

DAILY DERIVATIVE REPORT

October 18, 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	24,844	-0.82%	48.25 L	1.35 Cr	-1.38%
28-Nov-24	24,985	-0.84%	6.38 L	17.29 L	6.15%
26-Dec-24	25137.30	-0.80%	2.53 L	5.44 L	6.89%
Lot Size = 25					

NIFTY OI	
Total CE OI : 6.57 Cr	Total CE OI Chg : 4.47 Cr
Total PE OI : 3.73 Cr	Total PE OI Chg : 2.23 Cr
Diff PE-CE OI : -2.84 Cr	Diff PE-CE OI Chg : -2.25 Cr
Trend OI : Bearish	Trend OI Chg : Bearish
Max CE OI Strike : 26000	Max PE OI Strike : 23500
Max CE OI Chg Strike : 26000	Max PE OI Chg Strike : 23500

SYMBOL : BANK NIFTY					
Expiry Date	Price	Price Chg.	Volume	OI	OI Chg.
30-Oct-24	51,492	-1.06%	18.17 L	29.74 L	2.85%
27-Nov-24	51,804	-1.02%	1.87 L	4.18 L	7.85%
24-Dec-24	52150.00	-1.03%	60.54 K	1.32 L	10.01%
Lot Size = 15					

BANK NIFTY OI	
Total CE OI : 3.36 Cr	Total CE OI Chg : 1.86 Cr
Total PE OI : 2.26 Cr	Total PE OI Chg : 73.25 L
Diff PE-CE OI : -1.11 Cr	Diff PE-CE OI Chg : -1.12 Cr
Trend OI : Bearish	Trend OI Chg : Bearish
Max CE OI Strike : 52000	Max PE OI Strike : 43000
Max CE OI Chg Strike : 52000	Max PE OI Chg Strike : 43000

Key Market Indicators

	16-Oct	17-Oct	% Chg
India Vix	13.05	13.38	2.53
Nifty (Spot)	24,971.30	24,749.85	-0.89
Bank Nifty (Spot)	51,801.05	51,288.80	-0.99
Nifty PCR	0.74	0.66	LU
Bank PCR	0.96	0.73	SB
NIFTY 50 - Adv/Dec	16 / 34	09 / 41.	-
F&O - Adv/Dec	69 / 110	18 / 161	-

Pivot levels- Nifty futures	
Support	24,749
Pivot	24,912
Resistance	25,008

Moving Averages - Nifty 50	
10 DEMA	25,056
20 DEMA	25,180
50 DSMA	25,094
200 DSMA	23,295

FII Statistics

17-Oct			
(INR Cr.)	BUY	SELL	NET
IDX Fut	2752	2885	-132.98
IDX Opt	2735868	2740823	-4954.48
STK Fut	31014	30748	265.48
STK Opt	66210	63394	2815.93
Total	2835844	2837851	-2006.05

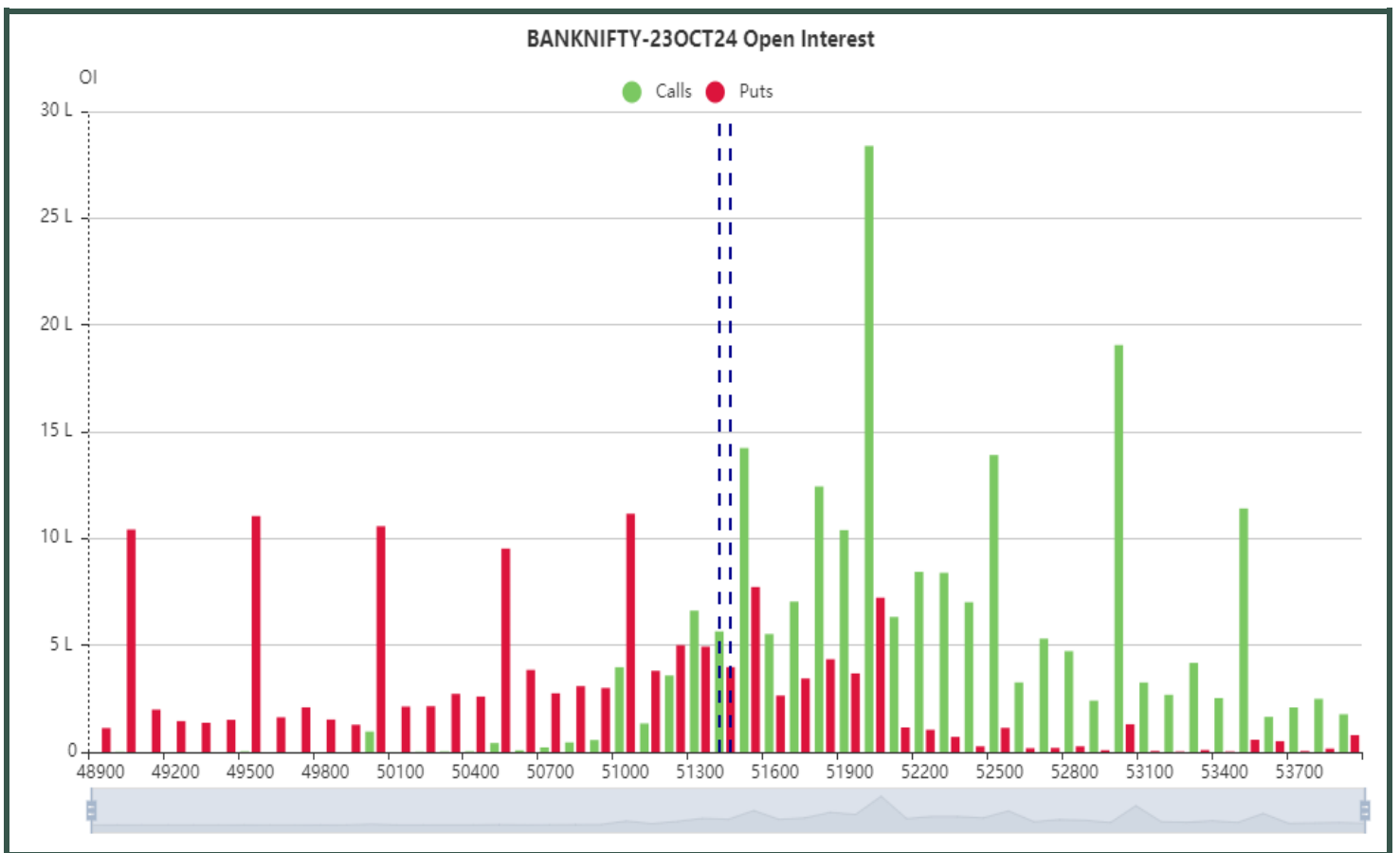
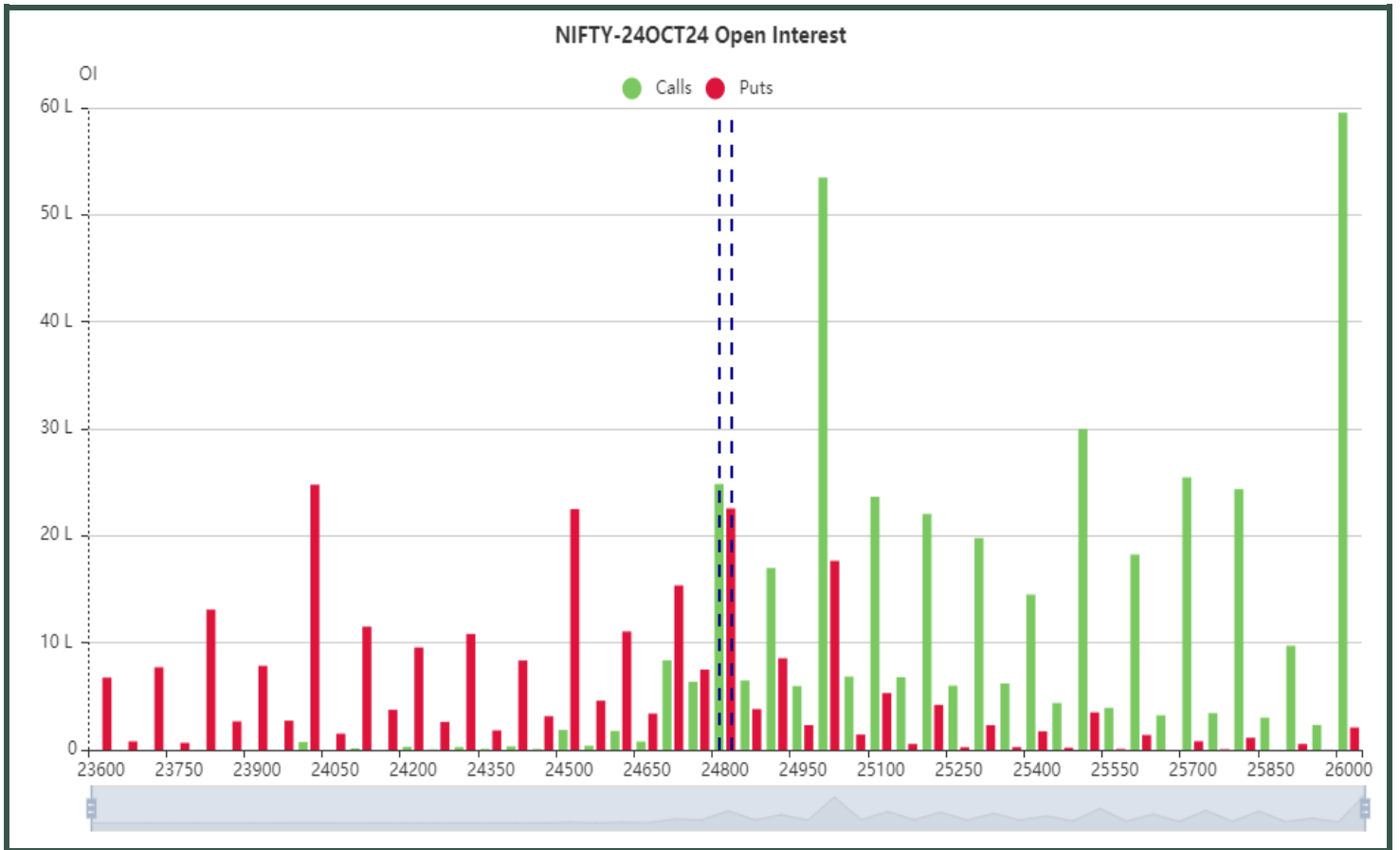
The market witnessed selling pressure.

Nifty has triggered range breakdown and registered a bearish candle close, followed by the fall in value in oscillators and moving averages. On the nifty future front, long unwinding was seen, followed by a fall in PCR data. The major CE writing is seen at 25000 and PE writing at 24500 levels.

Nifty bank has been comparatively strong and is holding the recent swing low; however, the structure has turned negative towards 50500–50000 levels. Bank nifty futures have witnessed a short build-up. The PCR data also dipped from 0.96 to 0.73 levels. The major CE writing was seen at 52000 and PE writing at 51000 levels.

Stock watch list = Mphasis, National alum, Infosys and Tech M.

Stocks in Ban: Bandhan Bank, Chambal Fert, GNFC, Granules, Hind Copper, IDFC First, IEX, LTF, Manappuram, National alum, PNB, RBL Bank, Sail, Tata Chemical.



Open Interest Data

Participant wise Future Index OI

Participant	Long	Short	NOI	Change	Ratio
CLIENT	528833	315055	213778	13213	0.63
DII	113667	184743	-71076	178	0.38
FII	164379	334199	-169820	-1716	0.33
PRO	111718	84600	27118	-11675	0.57

Participant wise Future Stock OI

Participant	Long	Short	NOI	Change	Ratio
CLIENT	2403629	294580	2109049	-8144	0.89
DII	125554	3431148	-3305594	-8219	0.04
FII	2523515	1860331	663184	6138	0.58
PRO	778351	244990	533361	10225	0.76

Long Built-Up (Oct Expiry)

STOCK	PRICE	Price (%)	OI (MN)	OI (%)
INFY	1,960	2.76	4,96,11,600	6.77
TECHM	1,692	2.13	1,27,62,000	6.13
TCS	4,118	0.37	1,67,76,550	2.17
LT	3,586	1.16	1,67,13,750	2.15
HCLTECH	1862.7	0.34	15904000	1.67

Short Built-Up (Oct Expiry)

STOCK	PRICE	Price (%)	OI (MN)	OI (%)
BAJAJ-AUTO	10,147	-13.07	31,90,275	37.71
DEEPAKTR	2,859	-4.68	23,46,600	11.66
INDIAMART	3,053	-0.19	26,52,600	9.85
NESTLEIND	2,385	-3.36	71,88,600	6.96
ULTRACEMCO	11066.7	-2.71	2576200	6.04

Short Covering (Oct Expiry)

STOCK	PRICE	Price (%)	OI (MN)	OI (%)
NATIONALUM	226	3.29	7,05,82,500	-8.37
MPHASIS	3,095	5.83	41,27,475	-6.60
SBIN	815	0.65	9,21,40,500	-4.65
RELIANCE	2,726	0.10	7,03,89,000	-3.50
HINDALCO	735.75	0.06	36635200	-2.89

Long Un-winding (Oct Expiry)

STOCK	PRICE	Price (%)	OI (MN)	OI (%)
LALPATHLAB	3,330	-0.17	7,92,300	-8.84
SIEMENS	7,748	-3.14	17,81,550	-7.75
RECLTD	543	-1.79	4,80,34,000	-7.50
DIVISLAB	6,085	-0.93	29,25,200	-7.02
HDFCLIFE	726.95	-0.17	20770200	-6.47

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