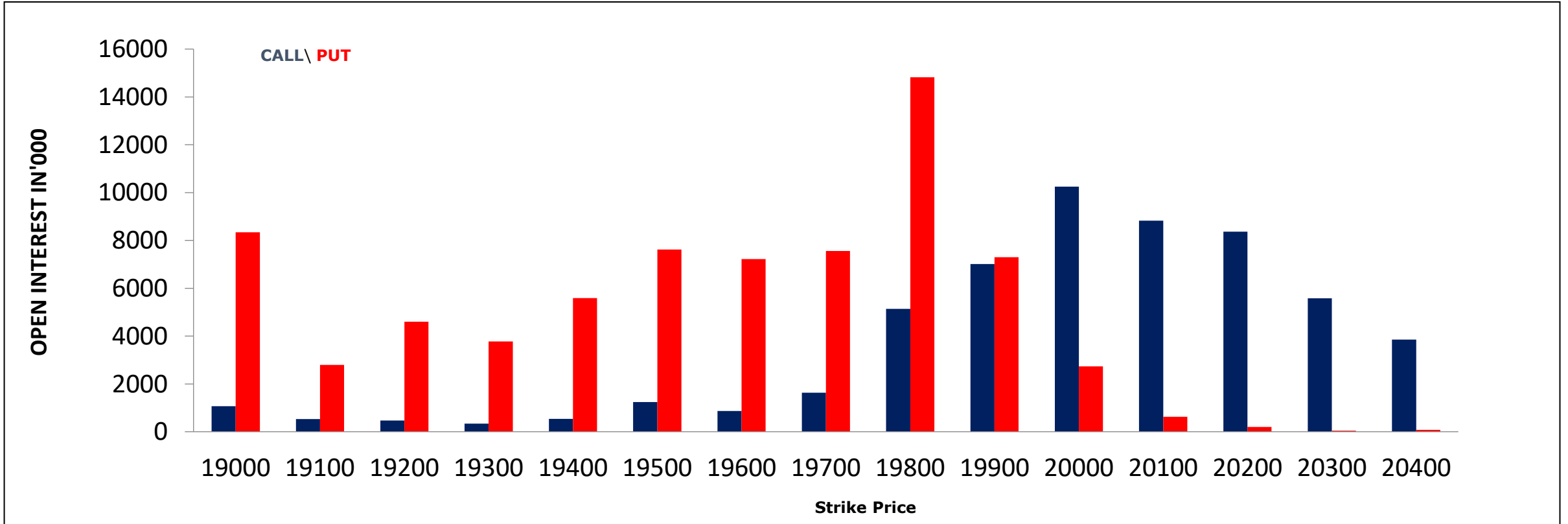
F&O SNAPSHOT

	28 Nov 23	24 Nov 23	Absolute Change	% Change
NIFTY	19889.70	19794.70	95.00	0.48
NIFTY FUTURE NOV	19936.70	19826.95	109.75	0.55
PREMIUM/(DISCOUNT)	47.00	32.25	14.75	N.A.
NIFTY FUT OI (Num. of Shares Cr.)	1.32	1.28	0.04	3.07
NIFTY OI PCR (Overall)	1.22	0.99	0.23	23.00
INDIA VIX(%)	12.18	11.33	0.85	7.50
BANKNIFTY	43880.95	43769.10	111.85	0.26
BANKNIFTY FUTURE NOV	43984.30	43805.55	178.75	0.41
BANKNIFTY FUT OI (Num. of shares Cr)	0.30	0.28	0.02	5.94
STOCK FUT OI in Num. of Shares (Cr)	755.78	756.83	-1.05	-0.14
STOCK FUT OI (Rs Cr)	290602	284986	5616	1.97



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NIFTY MONTHLY (30-NOV) OPTION OPEN INTEREST DISTRIBUTION





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FII ACTIVITY ON 28 NOV 2023

	BUY		SELL		NET	OPEN INTEREST	
	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)	(Rs Cr)	Contracts	Value (Rs Cr)
Index Futures	73017	6279	72734	6247	31	248009	20540
Nifty Futures	43278	4311	42837	4266	45	120800	12071
Bank nifty Futures	28958	1911	29279	1936	-25	116055	7671
Index Options	20373878	1572531	20794326	1607070	-34539	4157492	345284
Nifty Options	3746137	371619	3726597	369694	1925	2106413	209480
Bank nifty Options	8350241	549935	8264393	544967	4968	1964635	129315
Stock Futures	1239464	89968	1190997	86144	3823	2759000	200160
Stock Options	286801	21508	287385	21508	1	279106	20896

FIIs' OPEN INTEREST (CONTRACTS)

Date	Index Futures	Nifty Futures	Bank nifty Futures	Index Options	Nifty Options	Banknifty Options	Stock Futures	Stock Options
28-Nov-23	248009	120800	116055	4157492	2106413	1964635	2759000	279106
24-Nov-23	237947	110231	115992	3635676	1739513	1506161	2737113	302998
Net (Contracts)	10062	10569	63	521816	366900	458474	21887	-23892



DAILY DERIVATIVE OVERVIEW

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 (%)
TATACOMM	18	-2	HINDPETRO	-13	7	ADANIENT	11	9	GRANULES	-12	-2
SYNGENE	16	1	GRANULES	-12	-2	HINDPETRO	-13	7	TATACOMM	18	-2
MANAPPURAM	13	2	BHEL	-12	2	MCX	-2	7	DELTACORP	4	-2
NAVINFLUOR	13	-1	BERGEPAIN	-10	0	ADANI PORTS	-1	5	GLENMARK	1	-2
NTPC	12	1	TATACHEM	-9	1	TATAPOWER	10	5	BHARATFORG	7	-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 (%)
SYNGENE	16	1	TATACOMM	18	-2	GRANULES	-12	-2	HINDPETRO	-13	7
MANAPPURAM	13	2	NAVINFLUOR	13	-1	COROMANDEL	-5	-1	BHEL	-12	2
NTPC	12	1	ALKEM	8	0	IGL	-4	-1	BERGEPAIN	-10	0
ADANIENT	11	9	BHARATFORG	7	-2	ICICIPRULI	-4	-1	TATACHEM	-9	1
TATAPOWER	10	5	ITC	7	-1	PIIND	-4	-1	BATAINDIA	-9	1



DAILY DERIVATIVE OVERVIEW

MOST ACTIVE INDEX CALL & PUT OPTIONS (MONTHLY EXPIRY)

INDEX CALL OPTIONS

STRIKE	PRICE	VALUE (Rs. Cr.)	OI	OI CHANGE (%)
BANKNIFTY 43800 CE	264	428843	1895955	7
BANKNIFTY 44000 CE	139	373883	3606690	32
BANKNIFTY 43900 CE	197	334636	1391565	60
NIFTY 19900 CE	80	293373	7015500	-15
NIFTY 19800 CE	154	263889	5141900	-37

INDEX PUT OPTIONS

STRIKE	PRICE	VALUE (Rs. Cr.)	OI	OI CHANGE (%)
BANKNIFTY 43800 PE	88	383146	3156885	134
NIFTY 19800 PE	20	325501	14818900	93
BANKNIFTY 43900 PE	120	300679	1569330	283
BANKNIFTY 44000 PE	163	256141	2529855	145
BANKNIFTY 43700 PE	63	239275	2506155	43



DAILY DERIVATIVE OVERVIEW

MOST ACTIVE STOCKS CALL & PUT OPTIONS (MONTHLY EXPIRY)

STOCK CALL OPTIONS

STRIKE	PRICE	VALUE (Rs. Cr.)	OI	OI CHANGE (%)
ADANIENT 2500 CE	28	9023	1836900	135
ADANI PORTS 850 CE	7	3445	1688000	27
HAL 2300 CE	20	2061	673200	49
MARUTI 10600 CE	20	1660	426800	-5
BAJFINANCE 7100 CE	62	1497	197375	-44

STOCK PUT OPTIONS

STRIKE	PRICE	VALUE (Rs. Cr.)	OI	OI CHANGE (%)
ADANIENT 2300 PE	6	4066	1055400	467
BAJFINANCE 7000 PE	11	1180	448500	-3
HDFCBANK 1530 PE	6	1019	708400	-5
ADANI PORTS 820 PE	3	723	748800	79
MARUTI 10500 PE	24	655	135750	-1



DAILY DERIVATIVE OVERVIEW

SECURITIES IN BAN FOR TRADE

NO.	DATE	COMPANY NAME
1.	29-11-2023	BALRAMCHIN
2.	29-11-2023	BHEL
3.	29-11-2023	GRANULES
4.	29-11-2023	IBULHSGFIN



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