

**Derivative Insight**

December 11, 2024

**Index Snapshot:**

Stocks	Fut	% Change	Spot	Basis	Next Month Future	OI (Rs Cr)	OI % Change	PCR OI	PCR Vol	HV	IV
Nifty	24,682.60	-0.05%	24,610.05	72.55	24865.15	1357611	0.13%	0.86	0.98	16.28	14.99
Bank Nifty	53,699.50	0.31%	53,577.70	121.80	53914.95	398379	0.32%	1.02	0.90	20.33	17.44

**Option Analysis:**

The GIFT Nifty is trading flat, indicating a muted start for the day. Nifty futures were trading at 24,678.50.

Foreign institutional investors (FIIs) extended their buying on December 10, buying equities worth Rs 1,285.96 crore, while domestic institutional investors also bought equities worth Rs 605.79 crore on the same day.

**F & O Highlights:**

According to the weekly options data, the maximum open interest was seen at the 25,000 strike (with 1.19 crore contracts). This level can act as a key resistance level for the Nifty in the short term. It was followed by the 25,500 strike (1.14 crore contracts), and the 24,700 strike (1.12 crore contracts).

On the Put side, the 24,000 strike holds the maximum open interest (with 94.3 lakh contracts), which can act as a key support level for the Nifty. It was followed by the 24,300 strike (67.86 lakh contracts), and the 24,500 strike (61.44 lakh contracts).

Stocks added to F&O ban: Metropolis Healthcare

Stocks retained in F&O ban: Granules India, Manappuram Finance, PVR INOX, RBL Bank

**Institutional Trading Activity NSE & BSE**

Category	Buy Value Rs (Cr)	Sell Value Rs (Cr)	Net Value Rs (Cr)
FIIs	19,936.98	18,651.02	1,285.96
DIIIs	11,264.73	10,658.94	605.79
Fii Derivatives	1,137,036.19	1,159,887.64	-22,851.45
<b>Total</b>	<b>1,168,238</b>	<b>1,189,198</b>	<b>-20,960</b>

**FII Open Interest**

FII OI(Rs Cr)	10-Dec-24	Previous	% Change	FII OI (Qty)	10-Dec-24	Previous	% Change
Index Futures	7159.00	7183.00	-0.34%	Index Futures	88765.00	89338.00	-0.65%
Index Options	123230.00	119788.00	2.79%	Index Options	1529879.00	1492116.00	2.47%
Stock Futures	336031.00	336121.00	-0.03%	Stock Futures	4956023.00	4962753.00	-0.14%
Stock Options	74617.00	69227.00	7.22%	Stock Options	1122778.00	1039419.00	7.42%
<b>Total</b>	<b>541037.00</b>	<b>532319.00</b>	<b>1.61%</b>	<b>Total</b>	<b>7697445</b>	<b>7583626</b>	<b>1.48%</b>

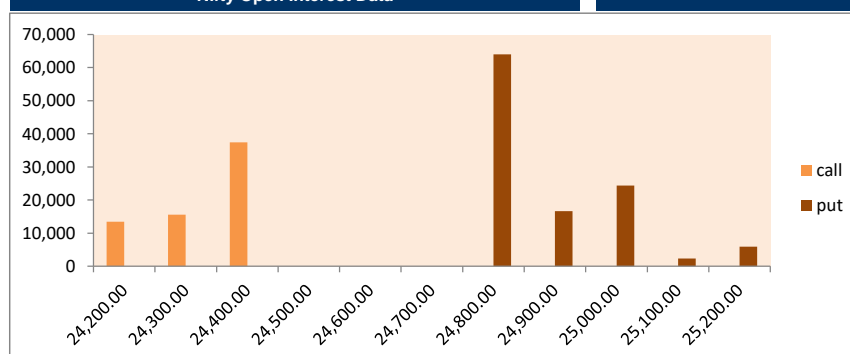
**F & O Turnover:**

Segment	Turnover (Rs.Cr)	% chg	No. of Contracts
Index Futures	18,174	-33.6%	265,513
Index Options	12283203.26	-59.2%	193,858,117
Stock Futures	76,268	-21.2%	1,130,740
Stock Options	451,392	8.1%	6,454,544
<b>Total</b>	<b>12,829,037</b>	<b>-54.0%</b>	<b>201,708,914</b>

**FII Derivatives Statistics-Turnover**

Particulars	Buy (Rs Cr)	Sell (Rs Cr)	Net	OI Total (Rs Cr)	Index	Stocks	Total
Index Futures	1935.35	2501.08	-565.73	Future	46554.00	326871.00	373425.00
Index Options	1052258.29	1068964.01	-16705.72	Call	904836.00	159895.00	1064731.00
Stock Futures	17030.37	18930.02	-1899.65	Put	804600.00	111345.00	915945.00
Stock Options	65812.18	69492.53	-3680.35				
<b>Total</b>	<b>1137036.19</b>	<b>1159887.64</b>	<b>-22851.45</b>	<b>Total</b>	<b>1755990.00</b>	<b>598111.00</b>	<b>2354101.00</b>

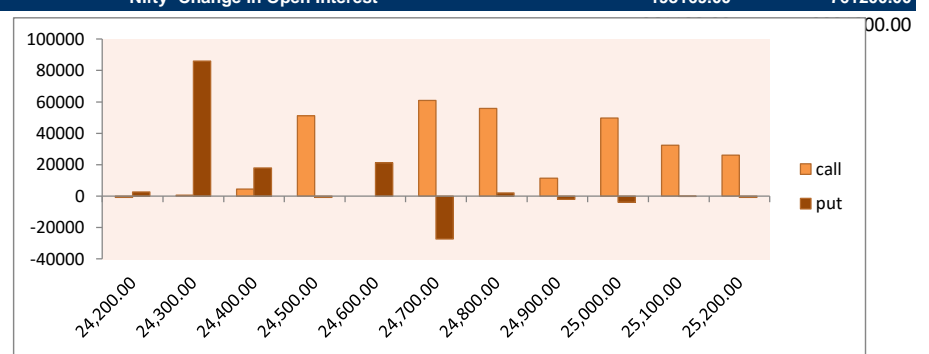
**Nifty Open Interest Data**



**Nifty -Change in Open Interest**

193169.00

761200.00



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...e a firm start on December 2, tracking cues from GIFT Nifty trading around 24,355.5, a short while ago this

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