

DAILY DERIVATIVE REPORT

September 4, 2024



No one is Original. Everyone is Derivative.

- Sonny Rollins

Index Dashboard

SYMBOL : NIFTY

Expiry Date	Price	Price Chg.	Volume	OI	OI Chg.
26-Sep-24	25,355	0.06%	32.39 L	1.51 Cr	0.76%
31-Oct-24	25,482	0.06%	1.74 L	10.89 L	1.76%
28-Nov-24	25596.30	0.04%	71.53 K	1.30 L	21.91

Lot Size = 25

NIFTY OI

Total CE OI : 9.56 Cr	Total CE OI Chg : 24.66 L
Total PE OI : 9.43 Cr	Total PE OI Chg : 48.88 L
Diff PE-CE OI : -12.19 L	Diff PE-CE OI Chg : 24.21 L
Trend OI : Bearish	Trend OI Chg : Bullish
Max CE OI Strike : 26000	Max PE OI Strike : 25000
Max CE OI Chg Strike : 25600	Max PE OI Chg Strike : 25300

SYMBOL : BANK NIFTY

Expiry Date	Price	Price Chg.	Volume	OI	OI Chg.
25-Sep-24	51,834	0.36%	16.65 L	23.61 L	-0.09%
30-Oct-24	52,138	0.36%	89.11 K	1.63 L	5.76%
27-Nov-24	52425.20	0.33%	24.68 K	18.43 K	14.01%

Lot Size = 15

BANK NIFTY OI

Total CE OI : 4.66 Cr	Total CE OI Chg : 18.02 L
Total PE OI : 5.07 Cr	Total PE OI Chg : 1.26 Cr
Diff PE-CE OI : 40.94 L	Diff PE-CE OI Chg : 1.08 Cr
Trend OI : Bullish	Trend OI Chg : Bullish
Max CE OI Strike : 53000	Max PE OI Strike : 51000
Max CE OI Chg Strike : 53000	Max PE OI Chg Strike : 51600

Key Market Indicators

	02-Sept	03-Sept	% Chg.
India Vix	14.06	13.93	-0.96
Nifty (Spot)	25278.70	25279.85	0.00
Bank Nifty (Spot)	51439.55	51689.10	0.49
Nifty PCR	1.18	1.20	LB
Bank PCR	0.89	1.07	LB
NIFTY 50 - Adv./Dec	27/23	21/29	-
F&O - Adv./Dec	82/97	106/73	-

Pivot levels- Nifty futures

Support	25273
Pivot	25336
Resistance	25416

Moving Averages - Nifty 50

10 DEMA	25046.07
20 DEMA	24845.68
50 DSMA	24510.19
200 DSMA	22565.41

FII Statistics

	03-Sept		
(INR Cr.)	BUY	SELL	NET
IDX Future	2764	2375	388.96
IDX Option	2943709	2918462	25246.57
STK Future	32782	26790	5992.09
STK Option	32102	32514	-412.28
Total	3011356	2980141	31215.34

Bank Nifty above 51500.

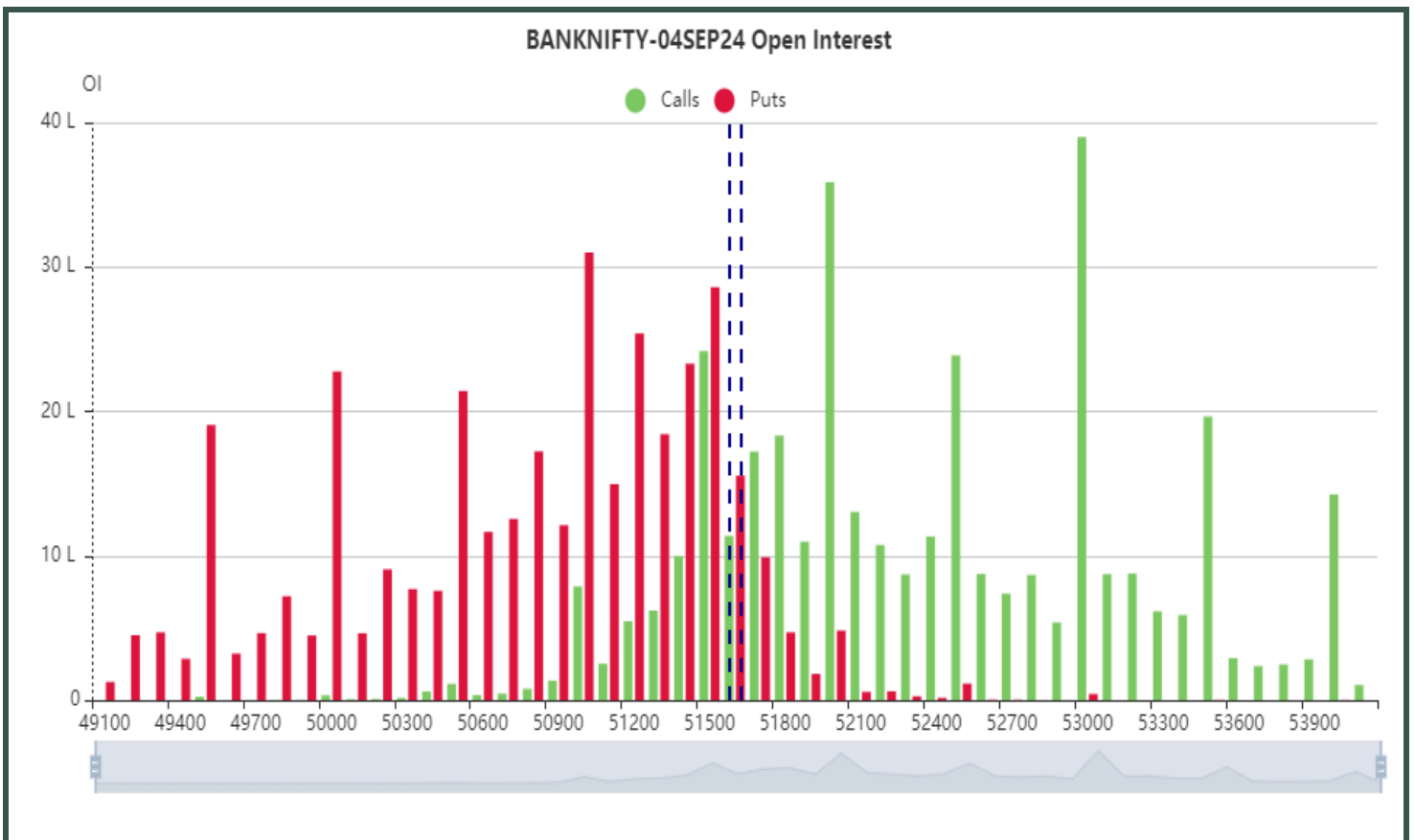
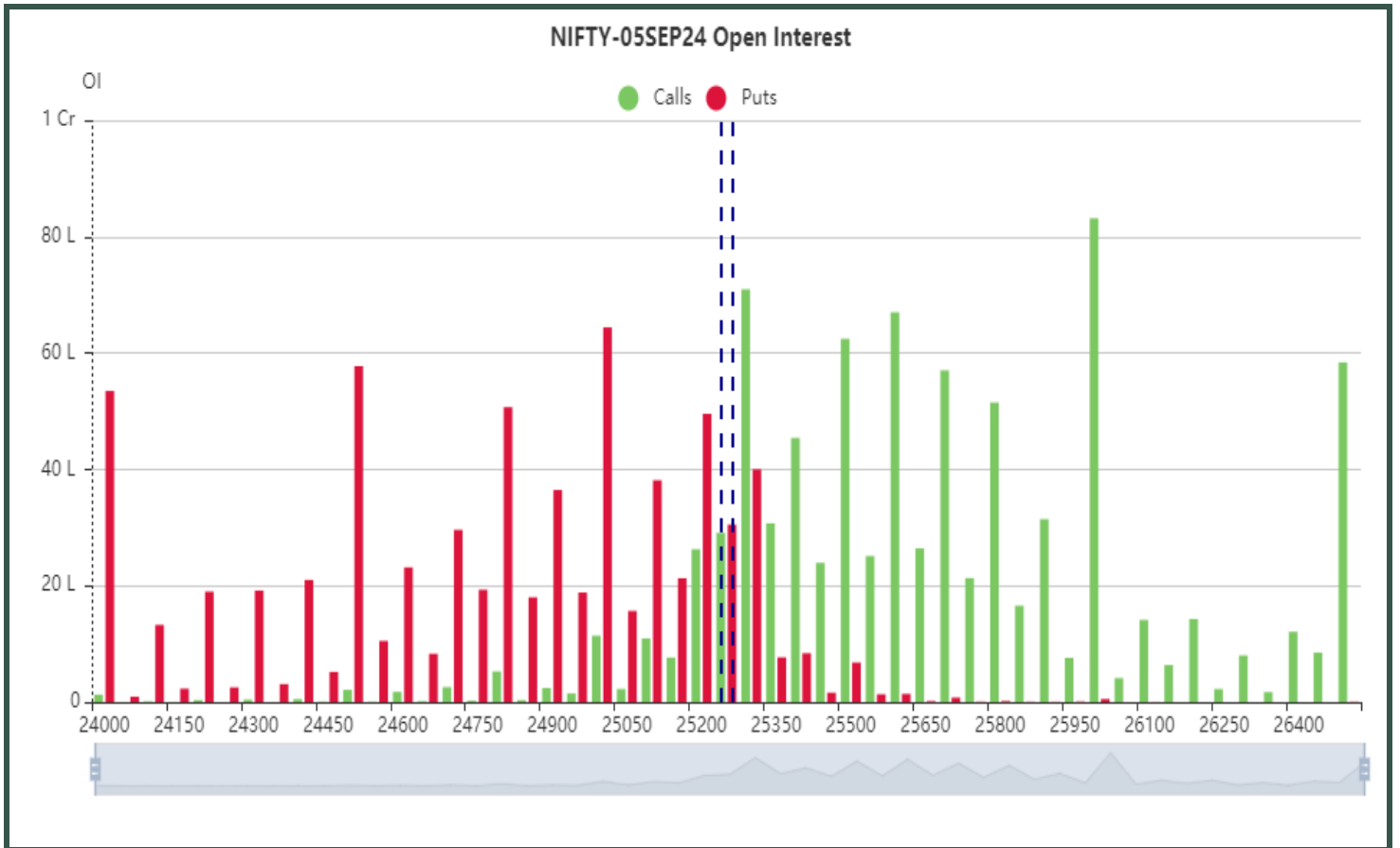
Nifty continued to consolidate on Tuesday and closed flat. View on the index continues to be bullish with a buy on dip approach. Any correction up to 25000 can be seen as a buying opportunity while Nifty seems to be heading towards 25800 levels in the upcoming trading sessions. Nifty Futures witnessed a long build-up with an increase in OI and PCR levels. On the options front, highest CE writing OI is seen at 25300 strike while highest PE writing OI is seen at 25000 strike.

Bank Nifty gained a fresh bullish momentum as it surged above the resistance of 51500 and closed near day's high. As it heads into the weekly expiry today, 51500 shall be acting as the new support. On the higher side, the index can be seen marching towards 53000 levels in the upcoming days. Bank Nifty Futures witnessed a long build up with an increase in the OI and PCR. On the options front, highest CE writing OI is seen at 52000 while highest PE writing OI is seen at 51200 strike.

Stocks to watch: TATACHEM, ICICIBANK, MFSL, SBILIFE.

Stocks in Ban: ABFRL, BALRAMCHIN, HINDCOPPER.

Options Statistics



Open Interest Data

Participant wise Future Index OI

Participant	Long	Short	NOI	Change	Ratio
CLIENT	294798	435462	-140664	-537	0.40
DII	103103	151252	-48149	-15683	0.41
FII	415094	176639	238455	5217	0.70
PRO	58986	108628	-49642	11003	0.35

Participant wise Future Stock OI

Participant	Long	Short	NOI	Change	Ratio
CLIENT	2225361	337675	1887686	-26794	0.87
DII	141923	3143525	-3001602	-7119	0.04
FII	2455100	1688410	766690	70548	0.59
PRO	610999	263773	347226	-36635	0.70

Long Built-Up (Sept Expiry)

STOCK	PRICE	Price (%)	OI (MN)	OI (%)
JKCEMENT	4,561	2.28	6,90,375	24.64
SBILIFE	1,932	2.11	74,59,875	22.18
IPCALAB	1,405	1.35	27,00,100	7.81
BALKRISIND	2,938	1.35	20,78,700	7.79
ICICIGI	2214.45	0.88	5048000	6.37

Short Built-Up (Sept Expiry)

STOCK	PRICE	Price (%)	OI (MN)	OI (%)
APOLLOHOSP	6,885	-0.52	17,55,750	5.82
SIEMENS	6,806	-0.21	24,50,700	5.73
AARTIIND	627	-0.63	1,31,16,000	5.37
TVSMOTOR	2,799	-0.31	72,05,100	5.01
UBL	2027.4	-0.68	1783600	4.55

Short Covering (Sept Expiry)

STOCK	PRICE	Price (%)	OI (MN)	OI (%)
DEEPAKNTR	2,951	0.85	21,46,200	-5.87
MUTHOOTFIN	1,988	0.88	35,74,450	-5.36
MGL	1,837	1.34	15,07,600	-5.30
HAL	4,849	3.05	1,19,37,000	-3.78
HDFCBANK	1642.2	0.61	160999300	-3.57

Long Un-winding (Sept Expiry)

STOCK	PRICE	Price (%)	OI (MN)	OI (%)
LALPATHLAB	3,379	-0.74	10,78,200	-5.72
BPCL	357	-0.89	5,89,60,800	-3.15
AUBANK	673	-0.88	1,93,81,000	-2.83
SUNPHARMA	1,818	-0.09	1,32,75,850	-2.61
HINDCOPPER	320.2	-0.30	39781800	-2.56

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