

DAILY DERIVATIVE REPORT

October 21, 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	24,949	0.42%	61.34 L	1.33 Cr	-2.06%
28-Nov-24	25,090	0.42%	7.56 L	18.04 L	4.33%
26-Dec-24	25240.05	0.41%	3.20 L	5.53 L	1.75%
Lot Size = 25					

NIFTY OI	
Total CE OI : 8.26 Cr	Total CE OI Chg : 1.68 Cr
Total PE OI : 6.25 Cr	Total PE OI Chg : 2.52 Cr
Diff PE-CE OI : -2.01 Cr	Diff PE-CE OI Chg : 83.66 L
Trend OI : Bearish	Trend OI Chg : Bullish
Max CE OI Strike : 26000	Max PE OI Strike : 24000
Max CE OI Chg Strike : 25400	Max PE OI Chg Strike : 23000

SYMBOL : BANK NIFTY					
Expiry Date	Price	Price Chg.	Volume	OI	OI Chg.
30-Oct-24	52,310	1.59%	25.51 L	25.63 L	-13.82%
27-Nov-24	52,586	1.51%	2.91 L	4.47 L	6.79%
24-Dec-24	52914.20	1.47%	89.50 K	1.19 L	-9.64%
Lot Size = 15					

BANK NIFTY OI	
Total CE OI : 3.03 Cr	Total CE OI Chg : -29.65 L
Total PE OI : 3.82 Cr	Total PE OI Chg : 1.61 Cr
Diff PE-CE OI : 79.21 L	Diff PE-CE OI Chg : 1.91 Cr
Trend OI : Bullish	Trend OI Chg : Bullish
Max CE OI Strike : 62000	Max PE OI Strike : 51500
Max CE OI Chg Strike : 54000	Max PE OI Chg Strike : 51500

Key Market Indicators

	17-Oct	18-Oct	% Chg
India Vix	13.38	13.03	-2.62
Nifty (Spot)	24,749.85	24,854.05	0.42
Bank Nifty (Spot)	51,288.80	52,094.20	1.57
Nifty PCR	0.66	0.93	SC
Bank PCR	0.73	1.20	SC
NIFTY 50 - Adv/Dec	09 / 41.	09 / 41.	-
F&O - Adv/Dec	18 / 161	18 / 161	-

Pivot levels- Nifty futures	
Support	24,727
Pivot	24,862
Resistance	25,084

Moving Averages - Nifty 50	
10 DEMA	25,018
20 DEMA	25,149
50 DSMA	25,105
200 DSMA	24,854

FII Statistics

18-Oct			
(INR Cr.)	BUY	SELL	NET
IDX Fut	3732	3053	679.07
IDX Opt	1302829	1306438	-3609.08
STK Fut	32907	29685	3221.84
STK Opt	68835	67831	1004.60
Total	1408303	1407007	1296.43

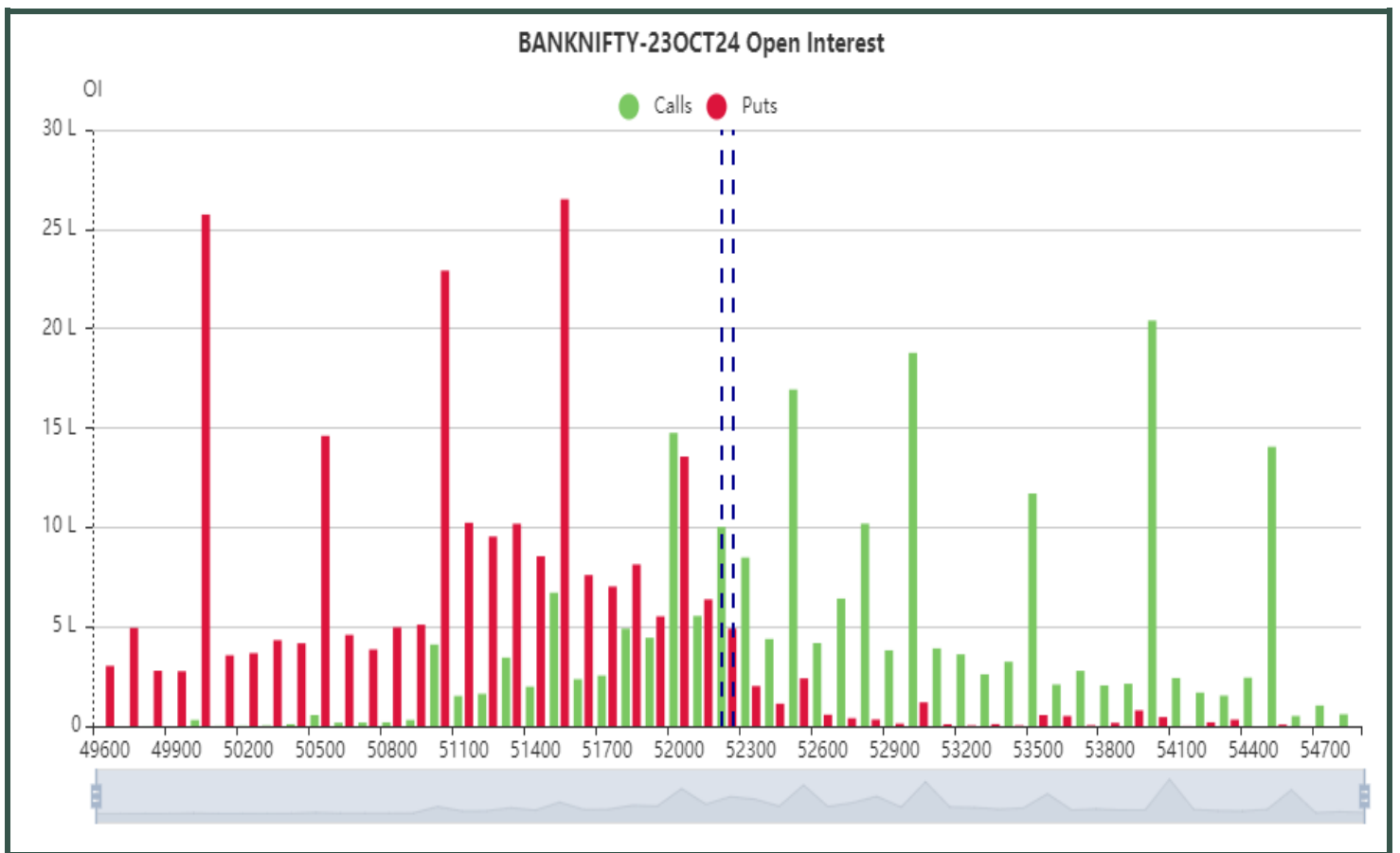
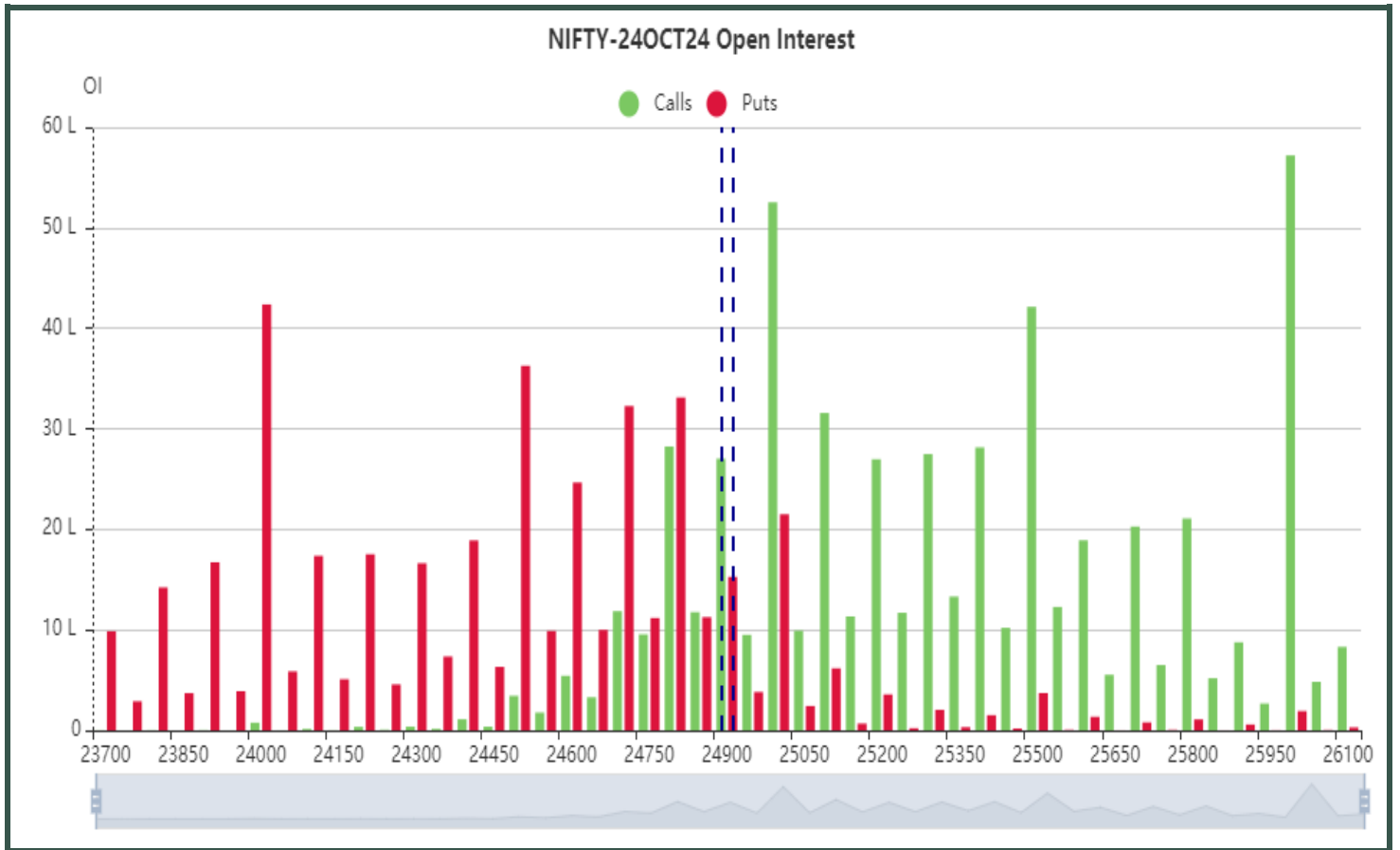
Index recovers from oversold zone.

The Nifty index pierced its previous session bearishness and closed in green, resulting in a pullback. Nifty futures witnessed short covering followed by fall in OI. The PCR also recovered from 0.66 to 0.93. The maximum pain is seen till 25200 marks.

Bank Nifty was surprised as the index recovered all its lost gains and registered an engulfing bullish candlestick pattern and was at the top on the weekly gainer list. Bank nifty futures too witnessed short covering followed by fall in OI. The PCR recovered from 0.73 to 1.20 levels. And the max pain is seen at 52500 levels.

Stock watch list = National alum, Hindalco, HDFC Life, Voltas, and Polycab.

Stocks in Ban: Aarti Inds, Bandhan Bank, B Soft, Chambal Fert, GNFC, Granules, Hind Copper, IDFC First, IEX, LTF, National Alum, PNB, RBL Bank, Sail, Tata Chemical.



Open Interest Data

Participant wise Future Index OI

Participant	Long	Short	NOI	Change	Ratio
CLIENT	510454	292809	217645	3867	0.64
DII	113452	183476	-70024	1052	0.38
FII	165441	327449	-162008	7812	0.34
PRO	93492	79105	14387	-12731	0.54

Participant wise Future Stock OI

Participant	Long	Short	NOI	Change	Ratio
CLIENT	2382553	281813	2100740	-8309	0.89
DII	133852	3470094	-3336242	-30648	0.04
FII	2524036	1817740	706296	43112	0.58
PRO	776339	247133	529206	-4155	0.76

Long Built-Up (Oct Expiry)

STOCK	PRICE	Price (%)	OI (MN)	OI (%)
POLYCAB	7,154	0.56	26,14,250	8.53
SBILIFE	1,713	0.20	1,05,01,500	8.52
BSOFT	591	0.20	1,32,96,000	5.52
OBEROIRLTY	1,938	1.74	83,82,500	5.48
HDFCLIFE	743.6	2.29	21813000	5.02

Short Built-Up (Oct Expiry)

STOCK	PRICE	Price (%)	OI (MN)	OI (%)
IGL	454	-9.80	1,14,78,500	18.73
LTTS	5,146	-2.01	10,88,200	14.38
MGL	1,589	-9.78	20,86,800	11.64
CROMPTON	411	-1.12	1,86,15,600	9.07
TECHM	1685.2	-0.43	13428000	5.22

Short Covering (Oct Expiry)

STOCK	PRICE	Price (%)	OI (MN)	OI (%)
FINNIFTY	24,034	1.50	86,550	-17.51
BANKNIFTY	52,310	1.59	25,62,615	-13.82
HAVELLS	1,858	2.59	66,63,500	-11.27
LALPATHLAB	3,364	1.01	7,30,500	-7.80
LTF	166.85	0.13	59875578	-6.61

Long Un-winding (Oct Expiry)

STOCK	PRICE	Price (%)	OI (MN)	OI (%)
MANAPPURAM	153	-13.88	6,14,37,000	-6.63
DIVISLAB	6,049	-0.58	27,86,800	-4.73
INFY	1,863	-4.93	4,78,64,400	-3.52
HINDUNILVR	2,728	-0.83	1,07,47,500	-3.48
BALRAMCHIN	641.3	-0.01	6126400	-3.06

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