

DAILY DERIVATIVE REPORT

September 20, 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	25,489	0.37%	75.91 L	1.30 Cr	-1.59%
31-Oct-24	25,612	0.36%	14.10 L	22.33 L	20.44%
28-Nov-24	25722.40	0.34%	3.04 L	4.33 L	11.30%

Lot Size = 25

NIFTY OI	
Total CE OI : 18.74 Cr	Total CE OI Chg : 7.50 Cr
Total PE OI : 14.79 Cr	Total PE OI Chg : 4.78 Cr
Diff PE-CE OI : -3.95 Cr	Diff PE-CE OI Chg : -2.72 Cr
Trend OI : Bearish	Trend OI Chg : Bearish
Max CE OI Strike : 25400	Max PE OI Strike : 25400
Max CE OI Chg Strike : 25400	Max PE OI Chg Strike : 25400

SYMBOL : BANK NIFTY					
Expiry Date	Price	Price Chg.	Volume	OI	OI Chg.
25-Sep-24	53,178	0.80%	20.13 L	19.39 L	0.87%
30-Oct-24	53,433	0.83%	5.31 L	4.57 L	13.25%
27-Nov-24	53662.00	0.82%	81.03 K	1.05 L	11.25%

Lot Size = 15

BANK NIFTY OI	
Total CE OI : 3.57 Cr	Total CE OI Chg : 1.55 Cr
Total PE OI : 3.29 Cr	Total PE OI Chg : 1.26 Cr
Diff PE-CE OI : -27.88 L	Diff PE-CE OI Chg : -29.64 L
Trend OI : Bearish	Trend OI Chg : Bearish
Max CE OI Strike : 53000	Max PE OI Strike : 52000
Max CE OI Chg Strike : 57000	Max PE OI Chg Strike : 53000

Key Market Indicators

	18-Sept	19-Sept	% Chg.
India Vix	13.37	12.47	-6.74
Nifty (Spot)	25377.55	25415.80	0.15
Bank Nifty (Spot)	52750.40	53037.60	0.54
Nifty PCR	1.13	0.97	LB
Bank PCR	1.11	0.93	LB
NIFTY 50 - Adv./Dec	17/33	30/20	-
F&O - Adv./Dec	43/137	88/92	-

Pivot levels- Nifty futures	
Support	25,393
Pivot	25,516
Resistance	25,613

Moving Averages - Nifty 50	
10 DEMA	25278
20 DEMA	25131
50 DSMA	24776
200 DSMA	22889

FII Statistics

19-Sept			
(INR Cr.)	BUY	SELL	NET
IDX Future	4396	5320	-924.28
IDX Option	4106458	4103789	2668.78
STK Future	48598	45206	3392.04
STK Option	102318	104299	-1980.99
Total	4261770	4258614	3155.55

Nifty sheds off gains from higher levels.

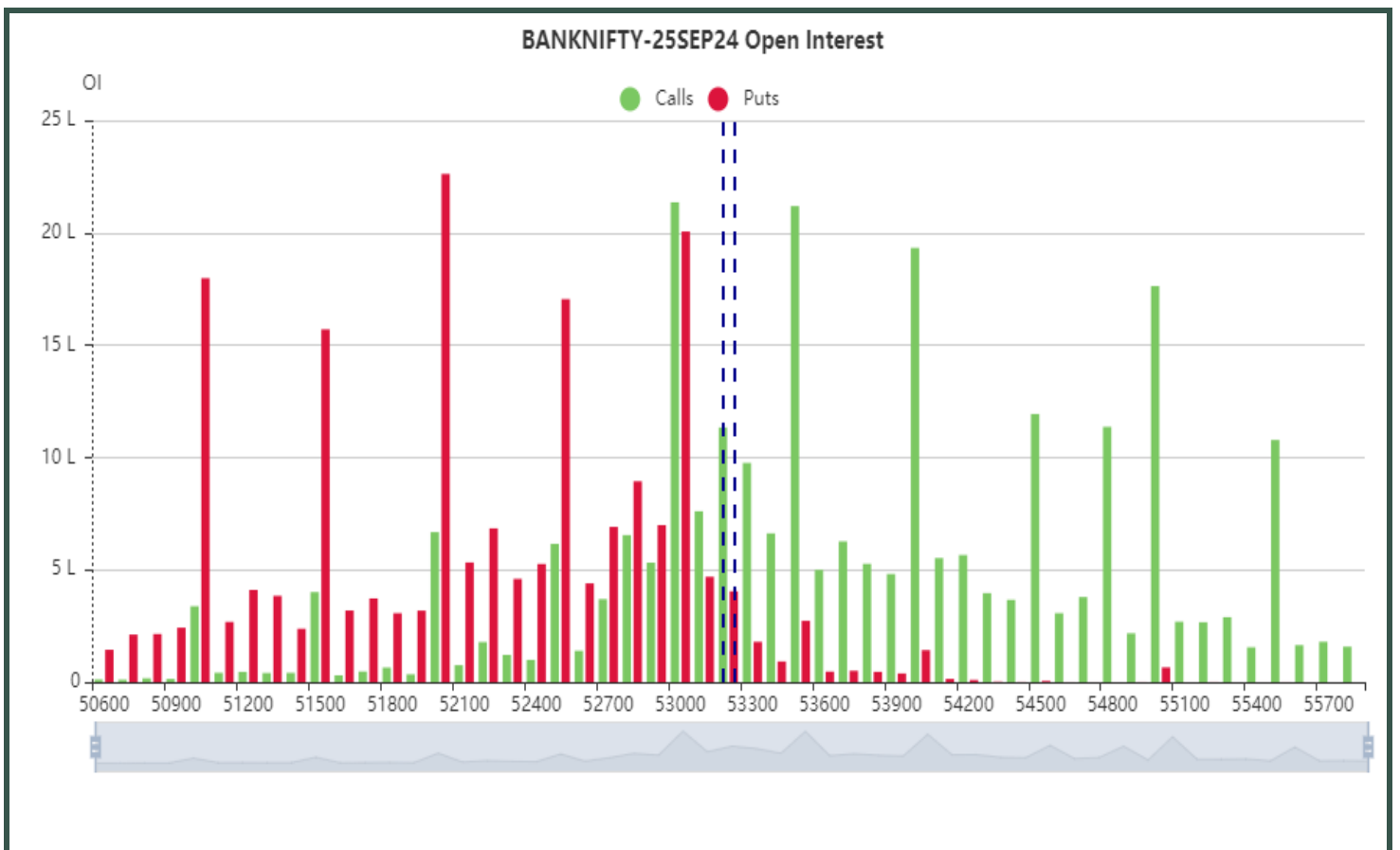
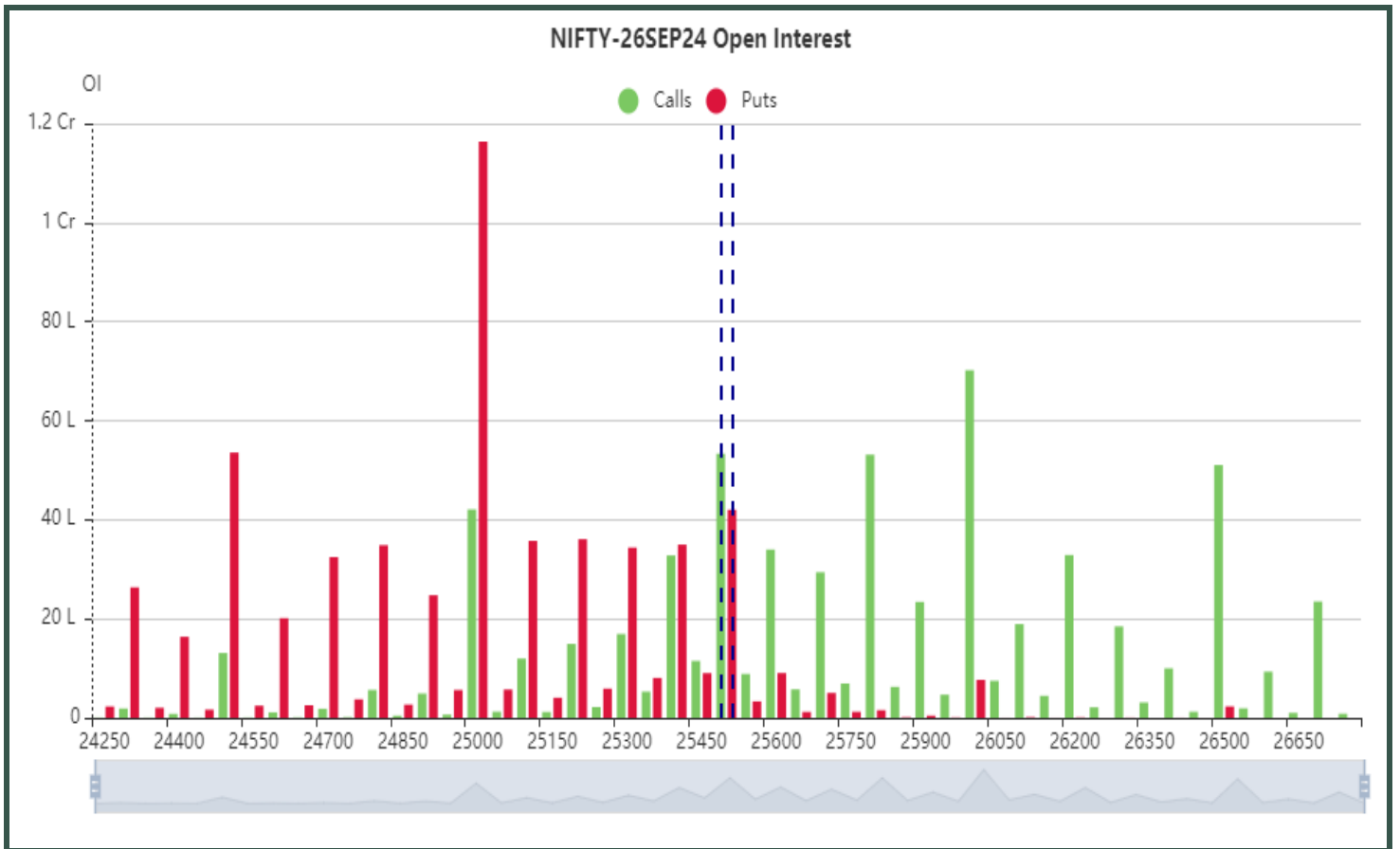
On the weekly expiry, Nifty faced a profit booking from the new high of 25600 and closed on a relatively flat note. Going into today, a cautious approach would be recommended in the index with 25500 act as an immediate resistance. A breakdown below 25375 may lead to an extended correction of 100-150 points. On the option front, index witnessed long build up, followed by increase in OI. The PCR is down from 1.13 to 0.97 levels.

Bank Nifty fell just short of its all-time high before facing a profit booking and eventually closed around 53000 levels. However, a breakdown below the same today may lead to an extended profit booking of 500-800 points. Considering the recent rally, view on the index would be cautious at higher levels. Bank nifty witnessed long build up, followed by increase in OI. The PCR data is down from 1.11 to 0.93 levels.

Stocks to watch: HAVELLS, OBERIORLTY, TITAN.

Stocks in Ban: Aarti Inds, Biocon, Bsoft, Chambelfert, Gnfc, Granules, Lichsgfin, Nationalum, Ofss, Pnb, Rbl bank, Sail.

Options Statistics



Open Interest Data

Participant wise Future Index OI

Participant	Long	Short	NOI	Change	Ratio
CLIENT	254543	397417	-142874	9449	0.39
DII	106353	157892	-51539	788	0.40
FII	426551	203090	223461	-14026	0.68
PRO	61889	90937	-29048	3789	0.40

Participant wise Future Stock OI

Participant	Long	Short	NOI	Change	Ratio
CLIENT	2238816	335805	1903011	-18406	0.87
DII	186224	3089727	-2903503	-36554	0.06
FII	2401334	1844371	556963	47251	0.57
PRO	808534	365005	443529	7709	0.69

Long Built-Up (Sept Expiry)

STOCK	PRICE	Price (%)	OI (MN)	OI (%)
UBL	2,137	4.31	18,78,800	11.78
COFORGE	6,941	0.92	20,11,500	8.66
ESCORTS	3,828	0.83	18,22,975	7.95
NAUKRI	7,920	2.14	14,01,300	5.92
AUBANK	745.55	3.15	14955000	5.71

Short Built-Up (Sept Expiry)

STOCK	PRICE	Price (%)	OI (MN)	OI (%)
INDUSTOWER	391	-8.51	7,95,12,400	8.06
CHAMBLFERT	479	-8.18	1,10,69,400	5.01
DEEPAKNTR	2,834	-1.82	17,01,600	3.41
JINDALSTEL	1,009	-1.74	1,24,29,375	2.61
POLYCAB	6492.05	-2.54	2456250	1.12

Short Covering (Sept Expiry)

STOCK	PRICE	Price (%)	OI (MN)	OI (%)
HINDCOPPER	325	0.98	2,89,32,700	-14.13
BALRAMCHIN	583	1.82	72,06,400	-9.16
ABBOTINDIA	27,980	0.69	99,720	-8.71
LTTS	5,520	0.91	8,31,300	-8.17
PERSISTENT	5294.8	2.14	1892800	-8.05

Long Un-winding (Sept Expiry)

STOCK	PRICE	Price (%)	OI (MN)	OI (%)
HAL	4,247	-4.44	1,10,66,700	-9.35
PETRONET	324	-2.60	2,87,61,000	-8.83
GMRINFRA	93	-1.44	27,73,35,000	-8.22
IOC	165	-2.06	16,02,70,500	-7.70
SAIL	126.85	-1.46	109560000	-7.48

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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