

DAILY DERIVATIVE REPORT

November 14, 2024



No one is Original. Everyone is Derivative.

- Sonny Rollins

Index Dashboard

SYMBOL : NIFTY					
Expiry Date	Price	Price Chg.	Volume	OI	OI Chg.
28-Nov-24	23,659	-1.26%	66.61 L	1.20 Cr	2.79%
26-Dec-24	23,806	-1.28%	8.69 L	15.42 L	9.48%
30-Jan-25	23964.95	-1.27%	2.97 L	4.09 L	10.65%

Lot Size = 25

NIFTY OI	
Total CE OI : 18.92 Cr	Total CE OI Chg : 3.21 Cr
Total PE OI : 10.39 Cr	Total PE OI Chg : 2.43 Cr
Diff PE-CE OI : -8.52 Cr	Diff PE-CE OI Chg : -77.89 L
Trend OI : Bearish	Trend OI Chg : Bearish
Max CE OI Strike : 26900	Max PE OI Strike : 23000
Max CE OI Chg Strike : 23800	Max PE OI Chg Strike : 23300

SYMBOL : BANK NIFTY					
Expiry Date	Price	Price Chg.	Volume	OI	OI Chg.
27-Nov-24	50,358	-1.98%	28.42 L	29.43 L	-0.92%
24-Dec-24	50,680	-1.96%	3.25 L	3.83 L	31.52%
29-Jan-25	51013.05	-1.98%	1.07 L	1.07 L	18.49%

Lot Size = 15

BANK NIFTY OI	
Total CE OI : 1.94 Cr	Total CE OI Chg : 84.68 L
Total PE OI : 2.19 Cr	Total PE OI Chg : 1.23 Cr
Diff PE-CE OI : 25.52 L	Diff PE-CE OI Chg : 38.52 L
Trend OI : Bullish	Trend OI Chg : Bullish
Max CE OI Strike : 55000	Max PE OI Strike : 49500
Max CE OI Chg Strike : 62000	Max PE OI Chg Strike : 45000

Key Market Indicators

	12-Nov	13-Nov	% Chg
India Vix	14.59	15.33	5.03
Nifty (Spot)	23,883.45	23559.05	-1.36
Bank Nifty (Spot)	51,157.80	50,088.35	-2.09
Nifty PCR	0.72	0.70	SB
Bank PCR	0.59	0.71	SB
NIFTY 50 - Adv/Dec	4/46	6/44	-
F&O - Adv/Dec	24/153	16/162	-

Pivot levels- Nifty futures	
Support	23,527
Pivot	23,736
Resistance	23,867

Moving Averages - Nifty 50	
10 DEMA	24081
20 DEMA	24314
50 DSMA	24928
200 DSMA	23545

FII Statistics

13- Nov			
(INR Cr.)	BUY	SELL	NET
IDX Fut	3697	5583	-1885.89
IDX Opt	4813938	4776606	37331.51
STK Fut	25703	23248	2454.90
STK Opt	67277	68212	-934.26
Total	4910615	4873649	36966.26

Market witnessed huge sell off.

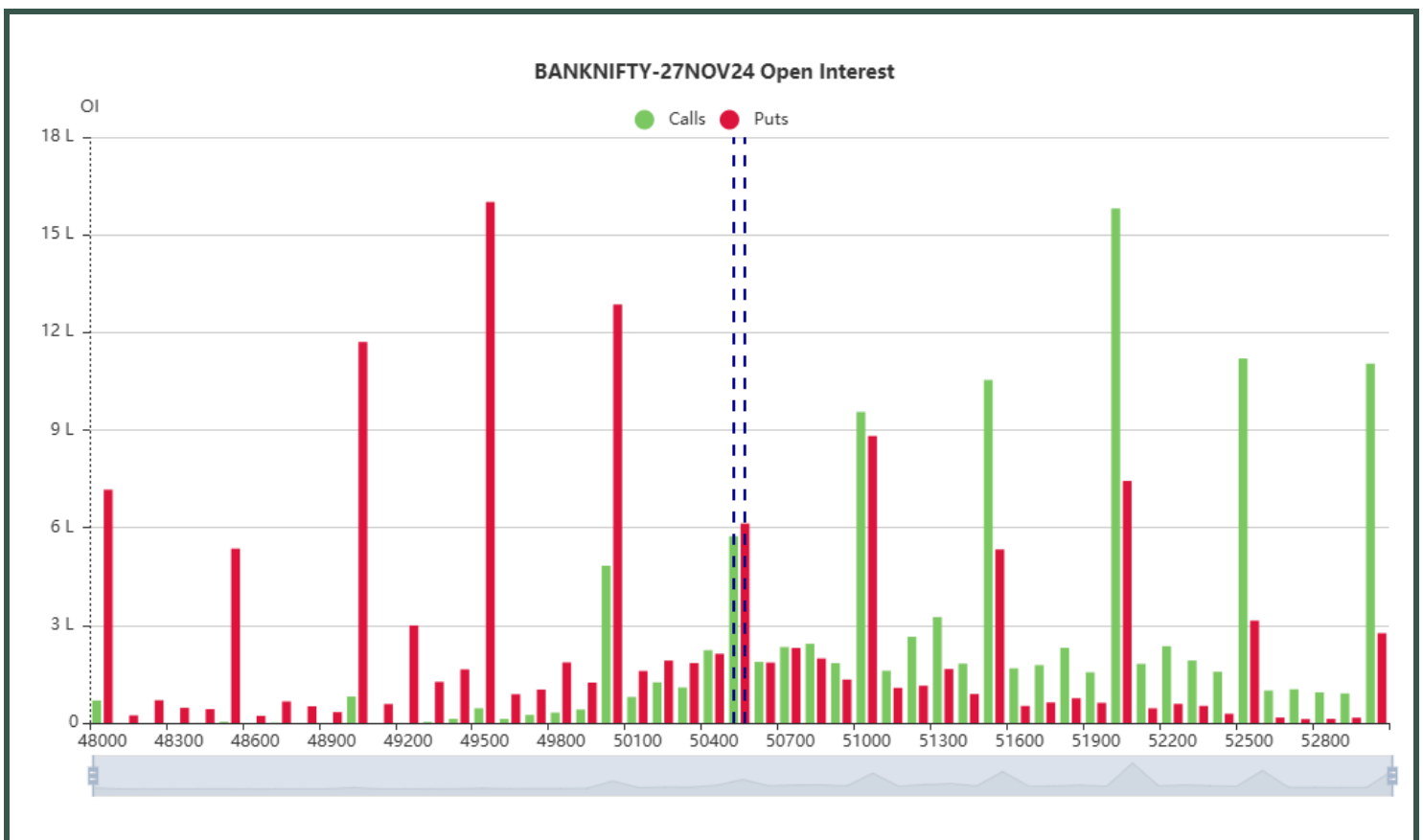
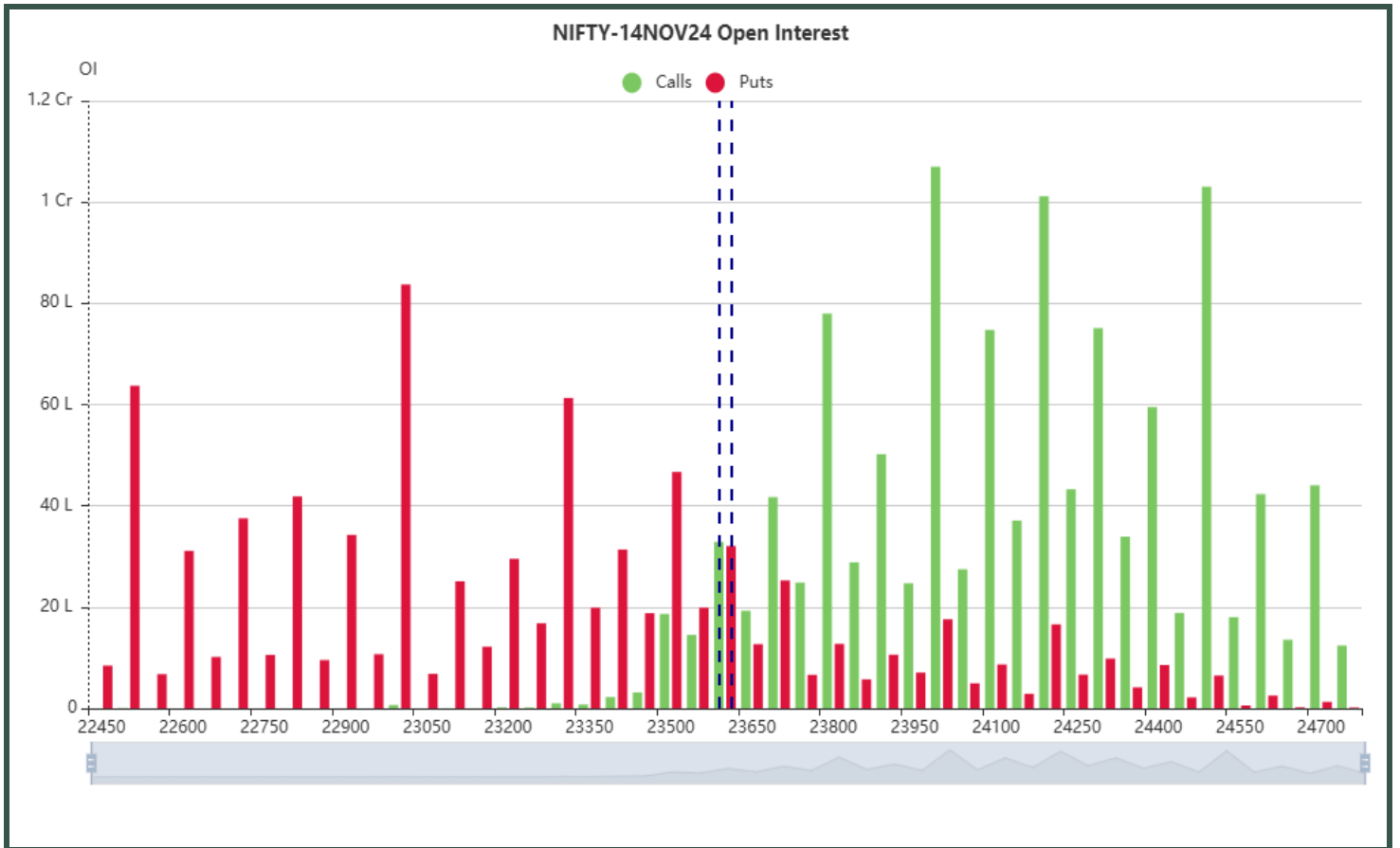
The Nifty index has recently witnessed a significant sell-off, which has brought it down to key technical support levels around the 200 SMA. We maintain cautious view with support 23,500 levels. In the futures market, Nifty has witnessed a short build up accompanied by an increase in open interest (OI) and decrease in put-call ratio (PCR) data. As per OI data Resistance is located at the 23800 and 24000 mark.

Bank Nifty breached the significant psychological level of 50,500 during the trading day, triggering a sharp sell-off. View remains cautious. In the futures market, Bank Nifty also experienced a short build up followed by an increase in OI, and PCR data. Resistance for Bank Nifty is located at the 51000 and 51500 mark.

Stock Watch list: MARICO, ALKEM.

Stocks in Ban: AARTIIND, ABFRL, GNFC, GRANULES, HINDCOPPER.

Open Interest Data



Future INDEX & Stock OI and Build-ups.

Participant wise Future Index OI

Participant	Long	Short	NOI	Change	Ratio
CLIENT	531805	257055	274750	40205	0.67
DII	141646	169520	-27874	1269	0.46
FII	85875	298449	-212574	-27202	0.22
PRO	74396	108698	-34302	-14272	0.41

Participant wise Future Stock OI

Participant	Long	Short	NOI	Change	Ratio
CLIENT	2509312	295335	2213977	-41631	0.89
DII	121453	3793107	-3671654	-6903	0.03
FII	2994109	2039999	954110	35444	0.59
PRO	768783	265216	503567	13090	0.74

Long Built-Up (Nov Expiry)

STOCK	PRICE	Price (%)	OI (MN)	OI (%)
MARICO	598	0.09	2,02,76,400	2.32
ALKEM	5,578	1.65	17,26,700	1.48
HINDUNILVR	2,467	0.09	1,57,58,100	1.14

Short Built-Up (Nov Expiry)

STOCK	PRICE	Price (%)	OI (MN)	OI (%)
GNFC	546	-7.36	67,84,700	20.84
IPCALAB	1,500	-3.24	20,74,150	15.32
DEEPAKNTN	2,479	-2.92	21,74,400	13.27
METROPOLIS	2,056	-5.77	10,96,000	8.77
CUMMINSIND	3331.9	-4.32	4099200	6.96

Short Covering (Nov Expiry)

STOCK	PRICE	Price (%)	OI (MN)	OI (%)
MANAPPURAM	157	0.04	4,56,36,000	-14.08
ZYDUSLIFE	964	1.36	1,30,32,900	-11.13
BRITANNIA	5,050	0.21	27,77,400	-2.27
TATAMOTORS	789	0.12	9,08,51,750	-1.78
GODREJCP	1185.2	0.70	11459000	-0.48

Long Un-winding (Nov Expiry)

STOCK	PRICE	Price (%)	OI (MN)	OI (%)
LTF	136	-1.83	6,49,44,410	-5.09
BERGEPAIN	490	-1.02	77,93,280	-5.05
LTTS	5,195	-1.95	7,77,100	-4.73
APOLLOTYRE	453	-3.75	1,23,42,000	-4.59
SYNGENE	863.45	-3.27	6560000	-4.43

Head Technical & Derivatives**Brijesh Ail****brijesh.ail@idbicapital.com****Derivative Analyst****Kshitija Salvi****kshitija.salvi@idbicapital.com****IDBI Capital Markets & Securities Ltd.** (A wholly owned subsidiary of IDBI Bank Ltd.)**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

This report has been published by IDBI Capital Markets & Securities Ltd. (hereinafter referred to as “IDBI Capital”) for private circulation. This report should not be reproduced or copied or made available to others. No person associated with IDBI Capital is obligated to call or initiate contact with you for the purposes of elaborating or following up on the information contained in this report. The information contained herein is strictly confidential and meant for solely for the selected recipient and may not be altered in any way, transmitted to copied or distributed, in part or in whole, to any other person or to the media or reproduced in any form, without the prior written consent of IDBI Capital. Recipients may not receive this report at the same time as other recipients. IDBI Capital will not treat recipients as customers by virtue of their receiving this report.

The information contained herein is from the public domain or sources believed to be reliable, but we do not make any representation or warranty that it is accurate, complete or up-to-date and it should not be relied upon as such. While reasonable care has been taken to ensure that information given is at the time believed to be fair and correct and opinions based thereupon are reasonable, due to the very nature of research it cannot be warranted or represented that it is accurate or complete and it should not be relied upon as such. In so far as this report includes current or historical information, it is believed to be reliable, although its accuracy and completeness cannot be guaranteed.

Opinions expressed are current opinions as of the date appearing on this material only. While we endeavor to update on a reasonable basis, the information discussed in this material, IDBI Capital, its directors, employees are under no obligation to update or keep the information current. Further there may be regulatory, compliance, or other reasons that prevent us from doing so.

Prospective investors and others are cautioned that any forward-looking statements are not predictions and may be subject to change without notice.

IDBI Capital, its directors and employees and any person connected with it, will not in any way be responsible for the contents of this report or for any losses, costs, expenses, charges, including notional losses/lost opportunities incurred by a recipient as a result of acting or non-acting on any information/material contained in the report.

This is not an offer to sell or a solicitation to buy any securities or an attempt to influence the opinion or behavior of investors or recipients or provide any investment/tax advice.

This report is for information only and has not been prepared based on specific investment objectives. The securities discussed in this report may not be suitable for all investors. Investors must make their own investment decision based on their own investment objectives, goals and financial position and based on their own analysis.

Trading in stocks, stock derivatives, and other securities is inherently risky and the recipient agrees to assume complete and full responsibility for the outcomes of all trading decisions that the recipient makes, including but not limited to loss of capital.

Opinions, projections and estimates in this report solely constitute the current judgment of the author of this report as of the date of this report and do not in any way reflect the views of IDBI Capital, its directors, officers, or employees.

This report is not directed or intended for distribution to, or use by, any person or entity who is a citizen or resident of or located in any locality, state, country or other jurisdiction, where such distribution, publication, availability or use would be contrary to law, regulation or which would subject IDBI Capital and associates to any registration or licensing requirement within such jurisdiction. The securities described herein may or may not be eligible for sale in all jurisdictions or to certain category of investors. Persons in whose possession this report may come are required to inform themselves of and to observe such restriction.

E-mail is not a secure method of communication. IDBI Capital cannot accept responsibility for the accuracy or completeness of any e-mail message or any attachment(s).

This transmission could contain viruses, be corrupted, destroyed, incomplete, intercepted, lost or arrived late. IDBI Capital, its directors or employees or associates accept no liability for any damage caused, directly or indirectly, by this email.

