

# DAILY DERIVATIVE REPORT

September 27, 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	26,227	0.88%	63.72 L	46.33 L	-31.21%
31-Oct-24	26,309	0.70%	98.82 L	1.60 Cr	40.16%
28-Nov-24	26402.35	0.65%	8.81 L	11.46 L	36.85%

Lot Size = 25

NIFTY OI	
Total CE OI : 4.74 Cr	Total CE OI Chg : 3.00 Cr
Total PE OI : 6.77 Cr	Total PE OI Chg : 4.71 Cr
Diff PE-CE OI : 2.03 Cr	Diff PE-CE OI Chg : 1.72 Cr
Trend OI : Bullish	Trend OI Chg : Bullish
Max CE OI Strike : 27500	Max PE OI Strike : 25000
Max CE OI Chg Strike : 27500	Max PE OI Chg Strike : 25000

SYMBOL : BANK NIFTY					
Expiry Date	Price	Price Chg.	Volume	OI	OI Chg.
30-Oct-24	54,549	0.39%	13.23 L	18.87 L	4.18%
27-Nov-24	54,767	0.46%	1.25 L	2.24 L	9.12%
24-Dec-24	54972.25	0.00%	31.17 K	15.15 K	0.00%

Lot Size = 15

BANK NIFTY OI	
Total CE OI : 2.63 Cr	Total CE OI Chg : 97.07 L
Total PE OI : 2.76 Cr	Total PE OI Chg : 1.31 Cr
Diff PE-CE OI : 12.90 L	Diff PE-CE OI Chg : 34.11 L
Trend OI : Bullish	Trend OI Chg : Bullish
Max CE OI Strike : 54000	Max PE OI Strike : 54000
Max CE OI Chg Strike : 55000	Max PE OI Chg Strike : 54200

## Key Market Indicators

	25-Sept	26-Sept	% Chg.
India Vix	12.74	12.00	-5.81
Nifty (Spot)	26,004.15	26,216.05	0.81
Bank Nifty (Spot)	54,101.65	54,375.35	0.51
Nifty PCR	1.33	1.32	SC
Bank PCR	1.01	1.06	LB
NIFTY 50 - Adv./Dec	30 / 20	41 / 09	-
F&O - Adv./Dec	76 / 104	119 / 61	-

Pivot levels- Nifty futures	
Support	26,071
Pivot	26,166
Resistance	26,315

Moving Averages - Nifty 50	
10 DEMA	25,745
20 DEMA	24,472
50 DSMA	24,928
200 DSMA	23,021

## FII Statistics

26-Sept			
(INR Cr.)	BUY	SELL	NET
IDX Future	11537	11062	474.48
IDX Option	3496694	3385496	111198.5
STK Future	70916	57258	13657.93
STK Option	19039	20927	-1887.92
Total	3598187	3474744	123442.97

## Bull-run continues on the monthly expiry.

Nifty OCT future witnessed **short covering** with fall in OI. The PCR closed at 1.32 vs 1.33 levels. The major writing CE writing was seen at 27000 and PE writing at 26000 strike price. The rollover stood at 79% vs 77%.

Bank Nifty OCT futures witnessed **long build-up** followed by rise in OI. The PCR gained from 1.01 to 1.06 levels. The major CE writing is seen at 54700 and PE writing at 53500 strike prices. The rollover stood at 67% vs 68%.

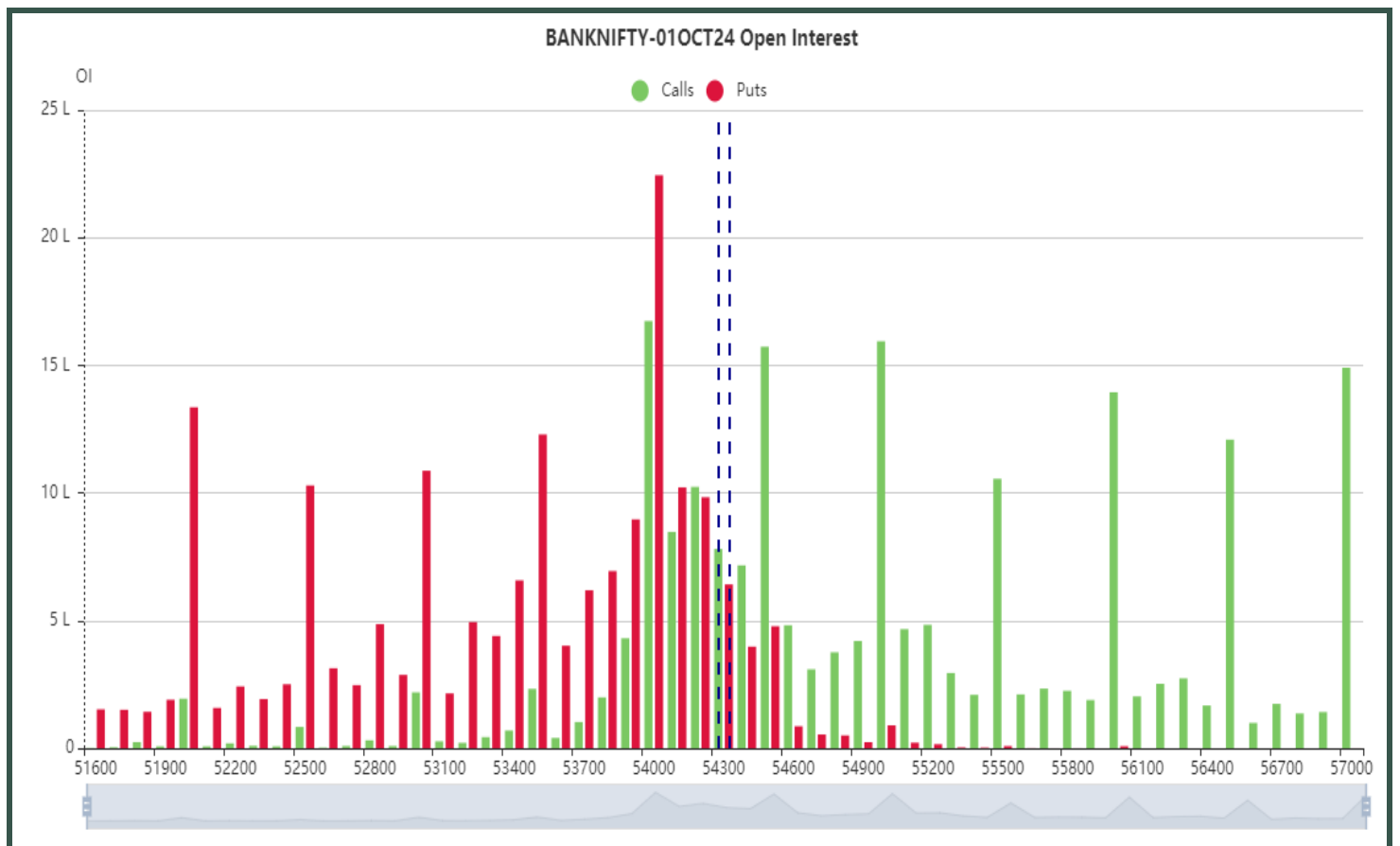
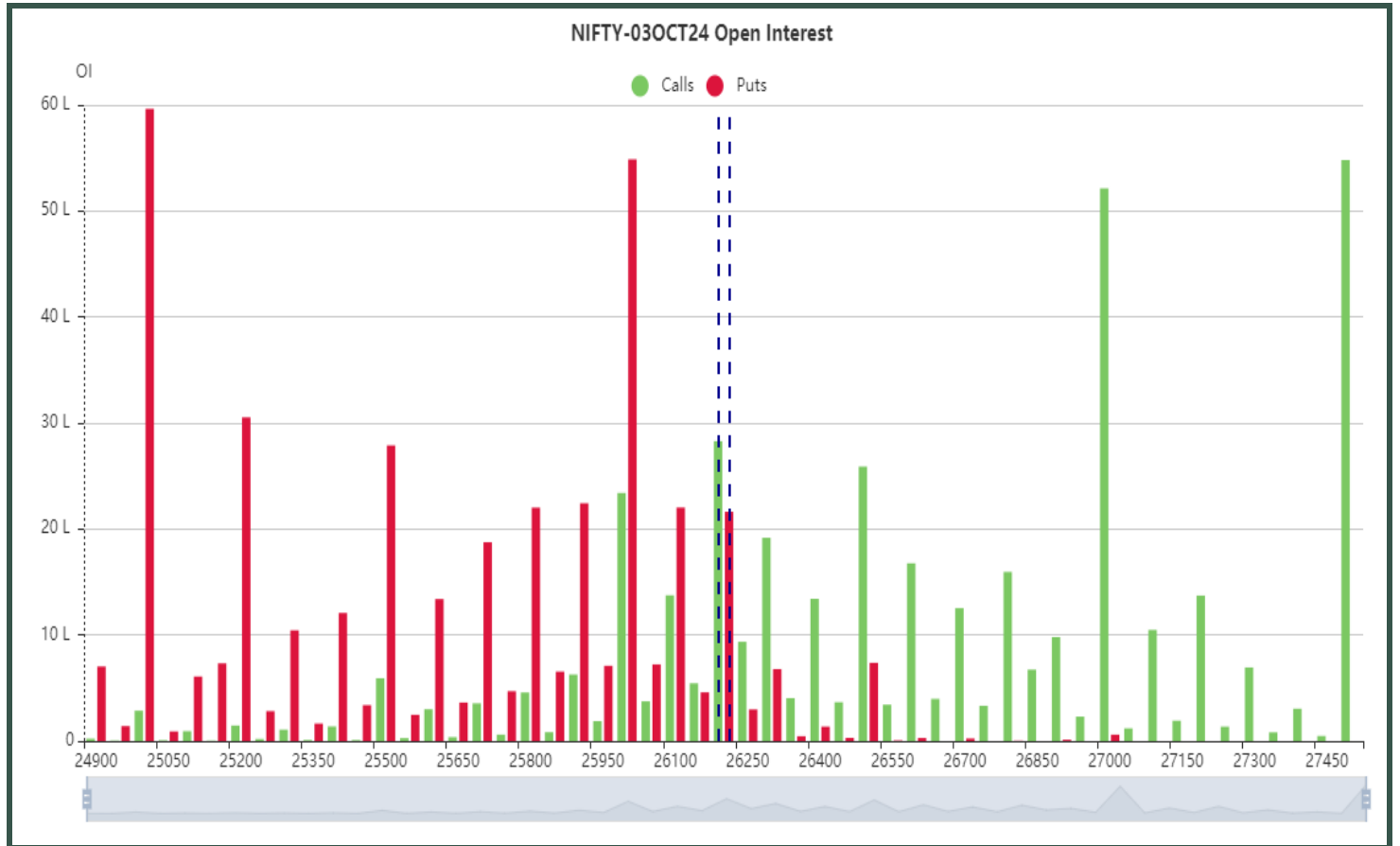
**On the sector front**, Jewellery and Paints stock have seen long build-up.

**On the stock specific strong bias** was seen in M&M, Bharati Artel, Escorts, National Alum, Dixon, Tata Power, Bosch, Shriram Finance, Godrej Prop, United Spirits, Motherson and hind copper.

**The highest stock rollover** was seen at Alkem, United spirits, Auro pharma, Eicher motor and Oberoi Realty.

**Stocks in Ban:** Nil.

Options Statistics



Open Interest Data

Participant wise Future Index OI

Participant	Long	Short	NOI	Change	Ratio
CLIENT	263030	500031	-237001	-4292	0.34
DII	100107	154732	-54625	-7676	0.39
FII	449102	113055	336047	-16004	0.80
PRO	68862	113283	-44421	27972	0.38

Participant wise Future Stock OI

Participant	Long	Short	NOI	Change	Ratio
CLIENT	2053393	291947	1761446	-87224	0.88
DII	101740	3039019	-2937279	-48124	0.03
FII	2534501	1650287	884214	114520	0.61
PRO	512737	221118	291619	20828	0.70

Long Built-Up (Oct Expiry)

STOCK	PRICE	Price (%)	OI (MN)	OI (%)
NIFTY	26,309	0.70	1,60,45,125	40.16
GNFC	673	0.37	62,84,200	36.75
IRCTC	912	0.55	1,96,85,750	34.78
CONCOR	898	0.29	2,50,90,000	33.78
RECLTD	548.25	0.06	60676000	33.62

Short Built-Up (Oct Expiry)

STOCK	PRICE	Price (%)	OI (MN)	OI (%)
CHAMBLFERT	513	-1.17	92,66,300	56.51
AARTIIND	587	-0.79	1,33,84,000	55.68
EXIDEIND	475	-0.32	3,20,05,800	44.80
HAL	4,406	-0.36	1,20,38,700	32.93
PFC	484.45	-0.57	57075200	32.63

Short Covering (Oct Expiry)

STOCK	PRICE	Price (%)	OI (MN)	OI (%)
SENSEX	85,715	0.66	7,540	-50.13
NIFTYNXT50	76,988	0.72	5,920	-39.16
MIDCPNIFTY	13,272	0.11	7,24,900	-29.62
BANKEK	61,630	0.39	3,225	-5.29
IEX	211.63	3.98	44047500	-0.55

Long Un-winding (Oct Expiry)

STOCK	PRICE	Price (%)	OI (MN)	OI (%)

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