

DAILY DERIVATIVE REPORT

September 18, 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	25,450	0.03%	27.33 L	1.37 Cr	-1.93%
31-Oct-24	25,572	0.03%	3.85 L	17.40 L	7.58%
28-Nov-24	25685.55	0.01%	1.07 L	3.85 L	2.25%
Lot Size = 25					

NIFTY OI	
Total CE OI : 9.37 Cr	Total CE OI Chg : 55.05 L
Total PE OI : 9.72 Cr	Total PE OI Chg : 1.02 Cr
Diff PE-CE OI : 35.33 L	Diff PE-CE OI Chg : 46.47 L
Trend OI : Bullish	Trend OI Chg : Bullish
Max CE OI Strike : 26000	Max PE OI Strike : 25000
Max CE OI Chg Strike : 26000	Max PE OI Chg Strike : 25400

SYMBOL : BANK NIFTY					
Expiry Date	Price	Price Chg.	Volume	OI	OI Chg.
25-Sep-24	52,296	0.07%	10.28 L	20.23 L	-3.66%
30-Oct-24	52,523	0.05%	1.88 L	3.57 L	11.10%
27-Nov-24	52800.35	0.01%	34.02 K	72.78 K	9.77%
Lot Size = 15					

BANK NIFTY OI	
Total CE OI : 4.48 Cr	Total CE OI Chg : 99.86 L
Total PE OI : 5.16 Cr	Total PE OI Chg : 79.99 L
Diff PE-CE OI : 67.62 L	Diff PE-CE OI Chg : -19.87 L
Trend OI : Bullish	Trend OI Chg : Bearish
Max CE OI Strike : 52500	Max PE OI Strike : 52000
Max CE OI Chg Strike : 52500	Max PE OI Chg Strike : 52000

Key Market Indicators

	16-Sept	17-Sept	% Chg.
India Vix	12.46	12.59	1.04
Nifty (Spot)	25383.75	25418.55	0.14
Bank Nifty (Spot)	52153.15	52188.65	0.07
Nifty PCR	1.26	1.30	SC
Bank PCR	1.16	1.09	SC
NIFTY 50 - Adv./Dec	26/24	21/29	-
F&O - Adv./Dec	85/95	67/133	-

Pivot levels- Nifty futures	
Support	25,396
Pivot	25,438
Resistance	25,490

Moving Averages - Nifty 50	
10 DEMA	25218
20 DEMA	25072
50 DSMA	24735
200 DSMA	22836

FII Statistics

13-Sept			
(INR Cr.)	BUY	SELL	NET
IDX Future	1927	1502	425.94
IDX Option	2287395	2323274	-35878.61
STK Future	21578	22701	-1123.01
STK Option	51616	54256	-2639.28
Total	2362517	2401732	-39214.96

Market gears up for a decisive move.

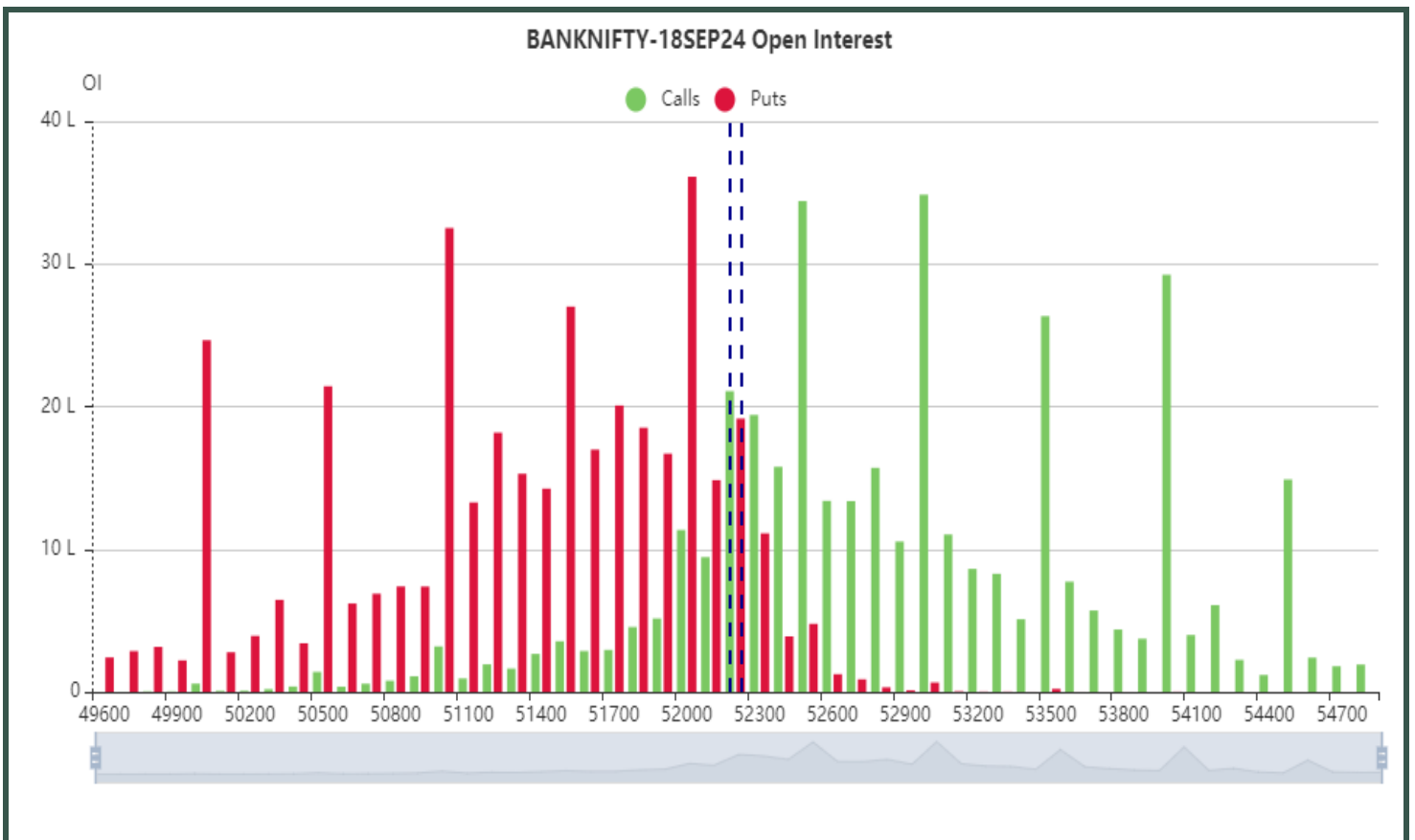
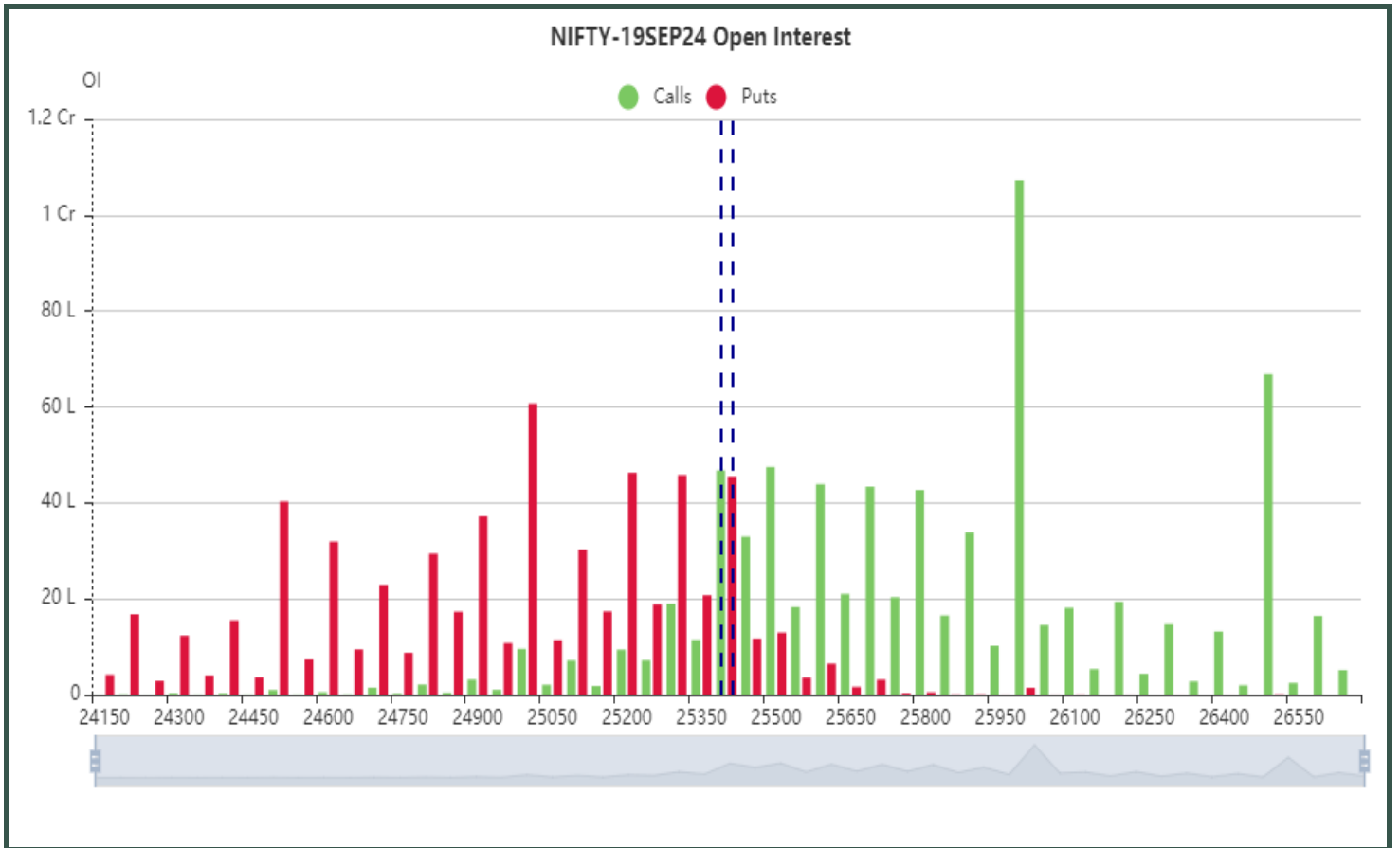
Nifty continued to consolidate on Tuesday trading within a narrow range of 100 points. A squeeze in the volatility since last couple of trading sessions should be followed by an expansion going ahead. 25200 shall act as a strong support while an upward move up to 25600 can be expected in the index. On the option front, index witnessed short covering, followed by fall in OI. The PCR gained from 1.26 to 1.30 levels.

Bank Nifty traded sideways but managed to close above 52000. Going into the weekly expiry today, any correction up to 51500 can be seen as a buying opportunity while the index is expected to march towards 53000 in the upcoming trading sessions. On the option front Bank nifty witnessed short covering, followed by fall in OI. The PCR data was down from 1.16 to 1.09 levels.

Stocks to watch: MGL, Hero Moto co, Bosch, VBL and Bharti Artel.

Stocks in Ban: Aarti Inds, Balrampur chini, Biocon, Bsoft, Gnfc, Granules, Hind Copper, Lichsgfin, Pnb, Rbl

Options Statistics



Open Interest Data

Participant wise Future Index OI

Participant	Long	Short	NOI	Change	Ratio
CLIENT	269274	407075	-137801	-22261	0.40
DII	103965	158212	-54247	2121	0.40
FII	412734	192482	220252	6800	0.68
PRO	62050	90254	-28204	13340	0.41

Participant wise Future Stock OI

Participant	Long	Short	NOI	Change	Ratio
CLIENT	2303960	342073	1961887	6300	0.87
DII	183611	3060898	-2877287	-9376	0.06
FII	2359064	1876543	482521	-5481	0.56
PRO	762512	329633	432879	8557	0.70

Long Built-Up (Sept Expiry)

STOCK	PRICE	Price (%)	OI (MN)	OI (%)
MGL	1,907	4.66	20,36,400	20.04
HEROMOTOCO	5,974	3.20	42,23,700	8.15
COROMANDEL	1,720	0.64	29,19,000	6.57
PERSISTENT	5,370	0.98	20,15,400	3.20
MOTHERSON	195.15	0.36	131513300	2.39

Short Built-Up (Sept Expiry)

STOCK	PRICE	Price (%)	OI (MN)	OI (%)
GUJGASLTD	626	-0.91	84,71,250	6.39
APOLLOTYRE	514	-1.13	1,44,19,400	6.00
ASHOKLEY	240	-1.52	6,65,05,000	3.69
TATACHEM	1,032	-1.36	1,08,23,450	3.26
SRF	2438.35	-0.26	6133875	3.14

Short Covering (Sept Expiry)

STOCK	PRICE	Price (%)	OI (MN)	OI (%)
BSOFT	649	2.25	1,27,81,000	-11.19
DIXON	14,103	0.70	18,39,200	-6.60
MCX	5,657	1.18	20,74,400	-3.95
IGL	550	3.64	1,26,70,625	-3.37
LTF	175.81	0.04	76505452	-3.21

Long Un-winding (Sept Expiry)

STOCK	PRICE	Price (%)	OI (MN)	OI (%)
METROPOLIS	2,177	-0.09	12,29,200	-10.01
SAIL	131	-0.68	12,64,00,000	-5.97
LICHSGFIN	675	-0.90	2,94,04,000	-5.94
HINDALCO	684	-0.37	3,71,29,400	-5.61
LALPATHLAB	3290	-1.86	853500	-5.61

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