

DAILY DERIVATIVE REPORT

September 30, 2024



No one is Original. Everyone is Derivative.

- Sonny Rollins

Index Dashboard

SYMBOL : NIFTY

Expiry Date	Price	Price Chg.	Volume	OI	OI Chg.
31-Oct-24	26,345	0.14%	47.96 L	1.63 Cr	1.49%
28-Nov-24	26,459	0.22%	4.52 L	11.79 L	2.84%
26-Dec-24	26564.10	0.00%	2.17 L	1.16 L	0.00%

Lot Size = 25

NIFTY OI

Total CE OI : 8.33 Cr	Total CE OI Chg : 3.59 Cr
Total PE OI : 8.71 Cr	Total PE OI Chg : 1.95 Cr
Diff PE-CE OI : 37.99 L	Diff PE-CE OI Chg : -1.64 Cr
Trend OI : Bullish	Trend OI Chg : Bearish
Max CE OI Strike : 27000	Max PE OI Strike : 25000
Max CE OI Chg Strike : 27000	Max PE OI Chg Strike : 26200

SYMBOL : BANK NIFTY

Expiry Date	Price	Price Chg.	Volume	OI	OI Chg.
30-Oct-24	54,220	-0.60%	16.33 L	18.30 L	-3.00%
27-Nov-24	54,476	-0.53%	1.35 L	2.56 L	14.25%
24-Dec-24	54711.60	-0.47%	28.57 K	26.13 K	72.48%

Lot Size = 15

BANK NIFTY OI

Total CE OI : 4.89 Cr	Total CE OI Chg : 2.29 Cr
Total PE OI : 3.38 Cr	Total PE OI Chg : 65.62 L
Diff PE-CE OI : -1.51 Cr	Diff PE-CE OI Chg : -1.64 Cr
Trend OI : Bearish	Trend OI Chg : Bearish
Max CE OI Strike : 54000	Max PE OI Strike : 54000
Max CE OI Chg Strike : 54200	Max PE OI Chg Strike : 51500

Key Market Indicators

	26-Sept	27-Sept	% Chg.
India Vix	12.00	11.96	-0.33
Nifty (Spot)	26,216.05	26,178.95	-0.14
Bank Nifty (Spot)	54,375.35	53,834.30	-1.00
Nifty PCR	1.32	1.16	LB
Bank PCR	1.06	0.74	LU
NIFTY 50 - Adv./Dec	41 / 09	29 / 20	-
F&O - Adv./Dec	119 / 61	121 / 58	-

Pivot levels- Nifty futures

Support	26,299
Pivot	26,351
Resistance	26,397

Moving Averages - Nifty 50

10 DEMA	25,823
20 DEMA	25,539
50 DSMA	24,955
200 DSMA	23,046

FII Statistics

27-Sept			
(INR Cr.)	BUY	SELL	NET
IDX Future	5071	3343	1727.56
IDX Option	1251986	1200054	51931.32
STK Future	41356	37677	3679.07
STK Option	49694	48730	964.09
Total	1348106	1289804	58302.04

Weekend triggers profit booking.

Nifty had a good run during the week and registered new all-time high levels at 26,277.35 levels. Overall bias remains bullish with profit booking on cards. On the option front, nifty futures witnessed long build-up followed by rise in OI. The PCR data closed at 1.15 vs 1.32. The option data suggests 26000 and 26200 as support and resistance.

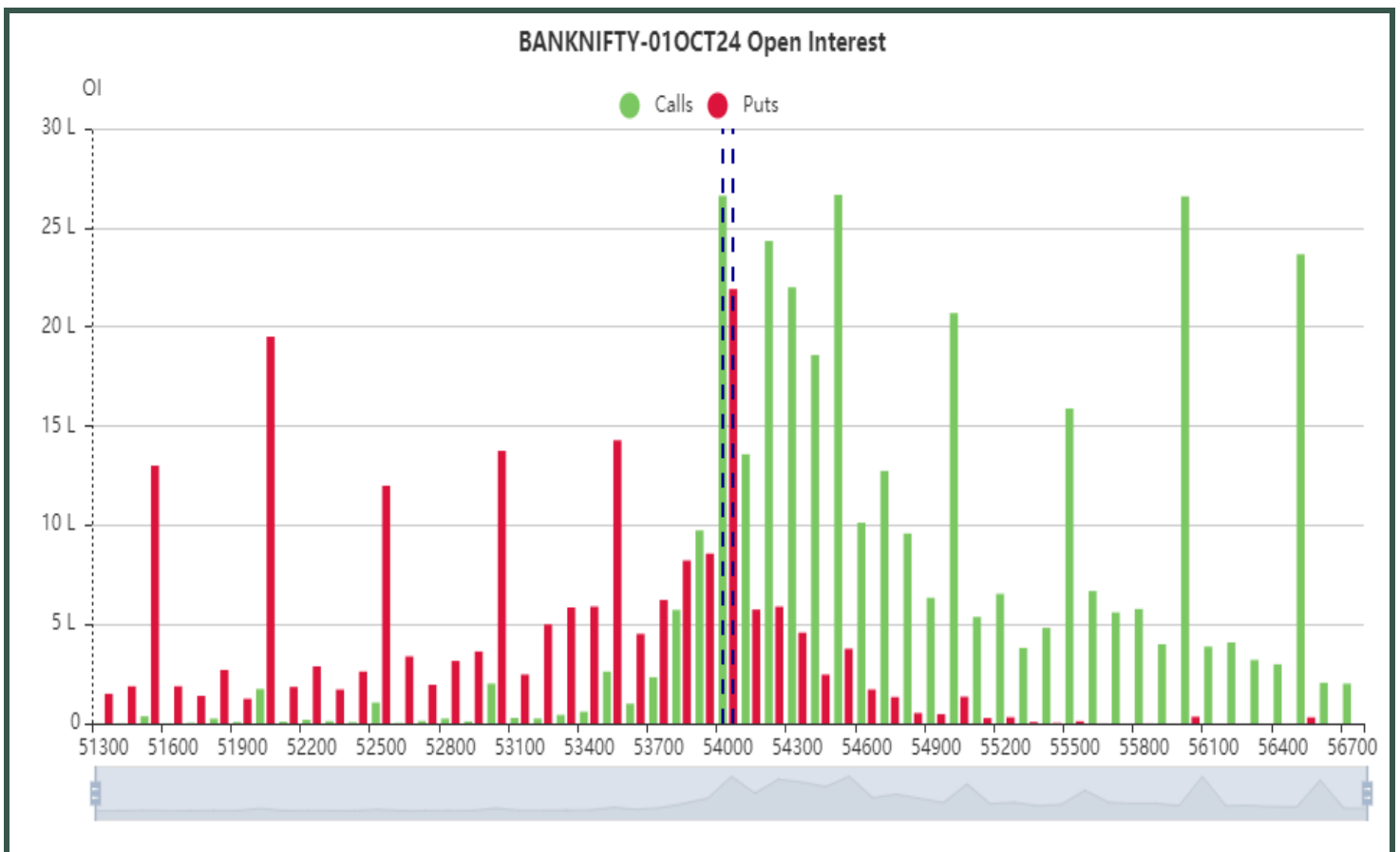
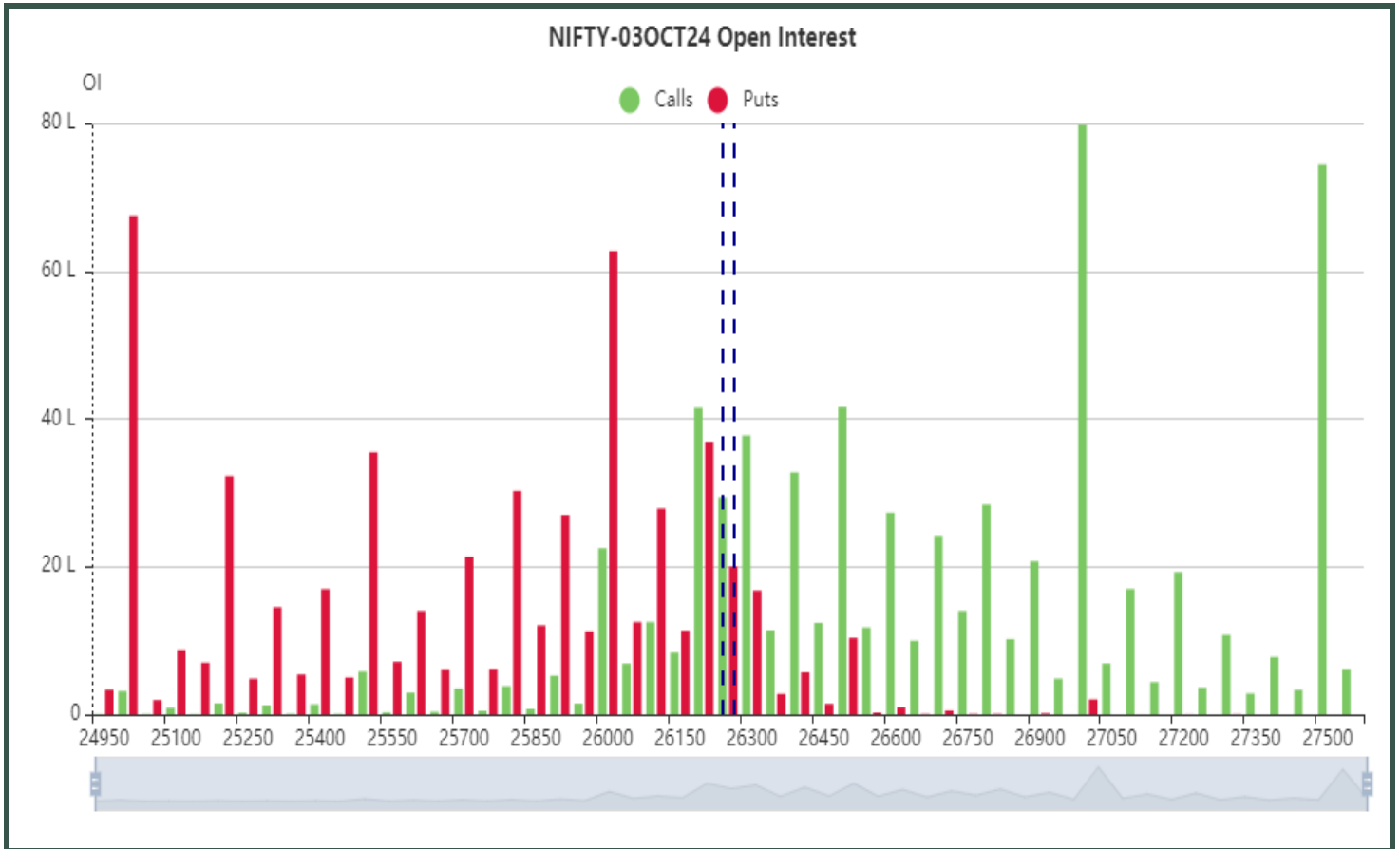
Bank nifty had a major profit booking and dragged much higher, overall direction remains bullish however a dip towards 53000 is on cards. On the option front, long unwinding was witnessed with fall in PCR Data (1.06 to 0.74 levels.). The support is seen at 53500 and resistance at 54200 and 54300 strike prices.

Sector watch list: OIL-gas and healthcare.

Stock watch list: BPCL, Exide Inds, IOC, Col pal and Deepak Nitrate.

Stocks in Ban: Nil.

Options Statistics



Open Interest Data

Participant wise Future Index OI

Participant	Long	Short	NOI	Change	Ratio
CLIENT	265727	515298	-249571	-12570	0.34
DII	100190	154732	-54542	83	0.39
FII	467414	106367	361047	25000	0.81
PRO	60508	117442	-56934	-12513	0.34

Participant wise Future Stock OI

Participant	Long	Short	NOI	Change	Ratio
CLIENT	2068107	289986	1778121	16675	0.88
DII	104333	3122378	-3018045	-80766	0.03
FII	2589412	1655052	934360	50146	0.61
PRO	531366	225802	305564	13945	0.70

Long Built-Up (Oct Expiry)

STOCK	PRICE	Price (%)	OI (MN)	OI (%)
SENSEX	85,740	0.09	9,720	335.87
GRANULES	562	1.81	79,38,000	148.84
COLPAL	3,798	1.96	29,20,050	29.77
BERGEPAIN	624	0.81	1,17,58,560	18.58
NIFTYNXT50	77559.5	0.64	20700	17.75

Short Built-Up (Oct Expiry)

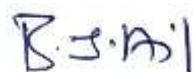
STOCK	PRICE	Price (%)	OI (MN)	OI (%)
MARICO	699	-0.02	1,68,76,800	22.74
LTIM	6,184	-0.10	34,69,950	22.46
BSOFT	610	-1.84	1,52,70,000	18.67
IEX	208	-1.94	5,21,43,750	18.38
HINDCOPPER	347.8	-0.17	38390550	16.14

Short Covering (Oct Expiry)

STOCK	PRICE	Price (%)	OI (MN)	OI (%)
MIDCPNIFTY	13,348	0.58	4,29,400	-40.76
GAIL	238	2.72	8,05,20,000	-9.87
SYNGENE	893	0.93	48,54,000	-6.02
RECLTD	564	2.79	5,75,12,000	-5.21
ATUL	7717.5	1.31	828800	-5.10

Long Un-winding (Oct Expiry)

STOCK	PRICE	Price (%)	OI (MN)	OI (%)
CHOLAFIN	1,620	-2.10	94,77,500	-4.72
BANKNIFTY	54,220	-0.60	18,29,985	-3.00
AUBANK	733	-0.44	1,34,57,000	-2.66
JSWSTEEL	1,010	-0.20	1,91,75,400	-2.63
ALKEM	6229.45	-0.17	2140100	-2.45

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