

DAILY DERIVATIVE REPORT

October 1, 2024



No one is Original. Everyone is Derivative.

- Sonny Rollins

Index Dashboard

SYMBOL : NIFTY					
Expiry Date	Price	Price Chg.	Volume	OI	OI Chg.
31-Oct-24	25,990	-1.35%	81.79 L	1.49 Cr	-8.49%
28-Nov-24	26,124	-1.27%	6.72 L	11.03 L	-6.44%
26-Dec-24	26242.85	-1.21%	2.06 L	1.80 L	54.31%

Lot Size = 25

NIFTY OI	
Total CE OI : 13.40 Cr	Total CE OI Chg : 5.21 Cr
Total PE OI : 8.90 Cr	Total PE OI Chg : 24.43 L
Diff PE-CE OI : -4.50 Cr	Diff PE-CE OI Chg : -4.96 Cr
Trend OI : Bearish	Trend OI Chg : Bearish
Max CE OI Strike : 26000	Max PE OI Strike : 23050
Max CE OI Chg Strike : 26000	Max PE OI Chg Strike : 23050

SYMBOL : BANK NIFTY					
Expiry Date	Price	Price Chg.	Volume	OI	OI Chg.
30-Oct-24	53,435	-1.45%	22.20 L	17.88 L	-2.31%
27-Nov-24	53,736	-1.36%	1.75 L	2.20 L	-14.16%
24-Dec-24	54018.55	-1.27%	47.49 K	39.10 K	49.66%

Lot Size = 15

BANK NIFTY OI	
Total CE OI : 6.74 Cr	Total CE OI Chg : 1.92 Cr
Total PE OI : 3.92 Cr	Total PE OI Chg : 59.61 L
Diff PE-CE OI : -2.81 Cr	Diff PE-CE OI Chg : -1.32 Cr
Trend OI : Bearish	Trend OI Chg : Bearish
Max CE OI Strike : 54000	Max PE OI Strike : 43000
Max CE OI Chg Strike : 53500	Max PE OI Chg Strike : 52500

Key Market Indicators

	27-Sept	30-Sept	% Chg.
India Vix	11.96	12.78	6.86
Nifty (Spot)	26,178.95	25,810.85	-1.41
Bank Nifty (Spot)	53,834.30	52,978.10	-1.59
Nifty PCR	1.16	0.84	LU
Bank PCR	0.74	0.62	LU
NIFTY 50 - Adv./Dec	29 / 20	10 / 39.	-
F&O - Adv./Dec	121 / 58	63 / 116	-

Pivot levels- Nifty futures	
Support	25,860
Pivot	26,081
Resistance	26,210

Moving Averages - Nifty 50	
10 DEMA	25,821
20 DEMA	25,565
50 DSMA	25,007
200 DSMA	23,071

FII Statistics

30-Sept			
(INR Cr.)	BUY	SELL	NET
IDX Future	2800	4502	-1702.25
IDX Option	2255248	2269045	-13796.99
STK Future	29066	37886	-8819.64
STK Option	37021	36446	574.86
Total	2324136	2347880	-23744.02

Index approaching demand zone.

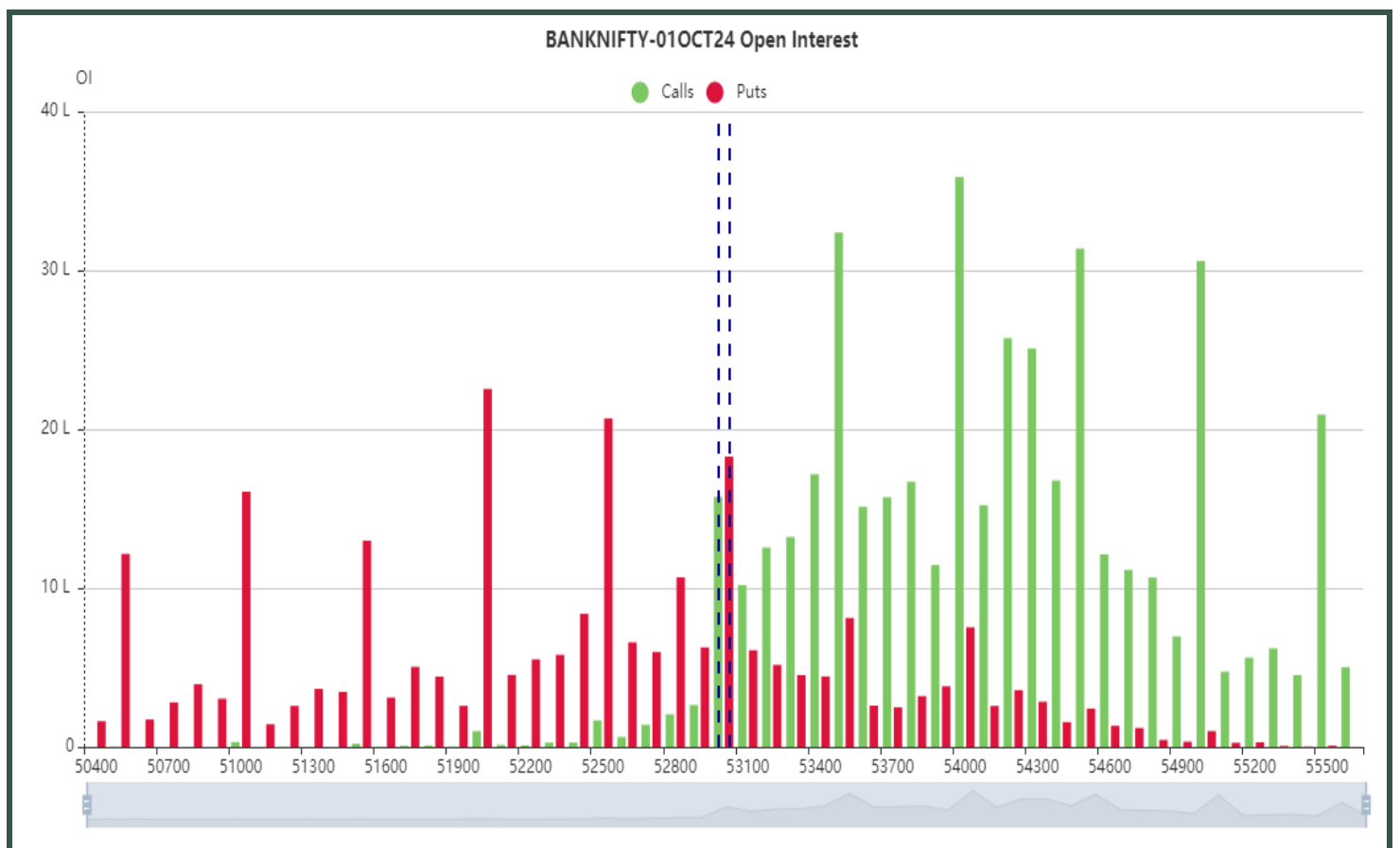
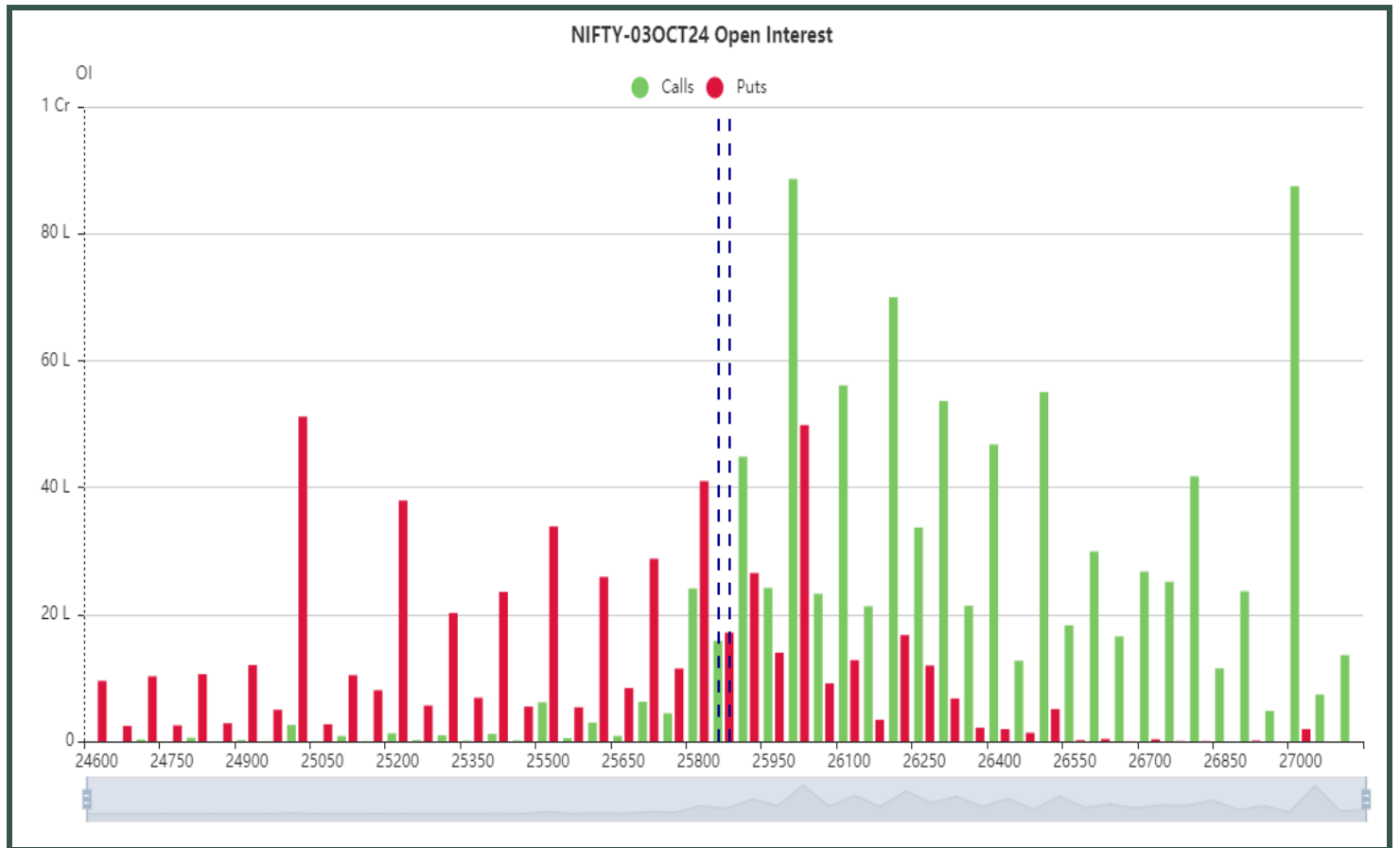
Nifty index extended its profit booking and closed in RED. The trend remains bullish, however loss of momentum can drag index down by 200-300 points. On the option front nifty future witnessed long unwinding followed by fall in OI. The PCR declined from 1.16 to 0.84 levels. The CE writing is seen at 26000 and 26100 and PE writing at 25600 levels.

Bank Nifty has now approached the demand zone of 53000 and likely to see some intraday bounce. On the option front bank nifty futures witnessed long unwinding followed by fall in OI. The PCR declined from 0.74 to 0.62 levels. The CE writing is seen at 53500 and PE writing at 52500 levels.

Stock watch list = JSW Steel, Syngene International, Coromandel International, Exide Inds.

Stocks in Ban: Balrampur Chini, Bandhan Bank, Hind Copper, RBL Bank.

Options Statistics



Open Interest Data

Participant wise Future Index OI

Participant	Long	Short	NOI	Change	Ratio
CLIENT	261530	453932	-192402	57169	0.37
DII	100326	156842	-56516	-1974	0.39
FII	443666	105239	338427	-22620	0.81
PRO	31659	121168	-89509	-32575	0.21

Participant wise Future Stock OI

Participant	Long	Short	NOI	Change	Ratio
CLIENT	2149018	274443	1874575	96454	0.89
DII	106446	3160201	-3053755	-35710	0.03
FII	2566428	1744754	821674	-112686	0.60
PRO	573832	216326	357506	51942	0.73

Long Built-Up (Oct Expiry)

STOCK	PRICE	Price (%)	OI (MN)	OI (%)
GRANULES	563	0.22	92,64,000	16.70
ATUL	7,750	0.42	9,18,600	10.83
CHAMBLFERT	534	0.70	1,08,28,100	7.85
BRITANNIA	6,392	1.04	26,19,200	7.56
BPCL	372.05	0.45	78582600	5.68

Short Built-Up (Oct Expiry)

STOCK	PRICE	Price (%)	OI (MN)	OI (%)
BALRAMCHIN	652	-0.93	83,26,400	12.69
HINDCOPPER	346	-0.42	4,24,13,250	10.48
RELIANCE	2,977	-3.39	5,53,86,000	10.41
NIFTYNXT50	77,267	-0.38	22,200	7.25
SBIN	792.7	-2.07	104184000	7.17

Short Covering (Oct Expiry)

STOCK	PRICE	Price (%)	OI (MN)	OI (%)
FEDERALBNK	197	1.40	7,06,85,000	-8.99
IDFC	114	0.91	8,07,10,000	-8.56
LALPATHLAB	3,332	0.87	6,66,300	-5.09
INDIAMART	2,970	1.11	15,00,000	-3.61
CONCOR	923.6	0.69	23900000	-2.63

Long Un-winding (Oct Expiry)

STOCK	PRICE	Price (%)	OI (MN)	OI (%)
FINNIFTY	24,673	-1.70	89,175	-8.66
NIFTY	25,990	-1.35	1,49,02,375	-8.49
MOTHERSON	213	-1.74	10,60,03,000	-5.41
MCX	5,711	-0.79	16,90,600	-3.77
POLYCAB	7013.3	-1.50	2213500	-2.76

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