

DAILY DERIVATIVE OVERVIEW

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F&O HIGHLIGHTS

LONG BUILD UP IS SEEN IN THE NIFTY & BANKNIFTY FUTURES

ACCUMULATE LONGS WITH SL OF 20050 LEVELS.

- Nifty ended on a strong note on November 29 closing above 20,000 for the first time after September 20, 2023. At close, Nifty was up 1.04% or 206.9 points at 20096.6.
- Long build up is seen in the Nifty Futures where Open Interest rose by 6% with Nifty falling by 1%.
- Long build up is seen in the Bank Nifty Futures where Open Interest rose by 5% with Bank Nifty rising by 1.56%.
- Nifty Open Interest Put Call ratio rose to 1.47 levels from 1.22 levels. Amongst the Nifty options (30-Nov Expiry), Call writing is seen at 20200-20300 levels, Indicating Nifty is likely to find resistance in the vicinity of 20200 - 20300 levels. On the lower side, an immediate support is placed in the vicinity of 19900-20000 levels where we have seen Put writing .
- Long build up is seen by FIIs' in the Index Futures segment where they net bought worth Rs 1334 Cr with their Open Interest going up by 26003 contracts.

INDEX	EXPECTED TREND	CMP	BUY/SELL	STOP LOSS	TARGET
NIFTY FUT	UP	20131	BUY	20050	20250
BANK NIFTY FUT	UP	44663	BUY	44400	45000



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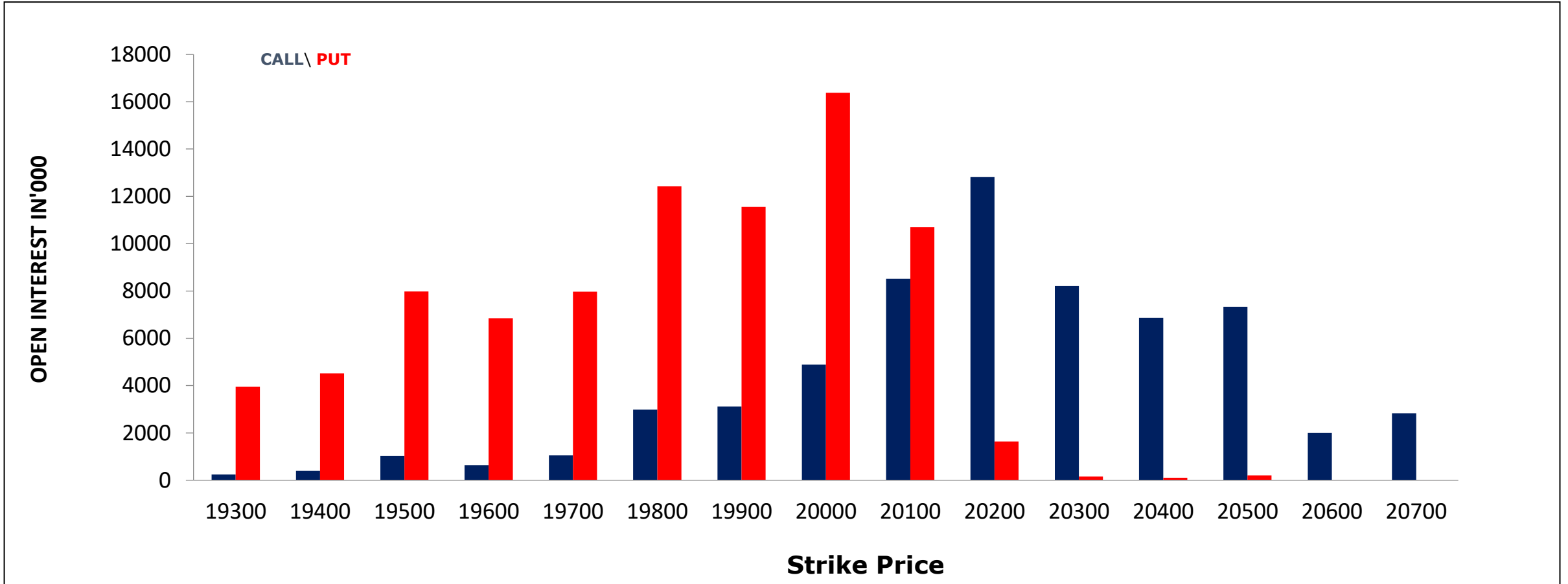
F&O SNAPSHOT

	29 Nov 23	28 Nov 23	Absolute Change	% Change
NIFTY	20096.60	19889.70	206.90	1.04
NIFTY FUTURE NOV	20131.45	19936.70	194.75	0.98
PREMIUM/(DISCOUNT)	34.85	47.00	-12.15	N.A.
NIFTY FUT OI (Num. of Shares Cr.)	1.40	1.32	0.07	5.63
NIFTY OI PCR (Overall)	1.47	1.22	0.26	21.19
INDIA VIX(%)	12.71	12.18	0.53	4.35
BANKNIFTY	44566.45	43880.95	685.50	1.56
BANKNIFTY FUTURE NOV	44662.65	43984.30	678.35	1.54
BANKNIFTY FUT OI (Num. of shares Cr)	0.31	0.30	0.01	4.78
STOCK FUT OI in Num. of Shares (Cr)	753.03	755.78	-2.75	-0.36
STOCK FUT OI (Rs Cr)	293566	290602	2963	1.02



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NIFTY MONTHLY (30-NOV) OPTION OPEN INTEREST DISTRIBUTION





DAILY DERIVATIVE OVERVIEW

FII ACTIVITY ON 29 NOV 2023

	BUY		SELL		NET	OPEN INTEREST	
	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)	(Rs Cr)	Contracts	Value (Rs Cr)
Index Futures	110269	9434	97216	8101	1334	274012	23375
Nifty Futures	61058	6147	47463	4777	1370	145215	14667
Bank nifty Futures	48433	3231	49504	3306	-75	117714	7907
Index Options	24099857	1810431	24128986	1815118	-4687	5472590	453764
Nifty Options	6047580	604526	6040023	604282	243	2551412	256373
Bank nifty Options	17488260	1162067	17520551	1166634	-4567	2705573	180867
Stock Futures	829545	60490	784409	57189	3301	2784996	204267
Stock Options	175072	13291	181292	13833	-541	240004	18185

FIIs' OPEN INTEREST (CONTRACTS)

Date	Index Futures	Nifty Futures	Bank nifty Futures	Index Options	Nifty Options	Banknifty Options	Stock Futures	Stock Options
29-Nov-23	274012	145215	117714	5472590	2551412	2705573	2784996	240004
28-Nov-23	248009	120800	116055	4157492	2106413	1964635	2759000	279106
Net (Contracts)	26003	24415	1659	1315098	444999	740938	25996	-39102



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 (%)
NTPC	13	0	ATUL	-22	2	MANAPPURAM	5	7	ZEEL	12	-2
ZEEL	12	-2	MCX	-17	-1	BHEL	-9	6	BALKRISIND	3	-1
BANDHANBNK	11	3	RAMCOCEM	-15	2	AARTIIND	1	6	ADANIENT	-2	-1
MOTHERSON	11	3	LTTS	-15	2	MUTHOOTFIN	4	5	MCX	-17	-1
HINDCOPPER	10	3	BERGEPAIN	-15	0	LICHSGFIN	4	5	ONGC	8	-1

LONG BUILDUP			SHORT BUILDUP			LONG UNWINDING			SHORT COVERING		
COMPANY	FUTURE OI (%)	PRICE (%)	COMPANY	FUTURE OI (%)	PRICE (%)	COMPANY	FUTURE OI (%)	PRICE (%)	COMPANY	FUTURE OI (%)	PRICE (%)
NTPC	13	0	ZEEL	12	-2	MCX	-17	-1	ATUL	-22	2
BANDHANBNK	11	3	HINDPETRO	9	0	BERGEPAIN	-15	0	RAMCOCEM	-15	2
MOTHERSON	11	3	ONGC	8	-1	JKCEMENT	-8	-1	LTTS	-15	2
HINDCOPPER	10	3	IDFCFIRSTB	6	0	DALBHARAT	-7	0	ALKEM	-14	0
COLPAL	9	1	NAUKRI	5	0	SIEMENS	-7	0	HDFCAMC	-13	1



DAILY DERIVATIVE OVERVIEW

MOST ACTIVE INDEX CALL & PUT OPTIONS (MONTHLY EXPIRY)

INDEX CALL OPTIONS

STRIKE	PRICE	VALUE (Rs. Cr.)	OI	OI CHANGE (%)
BANKNIFTY 44500 CE	221	943304	2186640	-27
BANKNIFTY 44400 CE	297	733511	723135	-54
BANKNIFTY 44300 CE	381	700743	845820	-62
NIFTY 20100 CE	62	696248	8512550	-4
BANKNIFTY 44600 CE	159	683186	1665060	23

INDEX PUT OPTIONS

STRIKE	PRICE	VALUE (Rs. Cr.)	OI	OI CHANGE (%)
BANKNIFTY 44000 PE	17	692976	4226010	67
NIFTY 20000 PE	13	680291	16375150	499
BANKNIFTY 44200 PE	27	630771	3253095	856
BANKNIFTY 44300 PE	37	628011	2754510	1640
BANKNIFTY 44100 PE	21	610680	2853735	402



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	7	4043	1680000	-9
HDFCBANK 1550 CE	9	2031	928950	-63
HEROMOTOCO 3800 CE	7	1974	152700	-22
MARUTI 10600 CE	20	1797	269200	-37
INFY 1460 CE	3	1509	1832800	-11

STOCK PUT OPTIONS

STRIKE	PRICE	VALUE (Rs. Cr.)	OI	OI CHANGE (%)
ADANIENT 2400 PE	22	2170	477000	-36
HDFCBANK 1540 PE	1	902	713350	94
MARUTI 10500 PE	4	643	152200	12
BAJFINANCE 7100 PE	19	552	123500	-28
HEROMOTOCO 3600 PE	2	513	176700	-11



DAILY DERIVATIVE OVERVIEW

SECURITIES IN BAN FOR TRADE

NO.	DATE	COMPANY NAME
1.	30-11-2023	HINDCOPPER
2.	30-11-2023	MANAPPURAM



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