

DAILY DERIVATIVE REPORT

September 5, 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	25,248	-0.42%	55.45 L	1.52 Cr	1.21%
31-Oct-24	25,378	-0.41%	3.95 L	10.85 L	-0.34%
28-Nov-24	25494.60	-0.40%	1.22 L	1.49 L	14.99%

Lot Size = 25

NIFTY OI	
Total CE OI : 13.23 Cr	Total CE OI Chg : 3.75 Cr
Total PE OI : 10.97 Cr	Total PE OI Chg : 1.65 Cr
Diff PE-CE OI : -2.27 Cr	Diff PE-CE OI Chg : -2.10 Cr
Trend OI : Bearish	Trend OI Chg : Bearish
Max CE OI Strike : 25300	Max PE OI Strike : 25000
Max CE OI Chg Strike : 25200	Max PE OI Chg Strike : 25000

SYMBOL : BANK NIFTY					
Expiry Date	Price	Price Chg.	Volume	OI	OI Chg.
25-Sep-24	51,608	-0.44%	16.23 L	24.07 L	1.98%
30-Oct-24	51,917	-0.43%	91.52 K	1.77 L	9.00%
27-Nov-24	52229.80	-0.37%	23.23 K	25.65 K	39.14%

Lot Size = 15

BANK NIFTY OI	
Total CE OI : 8.70 Cr	Total CE OI Chg : 4.13 Cr
Total PE OI : 7.62 Cr	Total PE OI Chg : 2.71 Cr
Diff PE-CE OI : -1.08 Cr	Diff PE-CE OI Chg : -1.42 Cr
Trend OI : Bearish	Trend OI Chg : Bearish
Max CE OI Strike : 51400	Max PE OI Strike : 51400
Max CE OI Chg Strike : 51400	Max PE OI Chg Strike : 51400

Key Market Indicators

	03-Sept	04-Sept	% Chg.
India Vix	13.84	14.38	3.86
Nifty (Spot)	25279.85	25198.70	-0.32
Bank Nifty (Spot)	51689.10	51400.25	-0.56
Nifty PCR	1.20	1.08	SB
Bank PCR	1.07	0.90	SB
NIFTY 50 - Adv./Dec	21/29	18/31	-
F&O - Adv./Dec	106/73	84/93	-

Pivot levels- Nifty futures	
Support	25168
Pivot	25221
Resistance	25301

Moving Averages - Nifty 50	
10 DEMA	25073
20 DEMA	24879
50 DSMA	24543
200 DSMA	22594

FII Statistics

04-Sept			
(INR Cr.)	BUY	SELL	NET
IDX Future	2558	3892	-1333.46
IDX Option	3016783	3045864	-29081.38
STK Future	26439	31980	-5541.08
STK Option	32878	35074	-2196.39
Total	3078658	3116810	-38152.31

Bank Nifty above 51500.

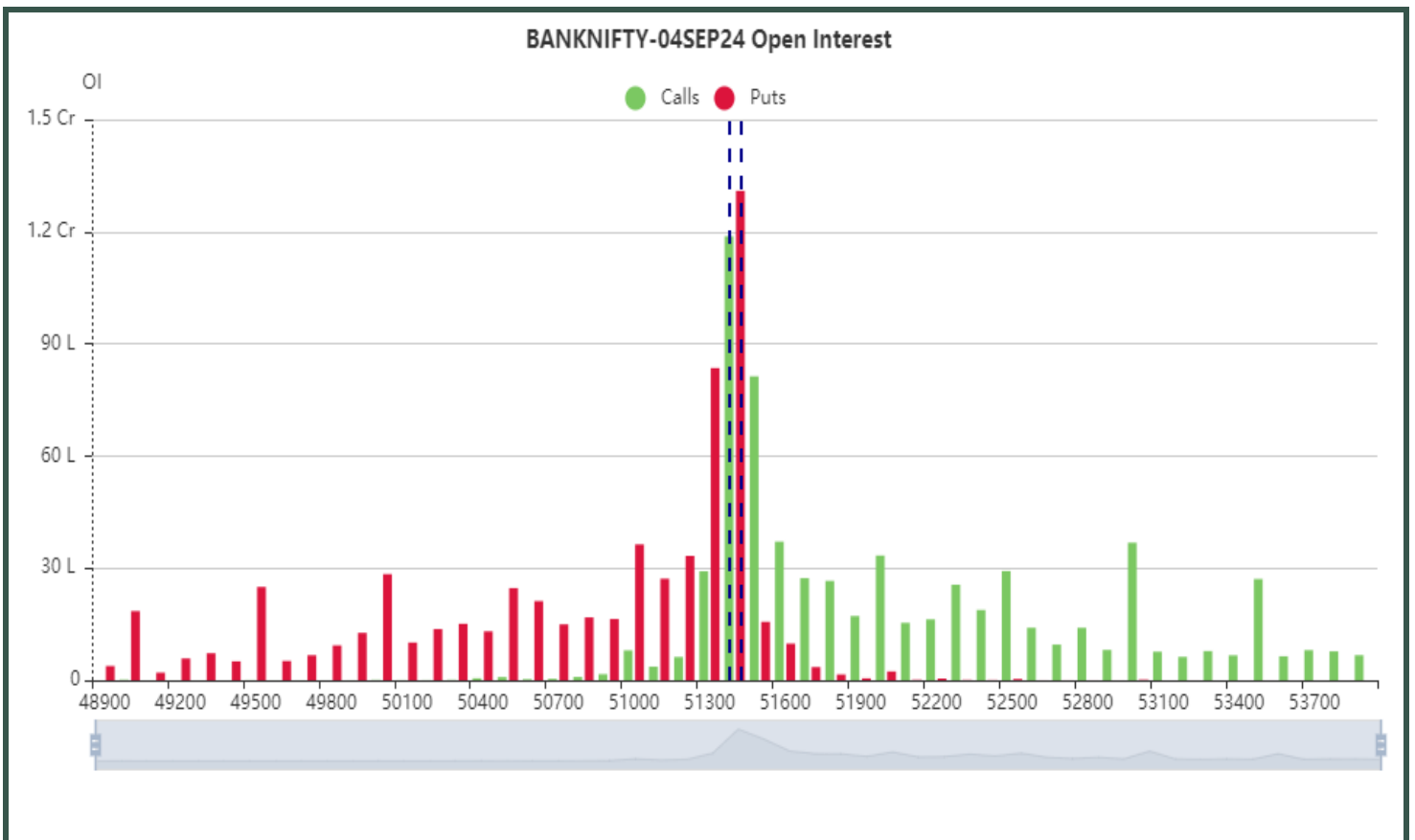
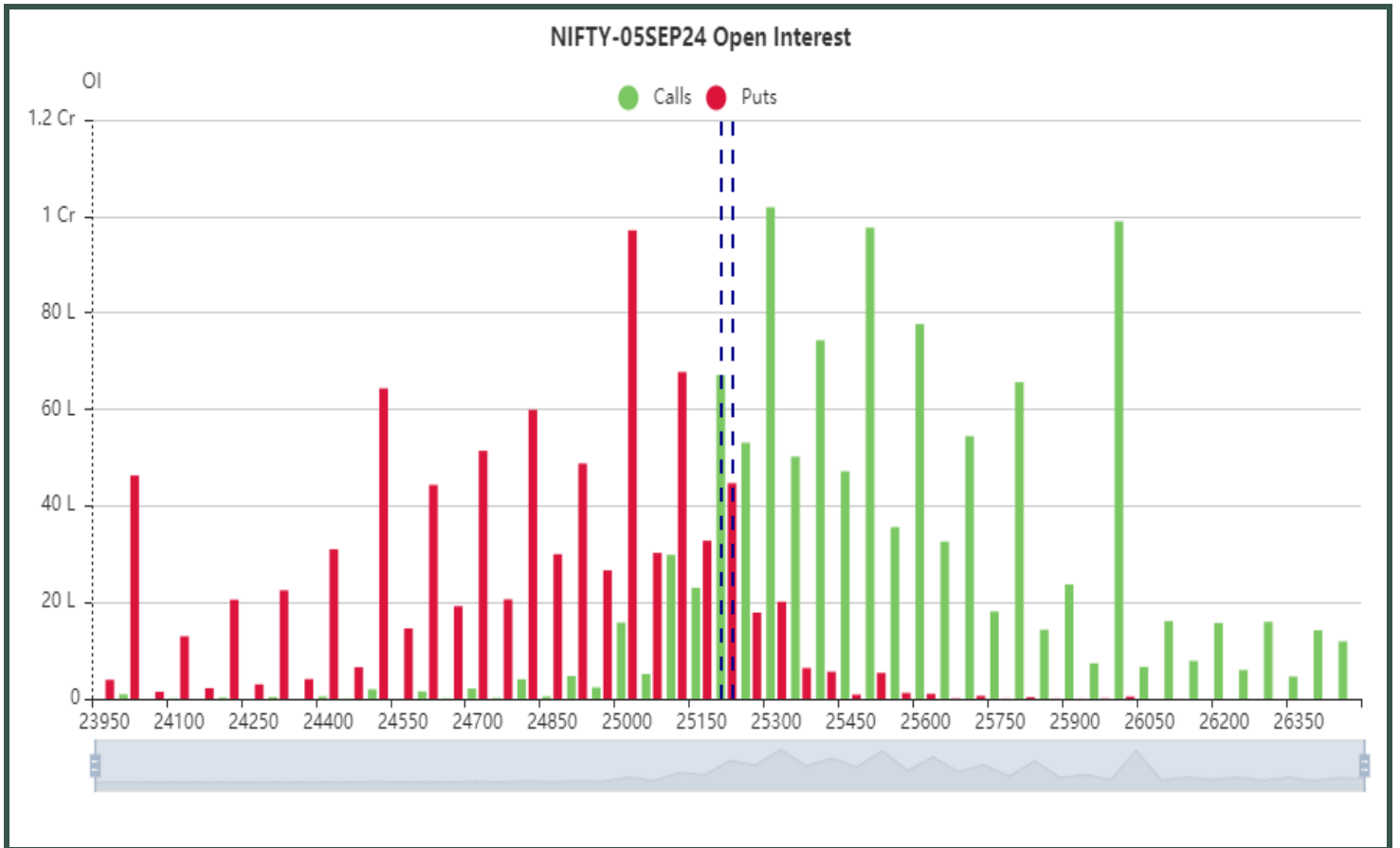
Nifty on Wednesday witnessed a bounce back post a gap down opening and closed near the day's high. However, going into the weekly expiry today, 25250-25300 shall act as a crucial resistance and a fresh long build-up can only be expected once the index breaches above the same. On the downside, 25000 should act as a support. Nifty Futures witnessed a short build-up with an increase in OI and decrease in 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 remained quiet on its weekly expiry and couldn't recover much post a gap down opening. Going ahead, a bullish stance can be taken only once the index breaks back above 51500 while on the down side, 51000 is expected to act as a support. Bank Nifty Futures witnessed a short build up with an increase in the OI and decrease in PCR. On the options front, highest CE writing OI is seen at 51500 while highest PE writing OI is seen at 51000 strike.

Stocks to watch: GRASIM, IPCALAB, INDHOTEL, DABUR.

Stocks in Ban: ABFRL, BALRAMCHIN, HINDCOPPER, RBLBANK.

Options Statistics



Open Interest Data

Participant wise Future Index OI

Participant	Long	Short	NOI	Change	Ratio
CLIENT	312902	422885	-109983	30681	0.43
DII	103103	149652	-46549	1600	0.41
FII	408535	188820	219715	-18740	0.68
PRO	60075	123258	-63183	-13541	0.33

Participant wise Future Stock OI

Participant	Long	Short	NOI	Change	Ratio
CLIENT	2256611	346590	1910021	22335	0.87
DII	145780	3144163	-2998383	3219	0.04
FII	2420647	1726767	693880	-72810	0.58
PRO	642349	247867	394482	47256	0.72

Long Built-Up (Sept Expiry)

STOCK	PRICE	Price (%)	OI (MN)	OI (%)
MFSL	1,140	0.41	58,40,800	10.20
BERGEPAIN	601	3.57	1,30,89,120	9.86
JKCEMENT	4,612	1.11	7,43,375	7.68
INDIAMART	3,071	1.18	10,45,800	7.59
SUNPHARMA	1835.1	0.96	14013650	5.56

Short Built-Up (Sept Expiry)

STOCK	PRICE	Price (%)	OI (MN)	OI (%)
TATACHEM	1,085	-2.47	1,01,31,000	9.83
PIIND	4,528	-0.84	18,60,250	9.47
RBLBANK	218	-4.24	8,30,05,000	7.33
DRREDDY	6,820	-1.05	26,52,000	5.92
WIPRO	522.05	-2.96	52407000	5.88

Short Covering (Sept Expiry)

STOCK	PRICE	Price (%)	OI (MN)	OI (%)
GNFC	698	1.39	64,55,800	-8.16
DEEPAKTR	3,002	1.71	20,12,100	-6.25
AUBANK	689	2.39	1,83,08,000	-5.54
BALRAMCHIN	592	0.07	97,40,800	-4.53
LALPATHLAB	3416.1	1.09	1032000	-4.28

Long Un-winding (Sept Expiry)

STOCK	PRICE	Price (%)	OI (MN)	OI (%)
GUJGASLTD	657	-1.65	84,05,000	-9.59
CROMPTON	468	-1.00	1,11,16,800	-7.13
ICICIBANK	1,239	-0.92	7,02,42,900	-6.68
HINDCOPPER	314	-1.98	3,78,87,050	-4.76
ABFRL	311.55	-1.94	56555200	-3.58

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