

DAILY DERIVATIVE REPORT

September 6, 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	25,237	-0.04%	39.22 L	1.49 Cr	-2.33%
31-Oct-24	25,373	-0.02%	2.85 L	10.94 L	0.77%
28-Nov-24	25494.85	0.00%	71.70 K	1.80 L	20.62%

Lot Size = 25

NIFTY OI

Total CE OI : 5.10 Cr	Total CE OI Chg : 3.01 Cr
Total PE OI : 4.95 Cr	Total PE OI Chg : 2.47 Cr
Diff PE-CE OI : -14.84 L	Diff PE-CE OI Chg : -53.73 L
Trend OI : Bearish	Trend OI Chg : Bearish
Max CE OI Strike : 26000	Max PE OI Strike : 25000
Max CE OI Chg Strike : 25200	Max PE OI Chg Strike : 24000

SYMBOL : BANK NIFTY

Expiry Date	Price	Price Chg.	Volume	OI	OI Chg.
25-Sep-24	51,728	0.23%	8.81 L	23.69 L	-1.60%
30-Oct-24	52,029	0.22%	55.44 K	1.77 L	-0.19%
27-Nov-24	52340.20	0.21%	15.53 K	25.07 K	-2.28%

Lot Size = 15

BANK NIFTY OI

Total CE OI : 3.25 Cr	Total CE OI Chg : 1.37 Cr
Total PE OI : 2.56 Cr	Total PE OI Chg : 1.02 Cr
Diff PE-CE OI : -69.24 L	Diff PE-CE OI Chg : -34.60 L
Trend OI : Bearish	Trend OI Chg : Bearish
Max CE OI Strike : 51500	Max PE OI Strike : 51500
Max CE OI Chg Strike : 59000	Max PE OI Chg Strike : 42000

Key Market Indicators

	04-Sept	05-Sept	% Chg.
India Vix	14.38	14.21	-1.18
Nifty (Spot)	25198.70	25145.10	-0.21
Bank Nifty (Spot)	51400.25	51473.05	0.14
Nifty PCR	1.08	0.92	LU
Bank PCR	0.90	0.84	SC
NIFTY 50 - Adv./Dec	18/31	17/33	-
F&O - Adv./Dec	84/93	100/79	-

Pivot levels- Nifty futures

Support	25191
Pivot	25271
Resistance	25317

Moving Averages - Nifty 50

10 DEMA	25086
20 DEMA	24904
50 DSMA	24571
200 DSMA	22621

FII Statistics

	05-Sept		
(INR Cr.)	BUY	SELL	NET
IDX Future	1597	2267	-670.19
IDX Option	2365788	2424459	-58671.1
STK Future	24751	28951	-4200.55
STK Option	33053	35751	-2698.12
Total	2425188	2491428	-66239.96

Nifty sheds gains on weekly expiry.

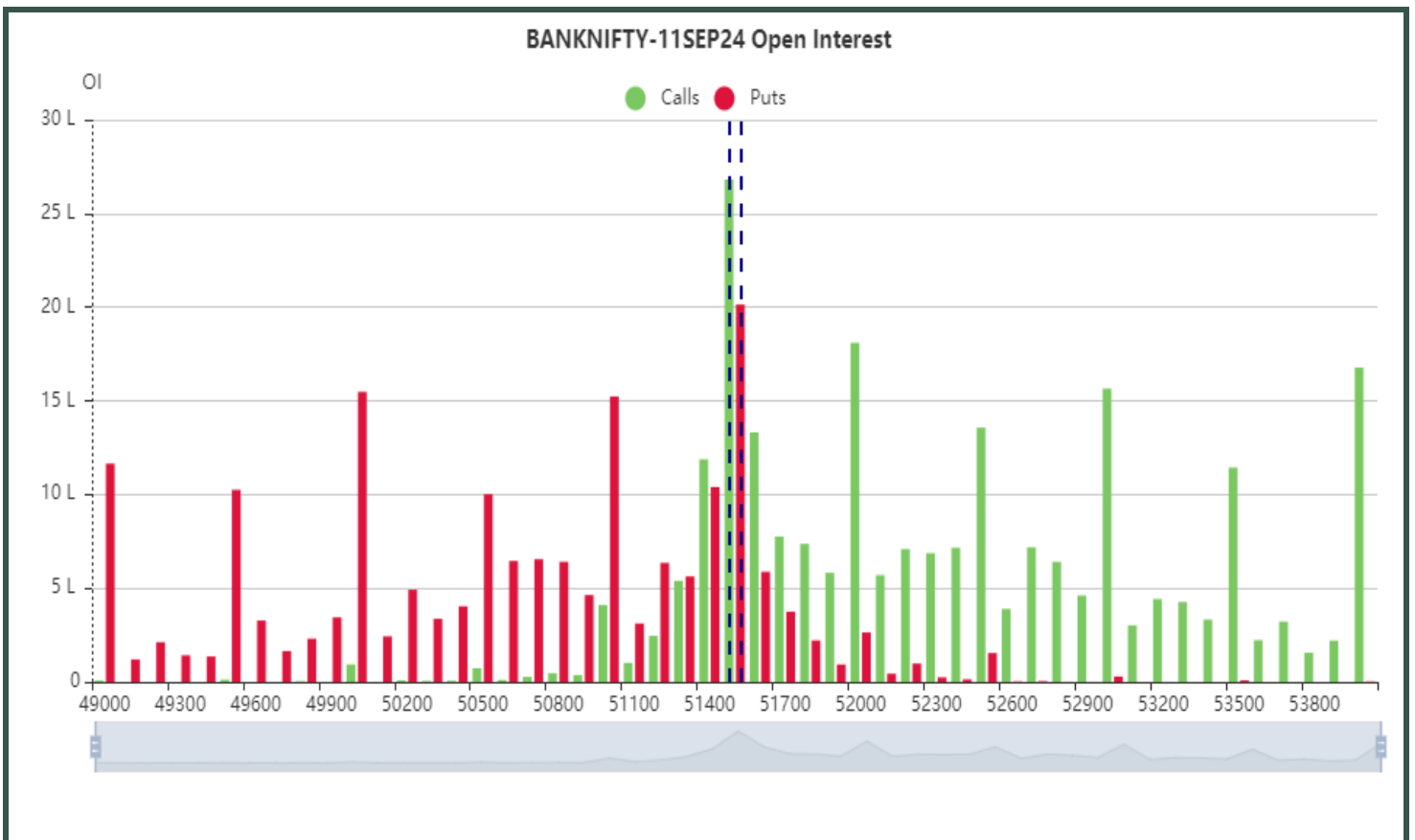
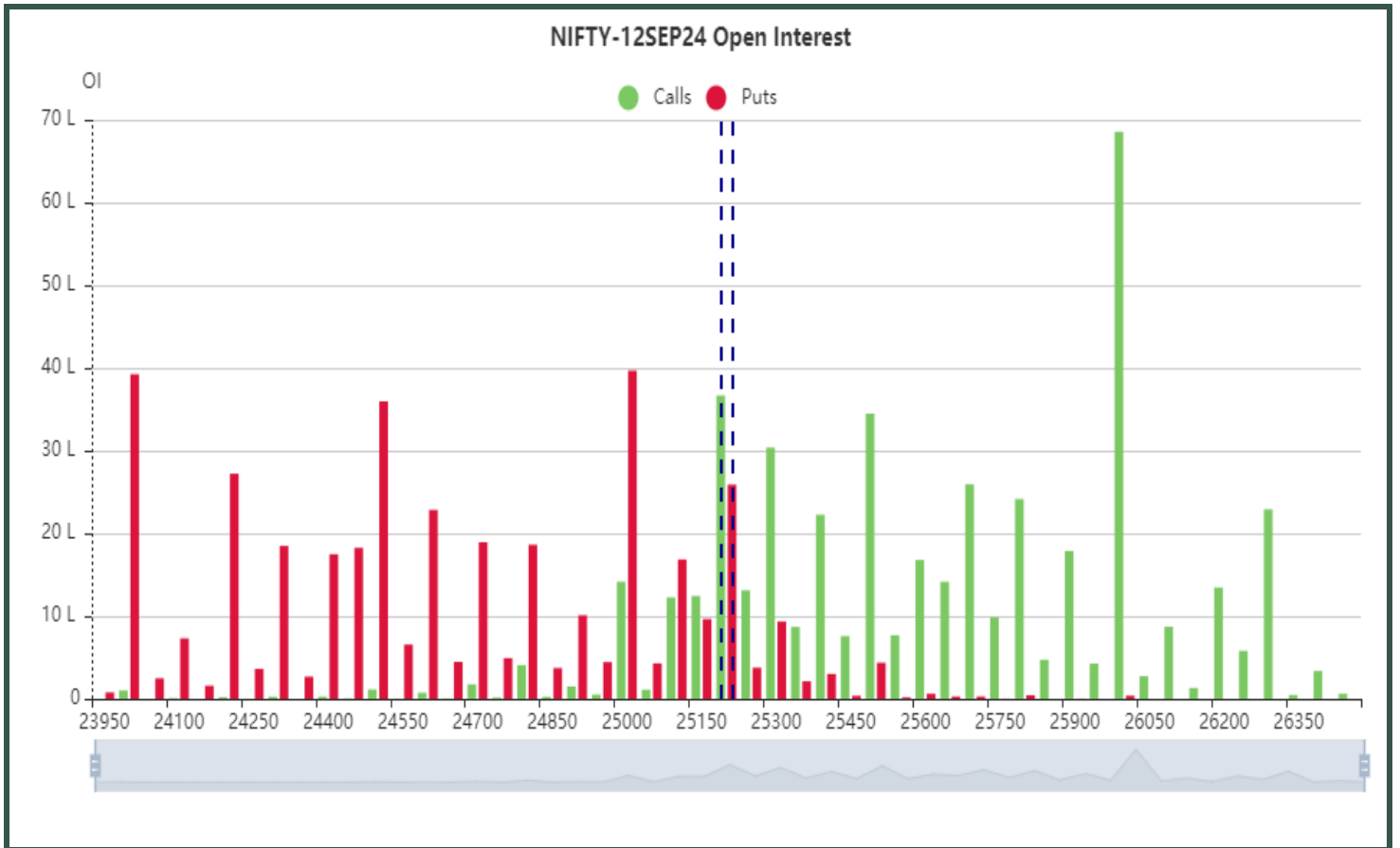
Nifty traded with a bearish bias on the weekly expiry as it faced a rejection from 25300 levels post a gap up opening and closed near the day's low. 25000-25100 shall continue to act as a support range for Nifty where buying can be planned while on the higher side, resistance can be seen at 25500 levels. Nifty Futures witnessed a long unwinding with a decrease in OI and PCR levels. On the options front, highest CE writing OI is seen at 25200 strike while highest PE writing OI is seen at 25000 strike.

Bank Nifty on Thursday traded sideways within a narrow range of 300 points. Going into today, the index can be expected to bounce back from 51200 levels and move towards 52000 on the higher side. Bank Nifty Futures witnessed a short covering with decrease in the OI and 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: INDHOTEL, TITAN, CUB, COFORGE.

Stocks in Ban: ABFRL, BALRAMCHIN, BIOCON, BANDHANBANK, CHAMBELFERT, HINDCOPPER, RBLBANK.

Options Statistics



Open Interest Data

Participant wise Future Index OI

Participant	Long	Short	NOI	Change	Ratio
CLIENT	312228	402921	-90693	19290	0.44
DII	102894	164934	-62040	-15491	0.38
FII	393437	184102	209335	-10380	0.68
PRO	59517	116119	-56602	6581	0.34

Participant wise Future Stock OI

Participant	Long	Short	NOI	Change	Ratio
CLIENT	2293019	347449	1945570	35549	0.87
DII	151785	3164787	-3013002	-14619	0.05
FII	2385539	1744335	641204	-52676	0.58
PRO	673618	247390	426228	31746	0.73

Long Built-Up (Sept Expiry)

STOCK	PRICE	Price (%)	OI (MN)	OI (%)
MUTHOOTFIN	1,998	1.85	38,61,550	11.21
GMRINFRA	96	2.82	32,66,66,250	9.42
IPCALAB	1,448	2.05	29,97,800	7.66
JKCEMENT	4,636	0.52	7,98,875	7.47
GNFC	707.7	1.35	6814600	5.56

Short Built-Up (Sept Expiry)

STOCK	PRICE	Price (%)	OI (MN)	OI (%)
CHAMBLFERT	515	-3.29	1,33,81,700	10.01
TATACHEM	1,084	-0.04	1,08,09,150	6.69
RELIANCE	2,999	-1.25	5,14,64,250	6.60
BATAINDIA	1,445	-0.57	30,00,750	6.13
BEL	291.4	-2.85	163256550	5.26

Short Covering (Sept Expiry)

STOCK	PRICE	Price (%)	OI (MN)	OI (%)
PVRINOX	1,581	3.60	32,09,602	-11.26
IEX	210	0.95	6,54,71,250	-5.03
ASIANPAINT	3,247	0.18	90,18,600	-4.69
RAMCOCEM	850	0.72	1,05,28,950	-4.63
LICHSGFIN	711.4	2.38	28196000	-4.56

Long Un-winding (Sept Expiry)

STOCK	PRICE	Price (%)	OI (MN)	OI (%)
LALPATHLAB	3,412	-0.13	9,49,500	-7.99
BAJAJFINSV	1,873	-0.18	1,27,73,500	-3.88
HDFCLIFE	754	-0.91	2,26,43,500	-3.40
SBILIFE	1,914	-0.34	71,00,250	-3.25
BRITANNIA	5874.45	-1.17	2337800	-3.02

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