

DAILY DERIVATIVE OVERVIEW

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DAILY DERIVATIVE OVERVIEW

F&O HIGHLIGHTS

SHORT BUILD UP WAS SEEN IN THE NIFTY FUTURES

ACCUMULATE SHORTS WITH SL OF 21150 LEVELS.

- Nifty snapped a seven-day gaining streak on Dec 07 to end marginally lower. At close, Nifty was down 0.17% or 36.6 points at 20901.2.
- Short Build-Up was seen in the Nifty Futures where Open Interest rose by 6.64% with Nifty falling by 0.17%.
- Long Build-Up was seen in the Bank Nifty Futures where Open Interest rose by 1.68% with Bank Nifty rising by 0.01%.
- Nifty Open Interest Put Call ratio fell to 1.15 levels from 1.18 levels.
- Amongst the Nifty options (14-Dec Expiry), Call writing is seen at 21000-21100 levels, indicating Nifty is likely to find strong resistance in the vicinity of 21000-21100 levels. On the lower side, an immediate support is placed in the vicinity of 20800-20900 levels where we have seen Put writing.
- Long build-up was seen by FII's in the Index Futures segment where they net bought worth 598 cr with their Open Interest going up by 2203 contracts.

INDEX	EXPECTED TREND	CMP	BUY/SELL	STOP LOSS	TARGET
NIFTY FUT	DOWN	21030.80	SELL AROUND 21100	21150	20950
BANK NIFTY FUT	DOWN	47047.15	SELL AROUND 47250	47350	46700



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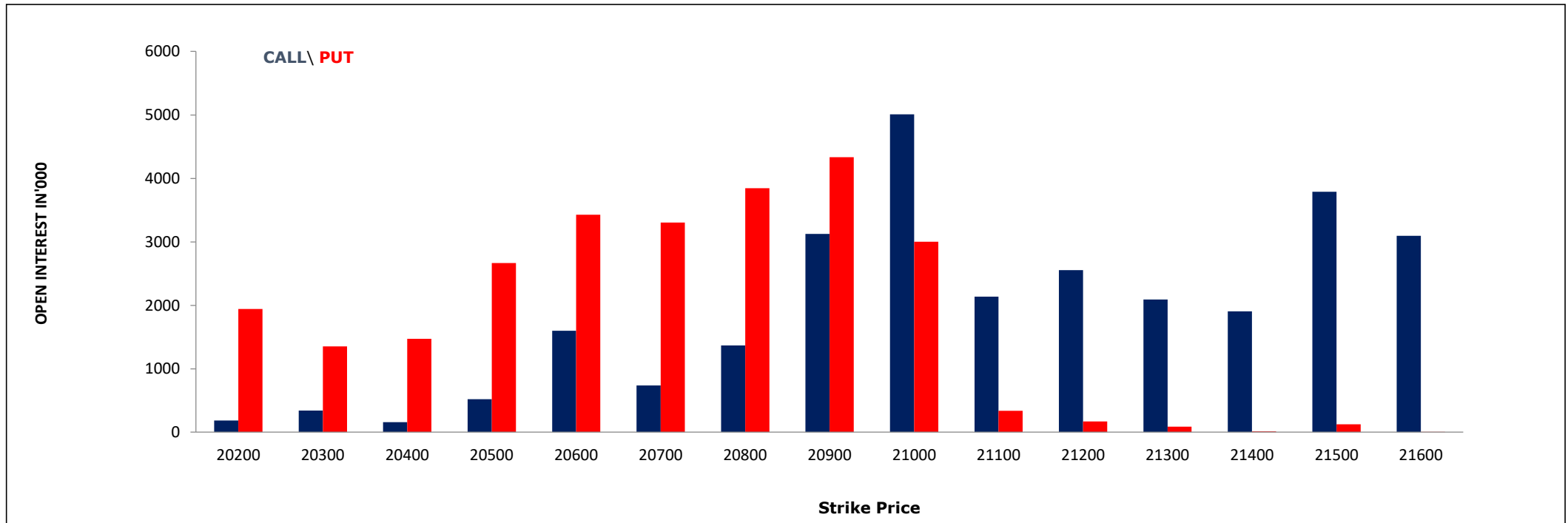
F&O SNAPSHOT

	07 Dec 23	06 Dec 23	Absolute Change	% Change
NIFTY	20901.15	20937.70	-36.55	-0.17
NIFTY FUTURE DEC	21030.80	21039.30	-8.50	-0.04
PREMIUM/(DISCOUNT)	129.65	101.60	28.05	N.A.
NIFTY FUT OI (Num. of Shares Cr.)	1.36	1.28	0.08	6.64
NIFTY OI PCR (Overall)	1.15	1.18	-0.03	-2.93
INDIA VIX(%)	12.67	13.74	-1.07	-7.79
BANKNIFTY	46841.40	46834.55	6.85	0.01
BANKNIFTY FUTURE DEC	47047.15	46926.20	120.95	0.26
BANKNIFTY FUT OI (Num. of shares Cr)	0.22	0.22	0.00	1.68
STOCK FUT OI in Num. of Shares (Cr)	739.84	724.57	15.27	2.11
STOCK FUT OI (Rs Cr)	285224	280639	4584	1.63



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NIFTY WEEKLY (14-DEC) OPTION OPEN INTEREST DISTRIBUTION





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FII ACTIVITY ON 07 DEC 2023

	BUY		SELL		NET (Rs Cr)	OPEN INTEREST	
	Contracts	Value (Rs Cr)	Contracts	Value (Rs Cr)		Contracts	Value (Rs Cr)
Index Futures	50007	4242	41412	3645	598	239467	22143
Nifty Futures	20747	2181	21014	2208	-27	150295	15814
Bank nifty Futures	29017	2043	20346	1432	610	82202	5805
Index Options	22234511	2042597	23128026	2136094	-93498	3102373	269757
Nifty Options	13674935	1428092	14548264	1519359	-91266	1414474	147821
Bank nifty Options	7521087	529598	7560381	533320	-3722	1337956	94008
Stock Futures	203384	15890	234512	18220	-2331	2620274	200349
Stock Options	321601	26119	330445	26855	-736	286213	22226

FIIs' OPEN INTEREST (CONTRACTS)

Date	Index Futures	Nifty Futures	Bank nifty Futures	Index Options	Nifty Options	Banknifty Options	Stock Futures	Stock Options
07-Dec-23	239467	150295	82202	3102373	1414474	1337956	2620274	286213
06-Dec-23	237264	145574	84531	3728982	2536947	924994	2633734	257881
Net (Contracts)	2203	4721	-2329	-626609	-1122473	412962	-13460	28332



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 (%)
BALRAMCHIN	63	-5	BEL	-13	3	TATAPOWER	11	11	BALRAMCHIN	63	-5
CONCOR	29	5	TATACOMM	-10	2	IEX	10	7	ABCAPITAL	8	-4
HINDUNILVR	15	-2	BATAINDIA	-7	1	CONCOR	29	5	IDFCFIRSTB	7	-3
APOLLOTYRE	14	-2	ZEEL	-6	5	ZEEL	-6	5	BHARTIARTL	7	-2
MGL	13	4	CANFINHOME	-6	1	MGL	13	4	HINDUNILVR	15	-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 (%)
CONCOR	29	5	BALRAMCHIN	63	-5	CHAMBLFERT	-5	-1	BEL	-13	3
MGL	13	4	HINDUNILVR	15	-2	SAIL	-4	0	TATACOMM	-10	2
INDIAMART	11	0	APOLLOTYRE	14	-2	L&TFH	-3	-1	BATAINDIA	-7	1
MCX	11	4	NATIONALUM	12	0	FEDERALBNK	-2	0	ZEEL	-6	5
TATAPOWER	11	11	ABBOTINDIA	9	0	BAJFINANCE	-2	0	CANFINHOME	-6	1



DAILY DERIVATIVE OVERVIEW

MOST ACTIVE INDEX CALL & PUT OPTIONS (WEEKLY EXPIRY)

INDEX CALL OPTIONS

STRIKE	PRICE	VALUE (Rs. Cr.)	OI	OI CHANGE (%)
BANKNIFTY 47000 CE	300	273234	2092770	9
BANKNIFTY 46800 CE	403	239019	753990	14
BANKNIFTY 46900 CE	349	197540	881910	45
BANKNIFTY 46700 CE	463	173162	479415	137
BANKNIFTY 46600 CE	527	132300	342540	265

INDEX PUT OPTIONS

STRIKE	PRICE	VALUE (Rs. Cr.)	OI	OI CHANGE (%)
BANKNIFTY 46500 PE	181	205469	1963785	106
BANKNIFTY 46600 PE	213	180946	1100955	376
BANKNIFTY 46800 PE	293	177134	1025235	67
BANKNIFTY 46700 PE	250	168463	1049235	189
BANKNIFTY 46900 PE	337	113108	839175	116



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MOST ACTIVE STOCKS CALL & PUT OPTIONS (MONTHLY EXPIRY)

STOCK CALL OPTIONS

STRIKE	PRICE	VALUE (Rs. Cr.)	OI	OI CHANGE (%)
MARUTI 11000 CE	118	3903	483000	-5
ADANI PORTS 1100 CE	37	1492	3292000	10
ADANI ENT 3000 CE	158	1331	1903500	15
NTPC 300 CE	4	1314	8322000	27
POWERGRID 230 CE	7	1266	5410800	-4

STOCK PUT OPTIONS

STRIKE	PRICE	VALUE (Rs. Cr.)	OI	OI CHANGE (%)
MARUTI 10700 PE	168	826	79050	30
BALRAMCHIN 400 PE	20	719	1737600	161
ADANI ENT 2900 PE	184	645	567900	5
HDFC BANK 1620 PE	17	638	950950	15
ADANI PORTS 900 PE	8	585	1971200	9



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SECURITIES IN BAN FOR TRADE

NO.	DATE	COMPANY NAME
1.	08-12-2023	BALRAMCHIN
2.	08-12-2023	DELTACORP
3.	08-12-2023	IBULHSGFIN
4.	08-12-2023	INDIACEM
5.	08-12-2023	NATIONALUM
6.	08-12-2023	SAIL
7.	08-12-2023	ZEEL



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