

DAILY DERIVATIVE REPORT

September 12, 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	24,938	-0.58%	49.00 L	1.33 Cr	0.19%
31-Oct-24	25,070	-0.57%	4.12 L	11.75 L	3.33%
28-Nov-24	25191.45	-0.57%	1.26 L	2.93 L	8.97%

Lot Size = 25

NIFTY OI	
Total CE OI : 15.39 Cr	Total CE OI Chg : 4.82 Cr
Total PE OI : 9.35 Cr	Total PE OI Chg : 98.86 L
Diff PE-CE OI : -6.05 Cr	Diff PE-CE OI Chg : -3.84 Cr
Trend OI : Bearish	Trend OI Chg : Bearish
Max CE OI Strike : 25000	Max PE OI Strike : 24500

SYMBOL : BANK NIFTY					
Expiry Date	Price	Price Chg.	Volume	OI	OI Chg.
25-Sep-24	51,124	-0.48%	19.56 L	24.64 L	5.03%
30-Oct-24	51,457	-0.41%	1.39 L	2.44 L	4.68%
27-Nov-24	51757.20	-0.44%	45.27 K	57.16 K	17.66%

Lot Size = 15

BANK NIFTY OI	
Total CE OI : 1.67 Cr	Total CE OI Chg : 1.16 Cr
Total PE OI : 1.38 Cr	Total PE OI Chg : 87.42 L
Diff PE-CE OI : -29.37 L	Diff PE-CE OI Chg : -29.01 L
Trend OI : Bearish	Trend OI Chg : Bearish
Max CE OI Strike : 51500	Max PE OI Strike : 51000
Max CE OI Chg Strike : 59000	Max PE OI Chg Strike : 48000

Key Market Indicators

	10-Sept	11-Sept	% Chg.
India Vix	13.36	13.63	2.00
Nifty (Spot)	25041.10	24918.45	-0.49
Bank Nifty (Spot)	51272.30	51010.00	-0.51
Nifty PCR	1.07	0.88	SB
Bank PCR	0.90	0.80	SB
NIFTY 50 - Adv./Dec	34/16	16/34	-
F&O - Adv./Dec	132/47	57/123	-

Pivot levels- Nifty futures	
Support	24,849
Pivot	24,997
Resistance	25,086

Moving Averages - Nifty 50	
10 DEMA	25007
20 DEMA	24916
50 DSMA	24645
200 DSMA	22725

FII Statistics

11-Sept			
(INR Cr.)	BUY	SELL	NET
IDX Future	1669	2146	-476.65
IDX Option	4191866	4244084	-52217.88
STK Future	25555	28254	-2698.49
STK Option	50991	51727	-736.55
Total	4270081	4326210	-56129.57

Bank Nifty holds on to 51000 on weekly expiry.

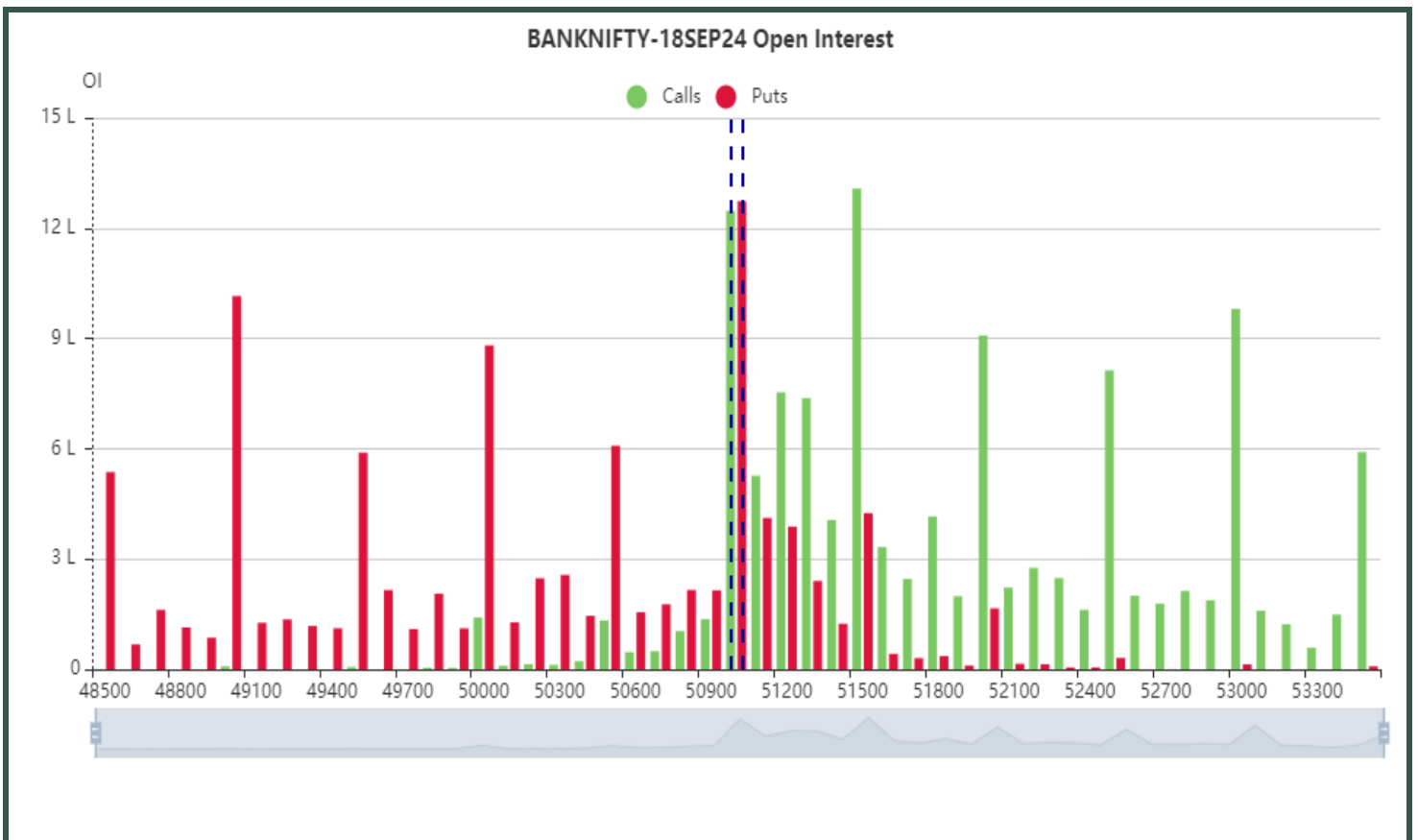
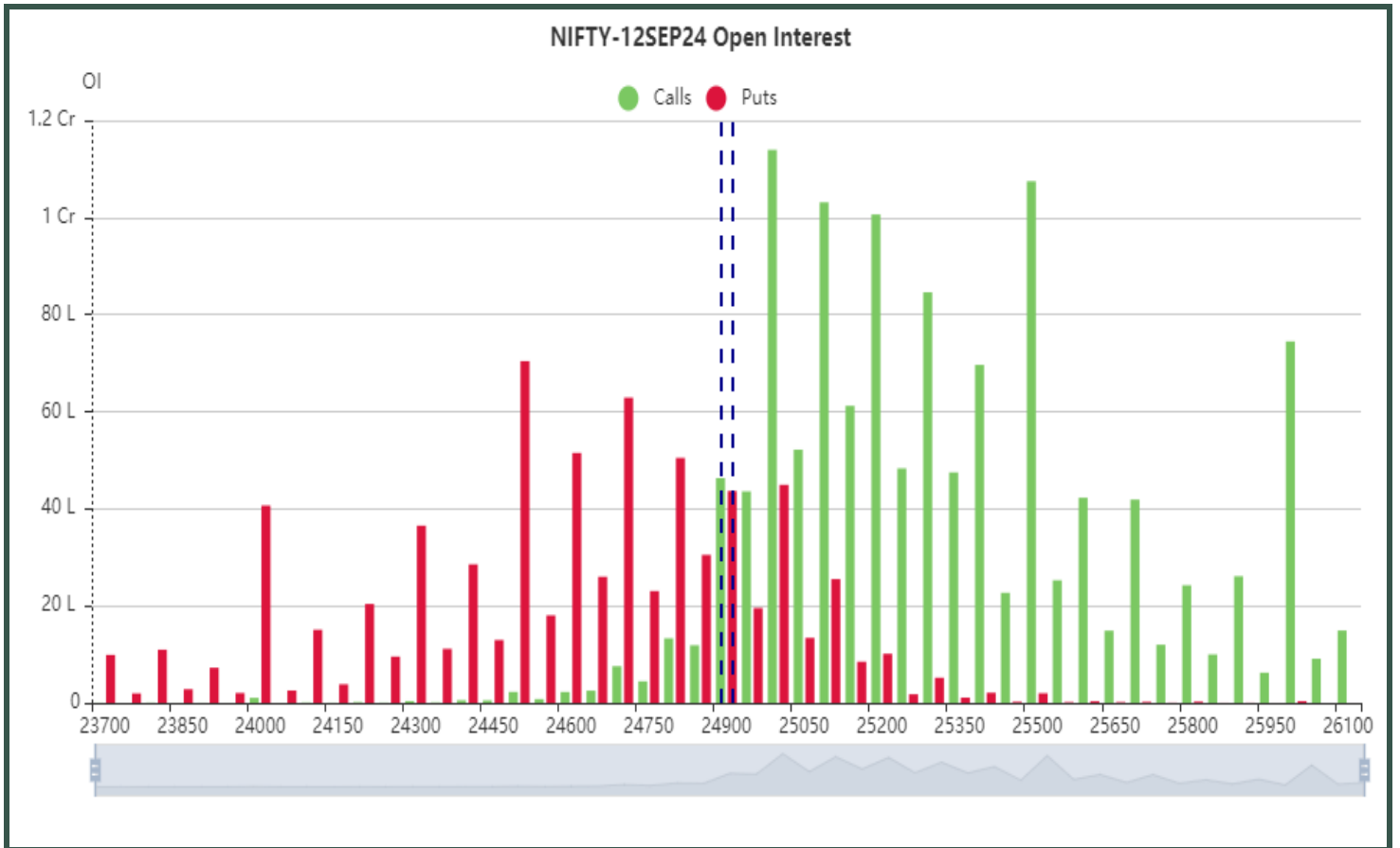
Nifty faced a minor selling from 25100 levels during the second half of Wednesday's trading session. However, going into the weekly expiry today, view on the index should continue to be positive until it trades above 24700. A steady move up to 25500 can be expected in the upcoming sessions. Nifty Futures witnessed a short build up with increase in the OI and decrease in PCR. On the options front, highest CE writing OI is seen at 25000 while highest PE writing OI is seen at 24500 strikes

Bank Nifty on the weekly expiry traded sideways and closed around the important level of 51000. View on the index shall be positive till it trades above 50700 while a rise up to 52000 can be seen in the coming trading sessions. Bank Nifty Futures witnessed a short build up with 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 strikes.

Stocks to watch: Bajaj Auto, Naukri, Poly Cab, Havells, Indigo.

Stocks in Ban: Aarti Ind, Abfrl, Balramchin, Bandha bank, Chamblfert, Hindcopper, Rblbank.

Options Statistics



Open Interest Data

Participant wise Future Index OI

Participant	Long	Short	NOI	Change	Ratio
CLIENT	323417	363952	-40535	1029	0.47
DII	89377	157428	-68051	-2348	0.36
FII	354524	203066	151458	-6286	0.64
PRO	59866	102738	-42872	7605	0.37

Participant wise Future Stock OI

Participant	Long	Short	NOI	Change	Ratio
CLIENT	2338394	337887	2000507	-6820	0.87
DII	162025	3067459	-2905434	34502	0.05
FII	2321764	1908014	413750	-45589	0.55
PRO	763572	272395	491177	17907	0.74

Long Built-Up (Sept Expiry)

STOCK	PRICE	Price (%)	OI (MN)	OI (%)
PAGEIND	41,951	3.50	1,73,535	6.44
BAJAJ-AUTO	11,424	3.67	16,93,725	4.76
SUNPHARMA	1,846	0.51	1,50,79,400	3.19
KOTAKBANK	1,794	0.04	3,74,30,400	1.75
SIEMENS	6610.1	0.14	2693100	1.66

Short Built-Up (Sept Expiry)

STOCK	PRICE	Price (%)	OI (MN)	OI (%)
AARTIIND	571	-4.53	1,85,97,000	17.93
TATAMOTORS	970	-6.32	9,59,67,300	12.75
BSOFT	631	-1.92	1,31,35,000	6.79
GNFC	657	-3.67	70,98,000	5.61
ASHOKLEY	241.2	-2.84	61130000	4.82

Short Covering (Sept Expiry)

STOCK	PRICE	Price (%)	OI (MN)	OI (%)
POLYCAB	6,816	1.46	21,28,875	-8.00
DIXON	12,755	1.81	19,24,600	-4.45
ESCORTS	3,768	0.56	17,86,675	-4.15
MARICO	682	0.41	1,32,28,800	-4.15
JINDALSTEL	967.55	0.32	12141875	-4.10

Long Un-winding (Sept Expiry)

STOCK	PRICE	Price (%)	OI (MN)	OI (%)
JKCEMENT	4,605	-1.39	8,14,750	-7.11
MUTHOOTFIN	1,952	-0.48	35,65,650	-5.81
BIOCON	386	-0.26	3,87,35,000	-5.41
MGL	1,806	-3.36	16,38,800	-4.50
DABUR	663.95	-0.23	12166250	-4.13

Head Technical & Derivatives**Brijesh Ail**brijesh.ail@idbicapital.com**Derivative Analyst****Kshitija Salvi**kshitija.salvi@idbicapital.com**Shantanu Vartak**shantanu.vartak@idbicapital.com**IDBI Capital Markets & Securities Ltd.** (A wholly owned subsidiary of IDBI Bank Ltd.)**Retail Research Desk**Regd. Office: 6th Floor, IDBI Tower, WTC Complex, Cuffe Parade, Colaba, Mumbai – 400 005.Phones: (91-22) 4069 1700; Fax: (91-22) 2285 0785; Email: info@idbidirect.in**SEBI Registration:** BSE & NSE (Cash & FO) – INZ000007237, NSDL – IN-DP-NSDL-12-96, Research – INH000002459, CIN – U65990MH1993GOI075578**Compliance Officer:** Mr. Pushkar Vartak; Email: compliance@idbicapital.com; Telephone: (91-22) 4069 1700Disclaimer

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