

# DAILY DERIVATIVE REPORT

October 22, 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	24,789	-0.64%	49.82 L	1.29 Cr	-2.65%
28-Nov-24	24,925	-0.66%	8.28 L	18.69 L	3.56%
26-Dec-24	25084.60	-0.62%	2.14 L	5.66 L	2.23%
Lot Size = 25					

NIFTY OI	
Total CE OI : 10.71 Cr	Total CE OI Chg : 2.57 Cr
Total PE OI : 6.32 Cr	Total PE OI Chg : 24.74 L
Diff PE-CE OI : -4.39 Cr	Diff PE-CE OI Chg : -2.32 Cr
Trend OI : Bearish	Trend OI Chg : Bearish
Max CE OI Strike : 25000	Max PE OI Strike : 24000
Max CE OI Chg Strike : 25000	Max PE OI Chg Strike : 23000

SYMBOL : BANK NIFTY					
Expiry Date	Price	Price Chg.	Volume	OI	OI Chg.
30-Oct-24	52,040	-0.52%	19.59 L	25.11 L	-2.03%
27-Nov-24	52,324	-0.50%	2.65 L	4.72 L	5.66%
24-Dec-24	52689.20	-0.43%	58.23 K	1.25 L	5.07%
Lot Size = 15					

BANK NIFTY OI	
Total CE OI : 4.60 Cr	Total CE OI Chg : 1.65 Cr
Total PE OI : 3.98 Cr	Total PE OI Chg : 22.06 L
Diff PE-CE OI : -61.92 L	Diff PE-CE OI Chg : -1.43 Cr
Trend OI : Bearish	Trend OI Chg : Bearish
Max CE OI Strike : 52500	Max PE OI Strike : 51000
Max CE OI Chg Strike : 52500	Max PE OI Chg Strike : 52000

## Key Market Indicators

	18-Oct	21-Oct	% Chg
India Vix	13.03	13.76	5.60
Nifty (Spot)	24,854.05	24,781.10	-0.29
Bank Nifty (Spot)	52,094.20	51,962.70	-0.25
Nifty PCR	0.93	0.81	LU
Bank PCR	1.20	0.87	LU
NIFTY 50 - Adv/Dec	09 / 41.	12 / 37.	-
F&O - Adv/Dec	18 / 161	25 / 152	-

Pivot levels- Nifty futures	
Support	24,643
Pivot	24,836
Resistance	24,951

Moving Averages - Nifty 50	
10 DEMA	24,975
20 DEMA	25,114
50 DSMA	25,118
200 DSMA	23,325

## FII Statistics

21-Oct			
(INR Cr.)	BUY	SELL	NET
IDX Fut	2880	3213	-333.13
IDX Opt	2305636	2305395	241.18
STK Fut	33437	35109	-1671.21
STK Opt	77862	74857	3004.34
Total	2419814	2418573	1241.18

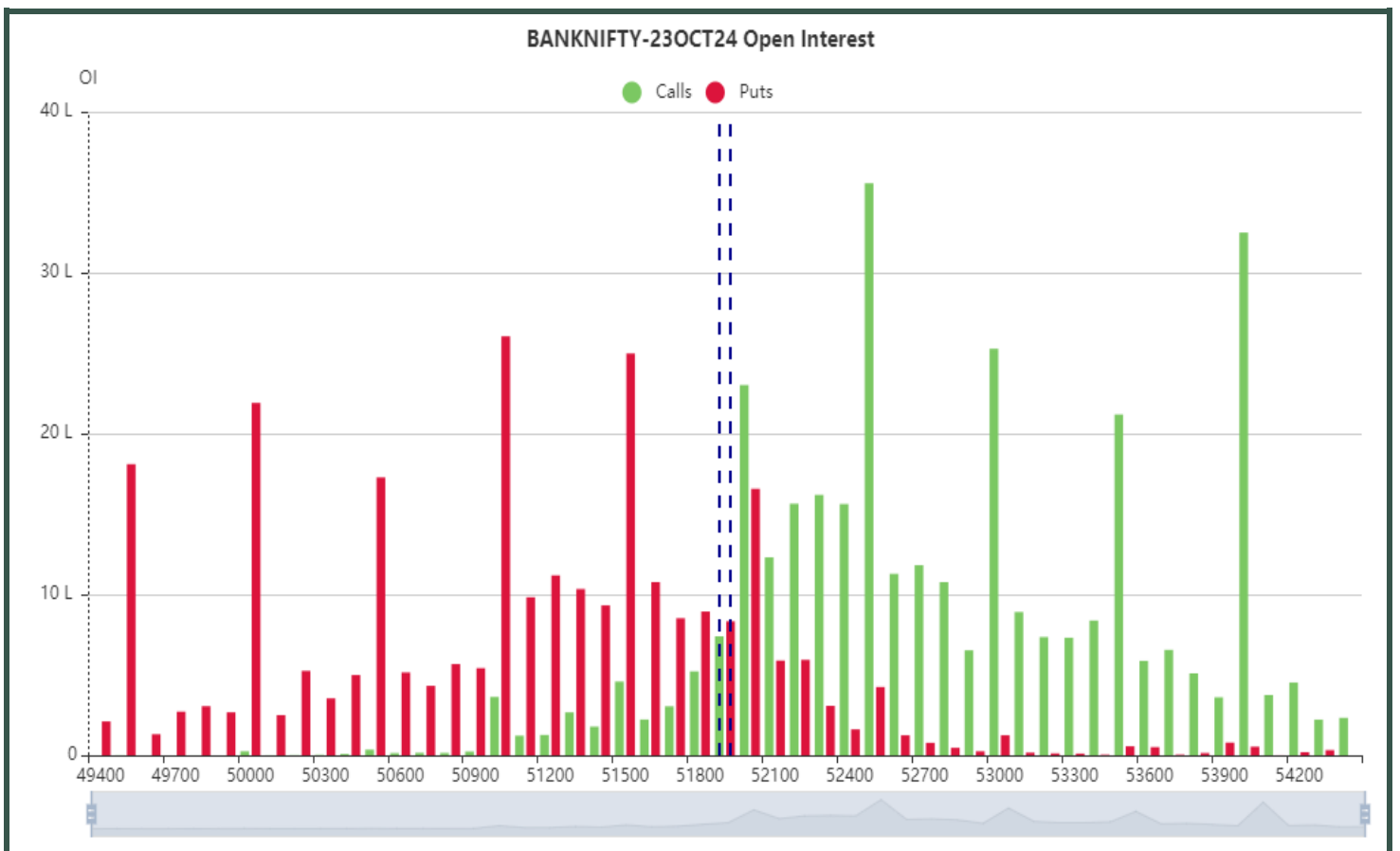
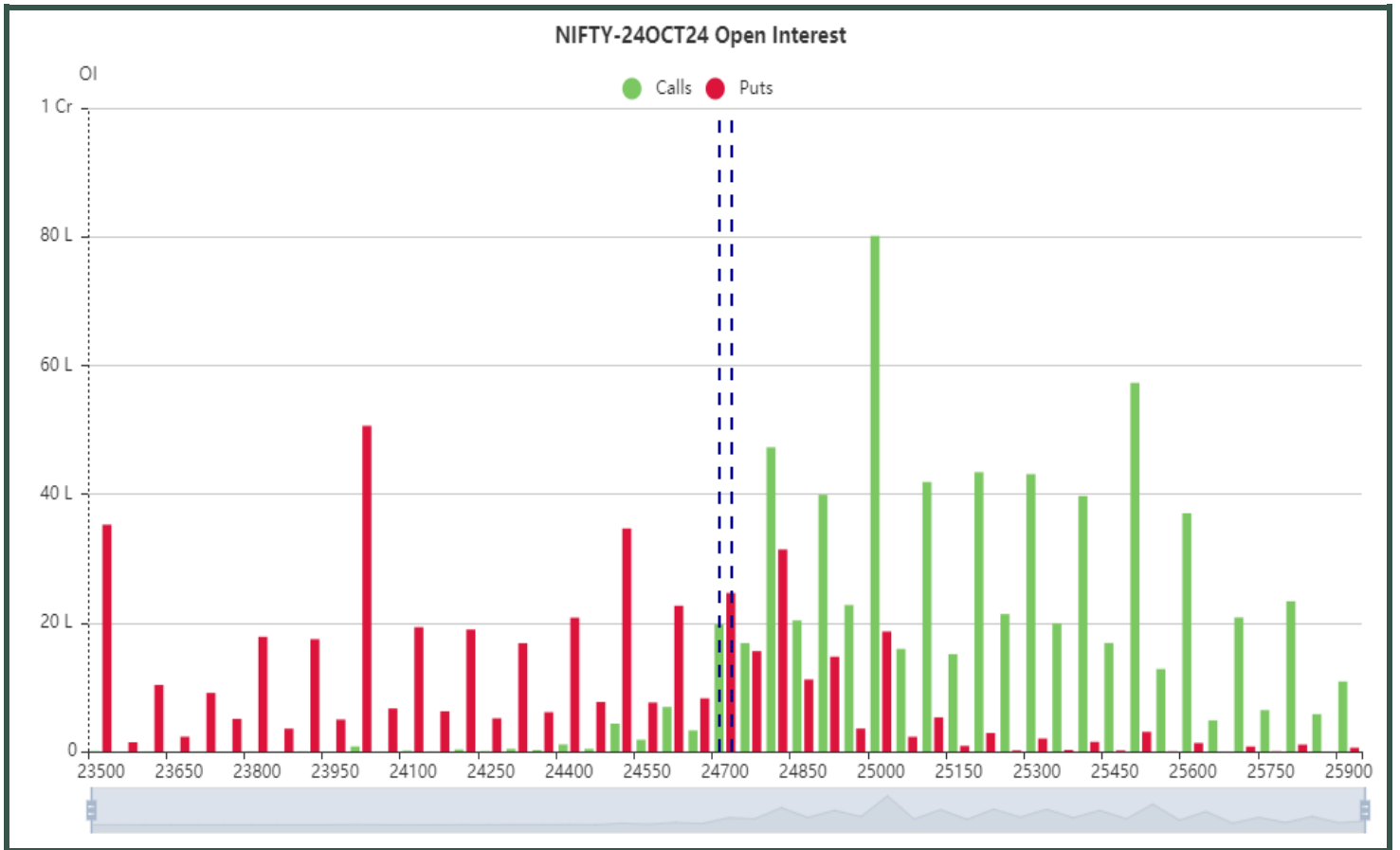
### Nifty resists near 10 EMA levels.

Nifty witnessed selling pressure throughout the day and closed below 24800 levels, suggesting bearish outlook. Nifty futures witnessed long unwinding, followed by fall in OI and PCR data. The max pain is seen at 25150 levels. support at 24000 and resistance at 24800 and 25000.

Bank Nifty too witnessed selling pressure near its days high, however index has closed above its short and medium term moving averages suggesting sideways to positive. Bank nifty futures witnessed long unwinding followed by fall in OI and PCR data. The max pain is seen at 52400 levels. Support at 51000 and resistance at 52500.

**Stock watch list** = Tvs motor, M&M and LT.

**Stocks in Ban:** Aarti Inds, Bandhan Bank, Bsoft, Chambal Fert, GNFC, Granules, Hind Copper, IDFC First, IEX, India Mart, LTF, Manappuram, PEL, PNB, RBL Bank, Sail.



## Open Interest Data

## Participant wise Future Index OI

Participant	Long	Short	NOI	Change	Ratio
CLIENT	507617	276723	230894	13249	0.65
DII	114025	184449	-70424	-400	0.38
FII	162044	329758	-167714	-5706	0.33
PRO	88312	81068	7244	-7143	0.52

## Participant wise Future Stock OI

Participant	Long	Short	NOI	Change	Ratio
CLIENT	2371011	285805	2085206	-15534	0.89
DII	140646	3437122	-3296476	39766	0.04
FII	2495682	1822088	673594	-32702	0.58
PRO	789433	251757	537676	8470	0.76

## Long Built-Up (Oct Expiry)

STOCK	PRICE	Price (%)	OI (MN)	OI (%)
LTTS	5,253	2.08	11,22,400	3.14
M&M	3,000	0.74	1,93,07,050	1.72
HEROMOTOCO	5,249	0.22	46,29,450	1.32
TVSMOTOR	2,748	0.70	75,06,100	1.13
BAJAJ-AUTO	10501	3.93	3253725	1.02

## Short Built-Up (Oct Expiry)

STOCK	PRICE	Price (%)	OI (MN)	OI (%)
DALBHARAT	1,827	-1.50	22,47,300	13.97
COROMANDEL	1,612	-0.98	29,41,400	7.50
CANFINHOME	859	-0.30	57,72,975	7.36
JKCEMENT	4,223	-2.21	6,68,625	6.89
BATAINDIA	1412.15	-3.10	3419250	6.61

## Short Covering (Oct Expiry)

STOCK	PRICE	Price (%)	OI (MN)	OI (%)
TATACHEM	1,185	8.72	74,81,650	-29.23
TECHM	1,687	0.10	1,19,23,800	-11.20
OBEROIRLTY	1,996	2.98	78,83,400	-5.95
HDFCBANK	1,730	2.43	13,33,75,550	-5.13
JUBLFOOD	621.85	0.09	15880000	-4.96

## Long Un-winding (Oct Expiry)

STOCK	PRICE	Price (%)	OI (MN)	OI (%)
RBLBANK	176	-14.20	5,46,57,500	-22.25
ABFRL	325	-3.03	4,03,10,400	-20.67
MANAPPURAM	147	-4.13	5,13,27,000	-16.46
TATACOMM	1,858	-1.18	52,38,500	-13.98
ADANIANT	2938.1	-2.31	19728300	-8.55

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