

DAILY DERIVATIVE REPORT

September 10, 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	24,985	0.32%	53.49 L	1.37 Cr	-3.92%
31-Oct-24	25,114	0.28%	4.05 L	11.46 L	-1.66%
28-Nov-24	25237.30	0.29%	1.22 L	2.68 L	4.09%

Lot Size = 25

NIFTY OI	
Total CE OI : 11.22 Cr	Total CE OI Chg : 22.25 L
Total PE OI : 7.55 Cr	Total PE OI Chg : 88.26 L
Diff PE-CE OI : -3.67 Cr	Diff PE-CE OI Chg : 66.01 L
Trend OI : Bearish	Trend OI Chg : Bullish
Max CE OI Strike : 26000	Max PE OI Strike : 24000
Max CE OI Chg Strike : 25400	Max PE OI Chg Strike : 24900

SYMBOL : BANK NIFTY					
Expiry Date	Price	Price Chg.	Volume	OI	OI Chg.
25-Sep-24	51,267	0.96%	22.17 L	23.61 L	-6.18%
30-Oct-24	51,580	0.93%	1.77 L	2.36 L	-3.58%
27-Nov-24	51891.20	0.91%	60.62 K	57.38 K	-2.65%

Lot Size = 15

BANK NIFTY OI	
Total CE OI : 5.51 Cr	Total CE OI Chg : -81.04 L
Total PE OI : 4.67 Cr	Total PE OI Chg : 1.17 Cr
Diff PE-CE OI : -84.03 L	Diff PE-CE OI Chg : 1.98 Cr
Trend OI : Bearish	Trend OI Chg : Bullish
Max CE OI Strike : 59000	Max PE OI Strike : 50500
Max CE OI Chg Strike : 53000	Max PE OI Chg Strike : 50500

Key Market Indicators

	06-Sept	09-Sept	% Chg.
India Vix	15.22	14.24	-6.43
Nifty (Spot)	24852.15	24936.40	0.34
Bank Nifty (Spot)	50576.85	51117.80	1.07
Nifty PCR	0.92	0.96	SC
Bank PCR	0.60	0.87	SC
NIFTY 50 - Adv./Dec	8/42	26/24	-
F&O - Adv./Dec	24/156	95/83	-

Pivot levels- Nifty futures	
Support	24,867
Pivot	24,934
Resistance	25,052

Moving Averages - Nifty 50	
10 DEMA	25024
20 DEMA	24903
50 DSMA	24609
200 DSMA	22672

FII Statistics

06-Sept			
(INR Cr.)	BUY	SELL	NET
IDX Future	2478	2851	-372.61
IDX Option	2011991	2005477	6513.4
STK Future	24998	27560	-2561.98
STK Option	42146	44458	-2311.66
Total	2081613	2080346	1267.15

Bank Nifty back above 51000.

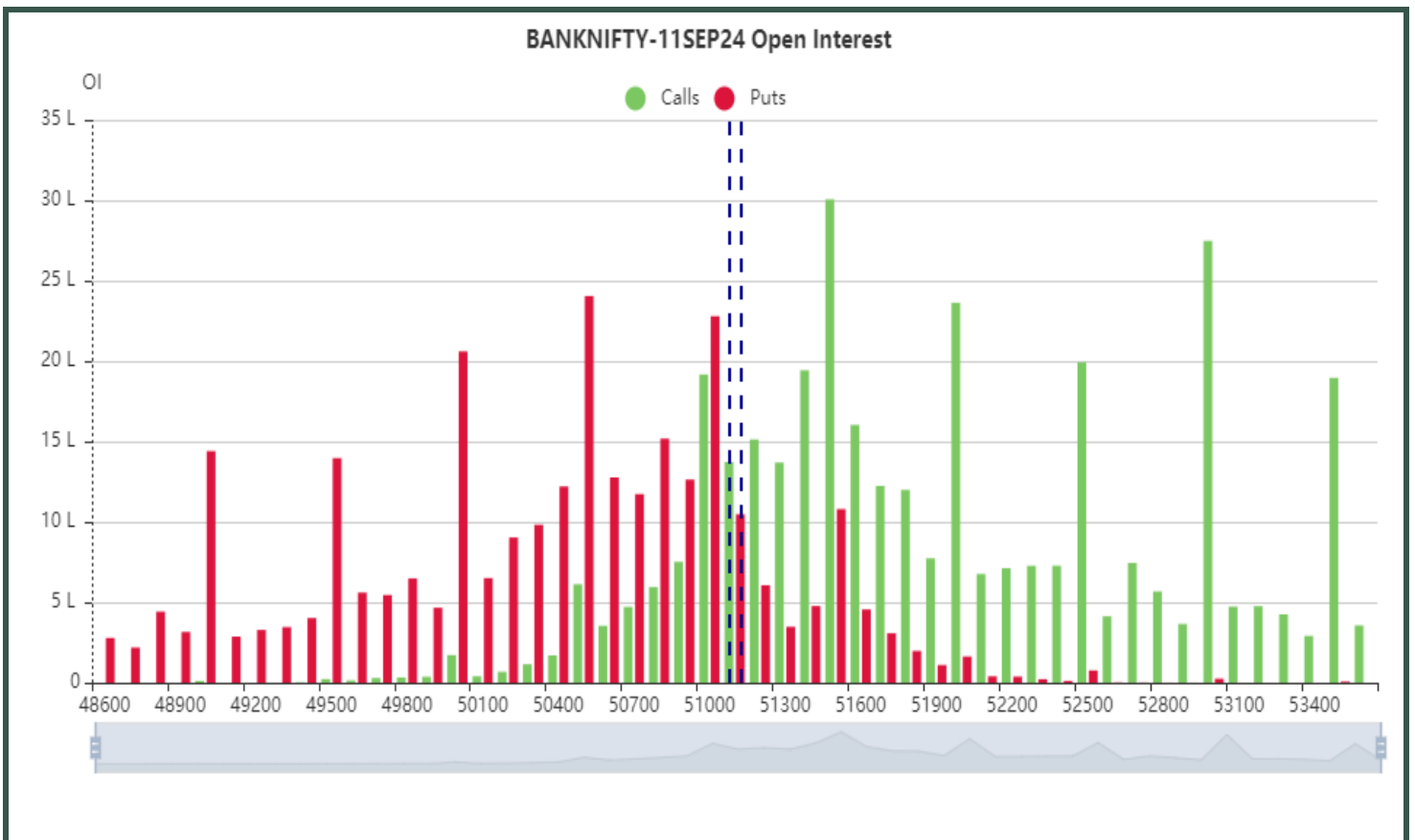
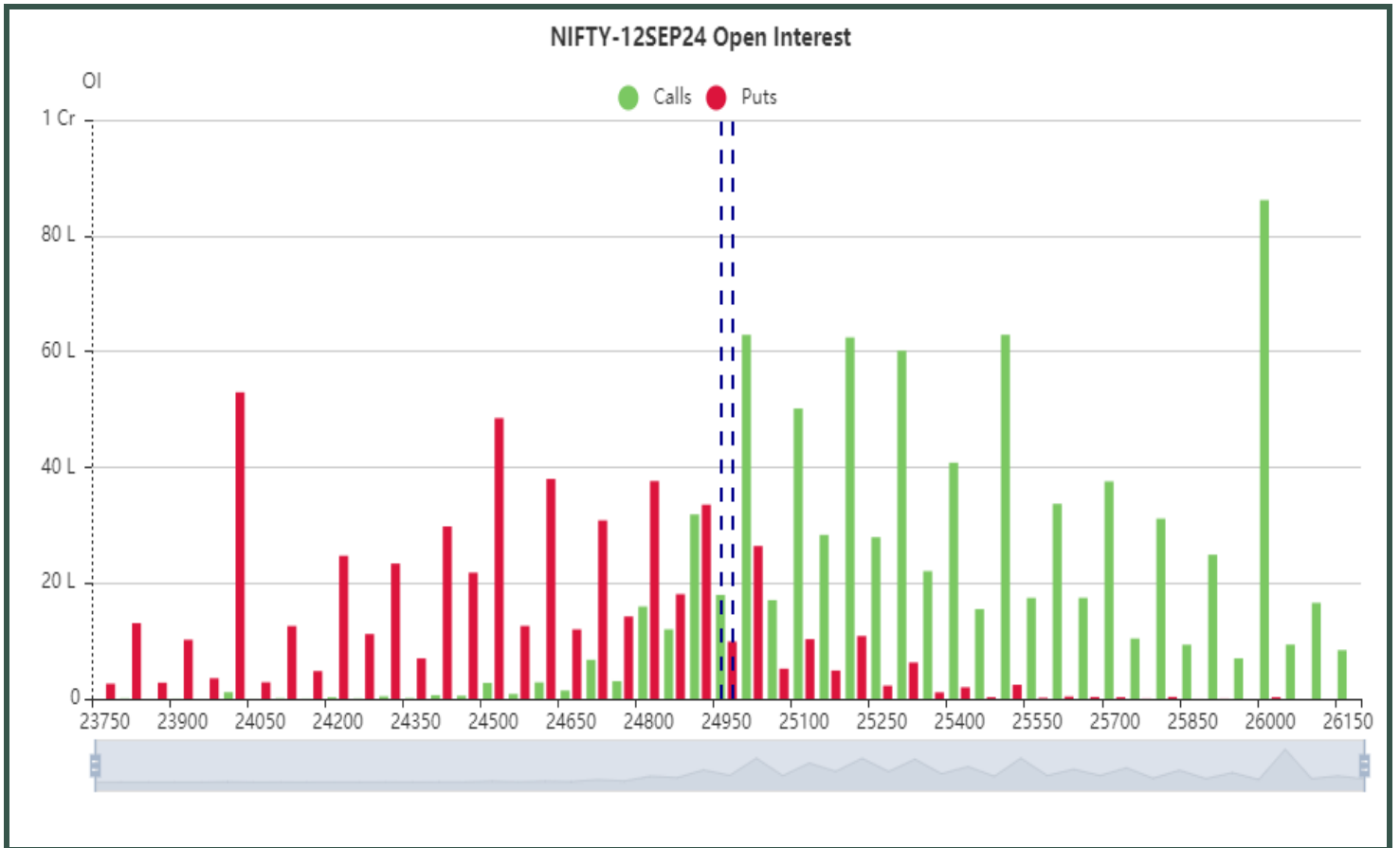
Nifty on Monday witnessed a bounce back from lower levels and closed near day's high. Going into today, 25000 shall act as an immediate resistance while a breakout above the same should lead to fresh long build ups. On the downside, 24500 is expected to act as a support for the upcoming sessions. Nifty Futures witnessed a short covering with a decrease in OI and increase in PCR levels. On the options front, highest CE writing OI is seen at 25400 strike while highest PE writing OI is seen at 24900 strike.

Bank Nifty showed a sharp recovery and closed back above 51000 levels. The momentum is expected to continue for at least 500-800 on the higher side with 52000 acting as a resistance. On the down side, support should lay around 50000. Bank Nifty Futures witnessed a short covering with decrease in the OI and increase in PCR. On the options front, highest CE writing OI is seen at 51500 while highest PE writing OI is seen at 50500 strike.

Stocks to watch: VOLTAS, UBL, GODREJCP.

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

Options Statistics



Open Interest Data

Participant wise Future Index OI

Participant	Long	Short	NOI	Change	Ratio
CLIENT	330432	360862	-30430	-13757	0.48
DII	91725	158415	-66690	10105	0.37
FII	355666	199631	156035	-6073	0.64
PRO	55725	114640	-58915	9725	0.33

Participant wise Future Stock OI

Participant	Long	Short	NOI	Change	Ratio
CLIENT	2317276	331313	1985963	25627	0.87
DII	152327	3115590	-2963263	416	0.05
FII	2338480	1830411	508069	-33684	0.56
PRO	713234	244003	469231	7641	0.75

Long Built-Up (Sept Expiry)

STOCK	PRICE	Price (%)	OI (MN)	OI (%)
INDIAMART	3,053	1.99	12,72,600	17.44
MGL	1,851	0.53	16,63,200	10.82
JKCEMENT	4,758	2.47	8,92,875	8.28
SUNTV	802	1.01	55,63,500	4.54
FEDERALBNK	185.31	0.91	89230000	4.11

Short Built-Up (Sept Expiry)

STOCK	PRICE	Price (%)	OI (MN)	OI (%)
GRANULES	671	-2.63	79,70,000	19.10
PFC	526	-3.74	4,82,36,500	8.71
AARTIIND	595	-2.07	1,56,14,000	8.60
TECHM	1,585	-2.64	1,34,42,400	6.89
SBILIFE	1902.6	-0.04	7507500	6.59

Short Covering (Sept Expiry)

STOCK	PRICE	Price (%)	OI (MN)	OI (%)
GODREJCP	1,484	2.80	78,36,500	-5.22
PAGEIND	40,473	0.12	1,67,130	-4.71
NIFTY	24,985	0.32	1,37,14,275	-3.92
ITC	513	1.97	10,94,56,000	-3.83
LALPATHLAB	3392.95	0.38	869400	-3.82

Long Un-winding (Sept Expiry)

STOCK	PRICE	Price (%)	OI (MN)	OI (%)
COFORGE	6,501	-2.00	21,16,800	-4.33
GUJGASLTD	654	-1.19	74,36,250	-3.64
LTTS	5,591	-0.39	10,19,200	-3.28
MRF	1,34,527	0.00	66,485	-3.15
MFSL	1126.55	-0.04	9142400	-2.65

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