

DAILY DERIVATIVE REPORT

September 19, 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	25,396	-0.21%	49.07 L	1.32 Cr	-3.43%
31-Oct-24	25,520	-0.20%	8.15 L	18.54 L	6.51%
28-Nov-24	25634.40	-0.20%	2.05 L	3.89 L	1.07%

Lot Size = 25

NIFTY OI	
Total CE OI : 11.18 Cr	Total CE OI Chg : 1.92 Cr
Total PE OI : 10.08 Cr	Total PE OI Chg : 46.76 L
Diff PE-CE OI : -1.10 Cr	Diff PE-CE OI Chg : -1.46 Cr
Trend OI : Bearish	Trend OI Chg : Bearish
Max CE OI Strike : 26000	Max PE OI Strike : 25000
Max CE OI Chg Strike : 25500	Max PE OI Chg Strike : 24500

SYMBOL : BANK NIFTY					
Expiry Date	Price	Price Chg.	Volume	OI	OI Chg.
25-Sep-24	52,757	0.88%	27.32 L	19.23 L	-4.97%
30-Oct-24	52,993	0.89%	5.61 L	4.04 L	13.13%
27-Nov-24	53225.30	0.80%	1.30 L	94.56 K	29.93%

Lot Size = 15

BANK NIFTY OI	
Total CE OI : 7.51 Cr	Total CE OI Chg : 3.11 Cr
Total PE OI : 8.66 Cr	Total PE OI Chg : 3.58 Cr
Diff PE-CE OI : 1.15 Cr	Diff PE-CE OI Chg : 47.04 L
Trend OI : Bullish	Trend OI Chg : Bullish
Max CE OI Strike : 52800	Max PE OI Strike : 52700
Max CE OI Chg Strike : 52800	Max PE OI Chg Strike : 52700

Key Market Indicators

	17-Sept	18-Sept	% Chg.
India Vix	12.59	13.37	6.21
Nifty (Spot)	25418.55	25377.55	-0.16
Bank Nifty (Spot)	52188.65	52750.40	1.08
Nifty PCR	1.30	1.13	LU
Bank PCR	1.09	1.11	SC
NIFTY 50 - Adv./Dec	21/29	17/33	-
F&O - Adv./Dec	67/133	43/137	-

Pivot levels- Nifty futures	
Support	25,292
Pivot	25,405
Resistance	25,510

Moving Averages - Nifty 50	
10 DEMA	25247
20 DEMA	25101
50 DSMA	24756
200 DSMA	22863

FII Statistics

18-Sept			
(INR Cr.)	BUY	SELL	NET
IDX Future	5306	3887	1418.93
IDX Option	4263042	4223238	39803.43
STK Future	34383	32220	2162.95
STK Option	68650	70475	-1825.04
Total	4371381	4329821	41560.27

Volatility kicks in as Nifty sheds off gains from all-time high levels.

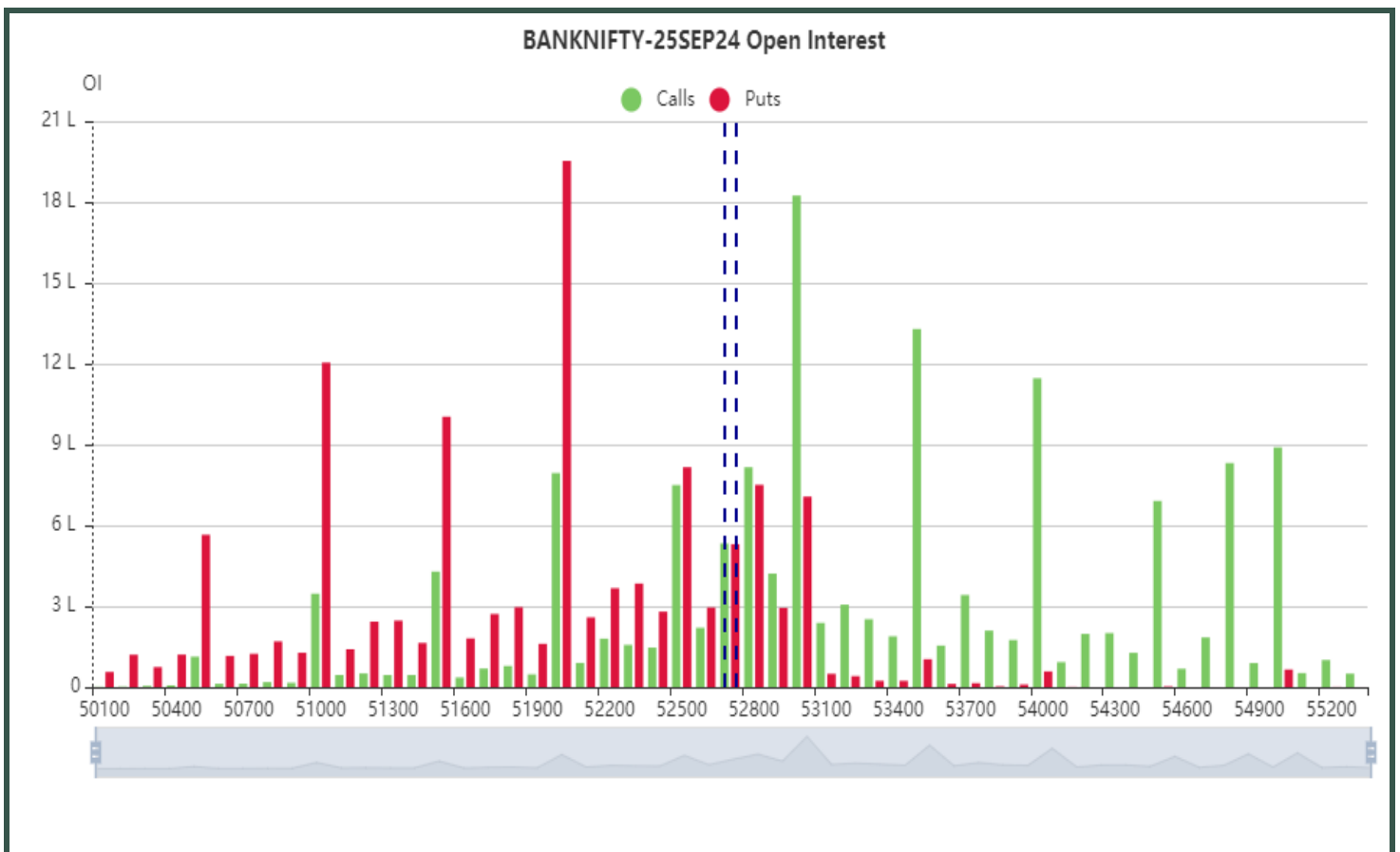
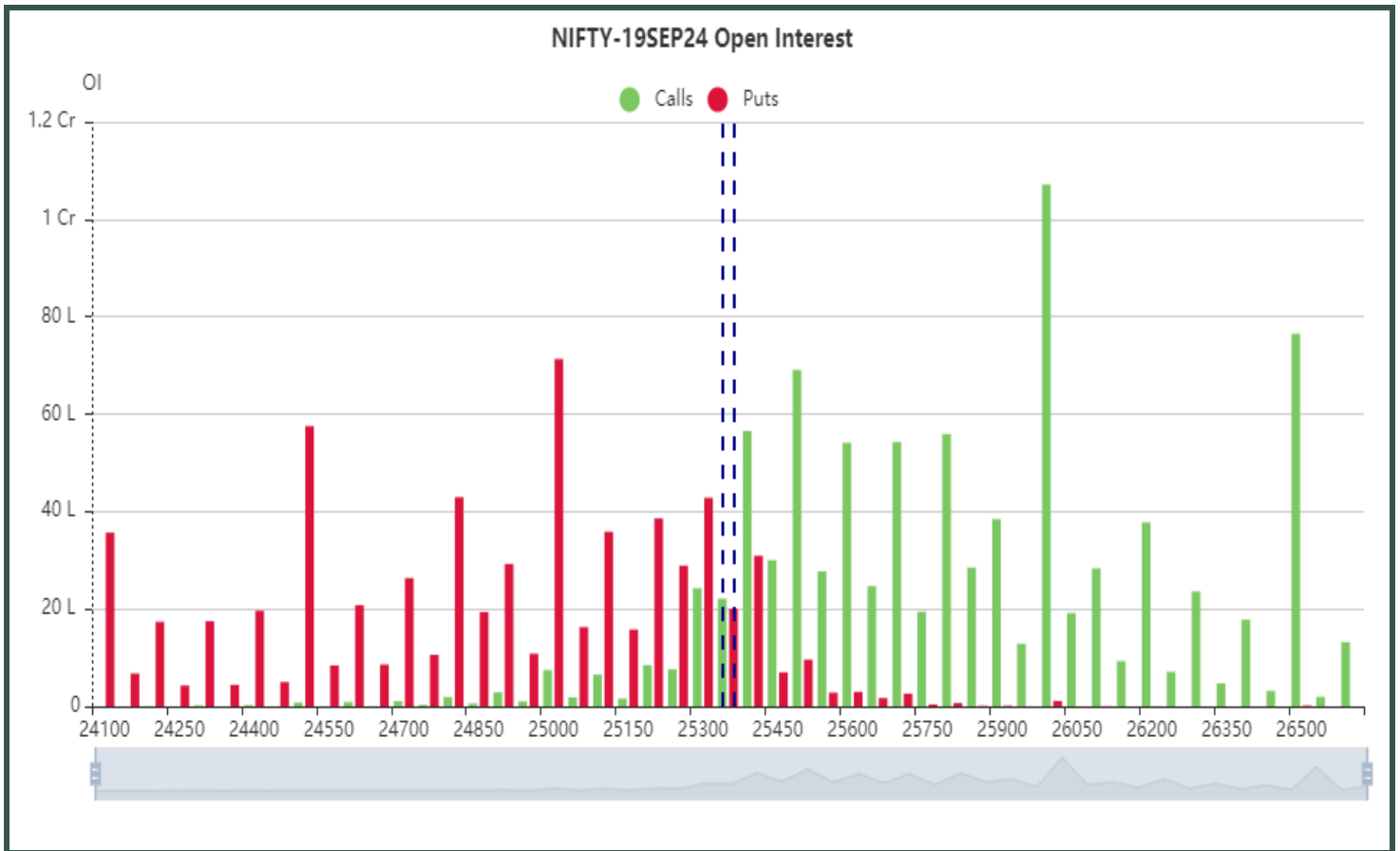
Nifty traded with high volatility on Wednesday witnessing swings on both the sides. After hitting a new all-time high at 25482, the index saw some profit booking and closed around 25400 levels. Going into the weekly expiry today, some consolidation can be expected within the range of 25200-25500. However, view on the index shall continue to be positive with 25200 acting as the support. On the option front, index witnessed long unwinding, followed by fall in OI. The PCR is down from 1.30 to 1.13 levels.

Bank Nifty on its weekly expiry witnessed an outperformance as it almost touched 53000 levels and closed with a gain of more than 500 points. Going ahead, view on the index shall continue to be bullish with 52200 acting as a support. On the higher side, a breakout above 53000 shall lead to a short covering and extended move of 500-800 points. Bank nifty witnessed short covering followed by fall in OI. The PCR data is up from 1.09 to 1.11 levels.

Stocks to watch: MGL, HEROMOTOCO, HAVELLS.

Stocks in Ban: Aarti Inds, Balrampur chini, Biocon, Bsoft, Gnfc, Granules, Ofss, Lichsgfin, Pnb, Rbl bank.

Options Statistics



Open Interest Data

Participant wise Future Index OI

Participant	Long	Short	NOI	Change	Ratio
CLIENT	237848	390171	-152323	-14522	0.38
DII	105565	157892	-52327	1920	0.40
FII	433451	195964	237487	17235	0.69
PRO	53973	86810	-32837	-4633	0.38

Participant wise Future Stock OI

Participant	Long	Short	NOI	Change	Ratio
CLIENT	2259998	338581	1921417	-40470	0.87
DII	186219	3053168	-2866949	10338	0.06
FII	2368226	1858514	509712	27191	0.56
PRO	775364	339544	435820	2941	0.70

Long Built-Up (Sept Expiry)

STOCK	PRICE	Price (%)	OI (MN)	OI (%)
COROMANDEL	1,736	0.95	30,00,200	2.78
DALBHARAT	1,839	0.67	30,61,850	2.17
SHRIRAMFIN	3,573	3.98	56,80,500	1.92
RECLTD	547	0.17	6,12,86,000	1.13
AXISBANK	1240.25	0.49	49007500	0.92

Short Built-Up (Sept Expiry)

STOCK	PRICE	Price (%)	OI (MN)	OI (%)
MPHASIS	3,009	-5.26	39,05,275	15.01
OFSS	11,248	-8.62	14,67,000	10.09
APOLLOTYRE	505	-1.67	1,52,64,300	5.86
ASHOKLEY	235	-2.04	6,97,45,000	4.87
GLENMARK	1651.35	-3.56	5792025	4.38

Short Covering (Sept Expiry)

STOCK	PRICE	Price (%)	OI (MN)	OI (%)
LTF	177	0.46	6,95,31,346	-9.12
FEDERALBNK	186	0.65	7,99,75,000	-8.67
AUBANK	723	0.38	1,41,47,000	-7.12
ICICIBANK	1,286	1.42	6,65,80,500	-7.00
NESTLEIND	2593.6	1.55	6069000	-6.48

Long Un-winding (Sept Expiry)

STOCK	PRICE	Price (%)	OI (MN)	OI (%)
HEROMOTOCO	5,968	-0.11	37,35,300	-11.56
LTIM	6,364	-1.41	25,73,400	-11.32
BAJAJ-AUTO	11,789	-1.19	14,78,025	-9.35
BIOCON	363	-3.30	3,61,95,000	-7.09
ABB	7786.95	-1.11	1365250	-6.53

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