

DAILY DERIVATIVE REPORT

September 13, 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	25,356	1.68%	1.09 Cr	1.46 Cr	9.92%
31-Oct-24	25,481	1.64%	12.18 L	14.60 L	24.22%
28-Nov-24	25594.15	1.60%	3.59 L	3.56 L	21.50%

Lot Size = 25

NIFTY OI

Total CE OI : 5.08 Cr	Total CE OI Chg : 3.02 Cr
Total PE OI : 5.98 Cr	Total PE OI Chg : 3.80 Cr
Diff PE-CE OI : 90.67 L	Diff PE-CE OI Chg : 78.69 L
Trend OI : Bullish	Trend OI Chg : Bullish
Max CE OI Strike : 26000	Max PE OI Strike : 24500
Max CE OI Chg Strike : 26000	Max PE OI Chg Strike : 24000

SYMBOL : BANK NIFTY

Expiry Date	Price	Price Chg.	Volume	OI	OI Chg.
25-Sep-24	51,759	1.24%	24.75 L	21.85 L	-11.31%
30-Oct-24	52,051	1.16%	2.22 L	2.53 L	3.58%
27-Nov-24	52369.50	1.18%	72.75 K	52.68 K	-7.85%

Lot Size = 15

BANK NIFTY OI

Total CE OI : 2.42 Cr	Total CE OI Chg : 78.57 L
Total PE OI : 3.00 Cr	Total PE OI Chg : 1.65 Cr
Diff PE-CE OI : 57.66 L	Diff PE-CE OI Chg : 86.64 L
Trend OI : Bullish	Trend OI Chg : Bullish
Max CE OI Strike : 54000	Max PE OI Strike : 49000
Max CE OI Chg Strike : 54000	Max PE OI Chg Strike : 49000

Key Market Indicators

	11-Sept	12-Sept	% Chg.
India Vix	13.63	13.18	-3.26
Nifty (Spot)	24918.45	25388.90	1.89
Bank Nifty (Spot)	51010.00	51772.40	1.49
Nifty PCR	0.88	1.17	LB
Bank PCR	0.80	1.19	SC
NIFTY 50 - Adv./Dec	16/34	49/1	-
F&O - Adv./Dec	57/123	163/17	-

Pivot levels- Nifty futures

Support	25,090
Pivot	25,253
Resistance	25,518

Moving Averages - Nifty 50

10 DEMA	25077
20 DEMA	24961
50 DSMA	24670
200 DSMA	22753

FII Statistics

	12-Sept		
(INR Cr.)	BUY	SELL	NET
IDX Future	6480	3900	2579.61
IDX Option	4159558	4109088	50469.74
STK Future	45980	30957	15023.62
STK Option	59036	61594	-2558.86
Total	4271053	4205539	65514.11

Nifty ends weekly expiry at a new all-time high.

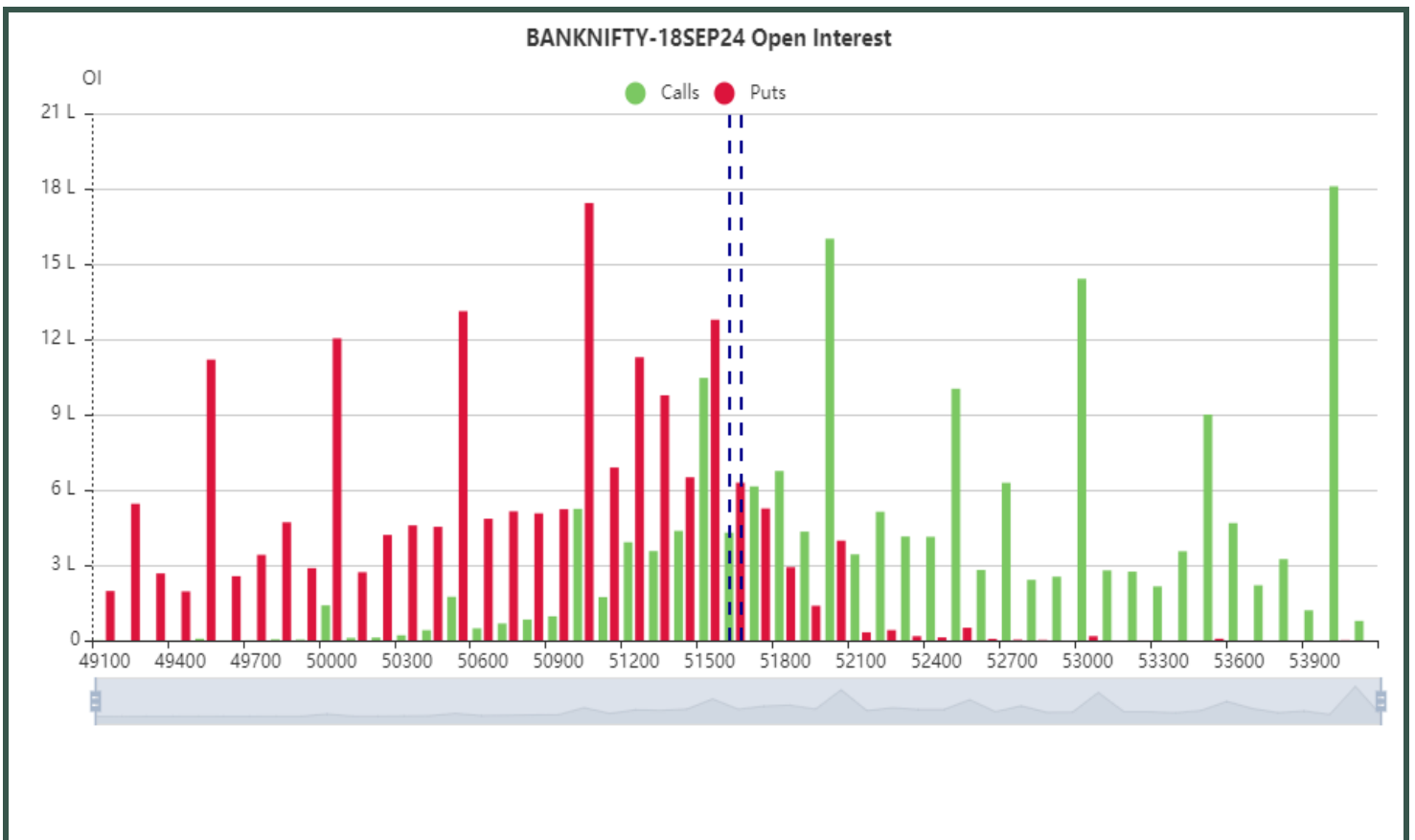
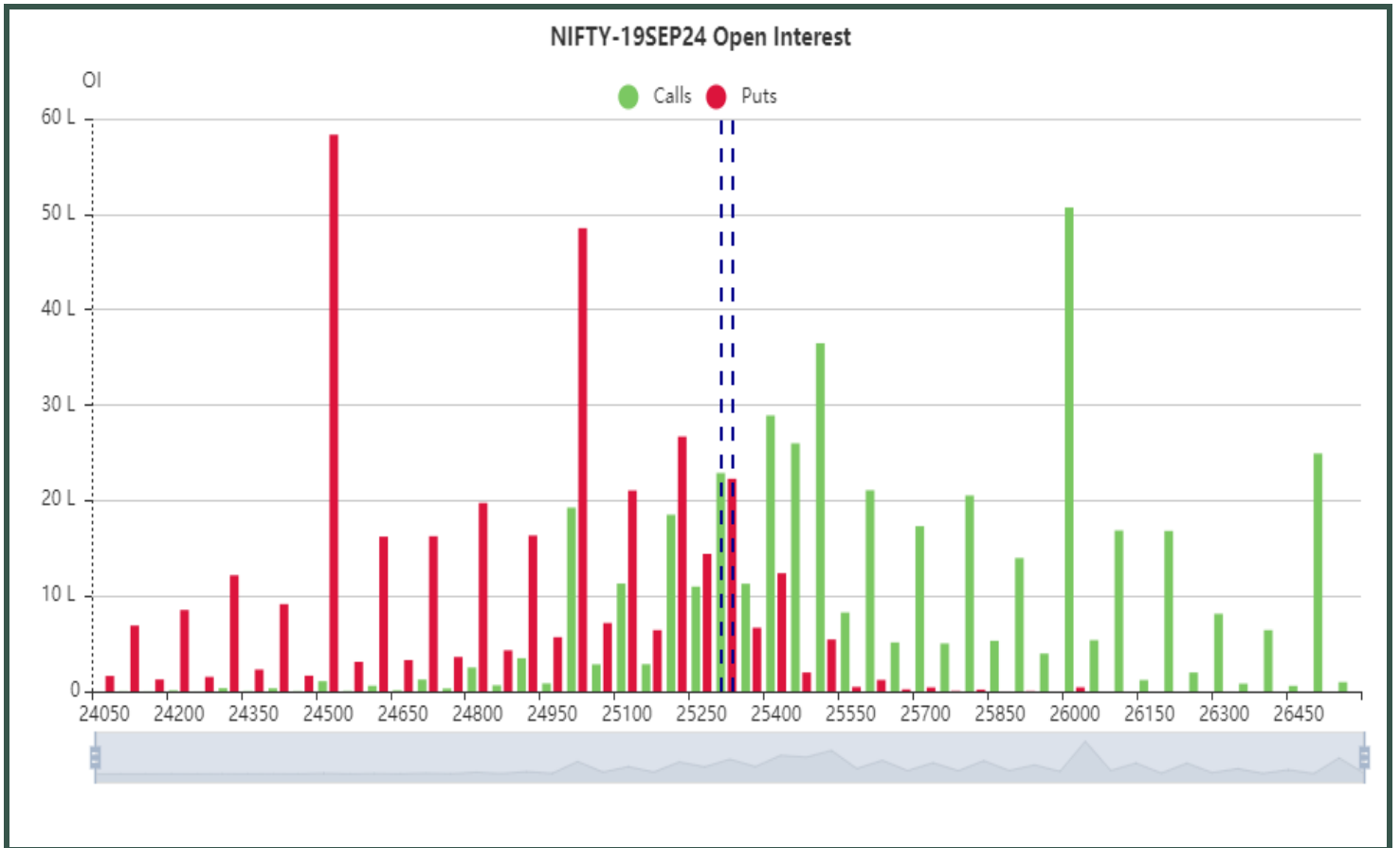
Nifty closed its weekly expiry at a new all-time high around 25400 levels. The index saw a short covering and gained fresh momentum post a breakout above 25200 levels. Going into today, 25200 shall act as a fresh support and any correction up to the same can be seen as a buying opportunity while the upside should be capped at 25500. Nifty Futures witnessed a long build up with increase in the OI and PCR. On the options front, highest CE writing OI is seen at 25500 while highest PE writing OI is seen at 25000 strike

Bank Nifty witnessed a bullish momentum from 51000 levels and surged towards 52000. Going into today, 52000 level is expected to be tested while a break out above the same may lead to a short covering as well. On the down side, support shall lay at 51000. 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 52000 while highest PE writing OI is seen at 51500 strike.

Stocks to watch: HCLTECH, ICICIBANK, M&MFIN, TVSMOTOR.

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

Options Statistics



Open Interest Data

Participant wise Future Index OI

Participant	Long	Short	NOI	Change	Ratio
CLIENT	302760	393619	-90859	-50324	0.43
DII	88321	165628	-77307	-9256	0.35
FII	402674	211867	190807	39349	0.66
PRO	80423	103064	-22641	20231	0.44

Participant wise Future Stock OI

Participant	Long	Short	NOI	Change	Ratio
CLIENT	2250707	361460	1889247	-111260	0.86
DII	169006	3033707	-2864701	40733	0.05
FII	2398893	1791318	607575	193825	0.57
PRO	698833	330954	367879	-123298	0.68

Long Built-Up (Sept Expiry)

STOCK	PRICE	Price (%)	OI (MN)	OI (%)
PAGEIND	43,311	3.24	1,95,120	12.44
CANFINHOME	911	5.10	48,36,975	6.60
BAJAJ-AUTO	11,731	2.69	17,83,875	5.32
BHARTIARTL	1,646	4.19	4,06,32,450	5.29
HINDUNILVR	2957.7	1.51	14636100	5.21

Short Built-Up (Sept Expiry)

STOCK	PRICE	Price (%)	OI (MN)	OI (%)
GRANULES	567	-16.29	1,53,96,000	107.38
COLPAL	3,655	-0.15	26,09,950	3.40
APOLLOTYRE	516	-0.38	1,14,05,300	3.18
NAVINFLUOR	3,292	-0.65	23,23,825	2.65
MCX	5282.8	-0.16	2167600	1.85

Short Covering (Sept Expiry)

STOCK	PRICE	Price (%)	OI (MN)	OI (%)
SBIN	788	2.22	9,39,60,750	-9.92
AXISBANK	1,204	1.47	4,98,17,500	-9.36
APOLLOHOSP	7,070	2.41	16,81,250	-8.15
RELIANCE	2,967	2.12	4,80,53,500	-7.71
KOTAKBANK	1828.6	1.90	34832800	-6.94

Long Un-winding (Sept Expiry)

STOCK	PRICE	Price (%)	OI (MN)	OI (%)
AUBANK	719	-0.26	1,60,88,000	-3.31
HDFCAML	4,397	-0.13	24,77,250	-2.28
GUJGASLTD	641	-0.45	74,90,000	-1.27
DALBHARAT	1,894	-0.36	28,61,650	-0.65
IGL	521.15	-0.41	12707750	-0.25

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