

DAILY DERIVATIVE REPORT

October 23, 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 | 24,538 | -1.01% | 62.54 L | 1.31 Cr | 1.68% |
| 28-Nov-24 | 24,673 | -1.01% | 12.15 L | 19.59 L | 4.83% |
| 26-Dec-24 | 24831.85 | -1.01% | 3.51 L | 6.05 L | 6.91% |
| Lot Size = 25 | | | | | |

| NIFTY OI | |
|------------------------------|------------------------------|
| Total CE OI: 12.83 Cr | Total CE OI Chg.: 2.19 Cr |
| Total PE OI: 6.40 Cr | Total PE OI Chg.: 16.30 L |
| Diff PE-CE OI: -6.43 Cr | Diff PE-CE OI Chg.: -2.02 Cr |
| Trend OI: Bearish | Trend OI Chg.: Bearish |
| Max CE OI Strike: 25000 | Max PE OI Strike: 24000 |
| Max CE OI Chg. Strike: 24600 | Max PE OI Chg. Strike: 24400 |

| SYMBOL: BANK NIFTY | | | | | |
|--------------------|----------|------------|---------|---------|---------|
| Expiry Date | Price | Price Chg. | Volume | OI | OI Chg. |
| 30-Oct-24 | 51,435 | -1.16% | 21.25 L | 25.95 L | 3.35% |
| 27-Nov-24 | 51,746 | -1.10% | 3.50 L | 5.15 L | 9.26% |
| 24-Dec-24 | 52094.45 | -1.13% | 72.53 K | 1.37 L | 10.00% |
| Lot Size = 15 | | | | | |

| BANK NIFTY OI | |
|------------------------------|------------------------------|
| Total CE OI: 6.49 Cr | Total CE OI Chg.: 1.95 Cr |
| Total PE OI: 3.53 Cr | Total PE OI Chg.: -37.41 L |
| Diff PE-CE OI: -2.96 Cr | Diff PE-CE OI Chg.: -2.33 Cr |
| Trend OI: Bearish | Trend OI Chg.: Bearish |
| Max CE OI Strike: 52500 | Max PE OI Strike: 51000 |
| Max CE OI Chg. Strike: 52000 | Max PE OI Chg. Strike: 43000 |

Key Market Indicators

| | 21-Oct | 22-Oct | % Chg. |
|---------------------|-----------|-----------|--------|
| India Vix | 13.76 | 14.39 | 4.58 |
| Nifty (Spot) | 24,781.10 | 24,472.10 | -1.25 |
| Bank Nifty (Spot) | 51,962.70 | 51,257.15 | -1.36 |
| Nifty PCR | 0.81 | 0.73 | SB |
| Bank PCR | 0.87 | 0.59 | SB |
| NIFTY 50 - Adv./Dec | 12 / 37. | 3 / 47. | - |
| F&O - Adv/Dec | 25 / 152 | 7 / 172 | - |

| Pivot levels- Nifty futures | |
|-----------------------------|--------|
| Support | 24,375 |
| Pivot | 24,657 |
| Resistance | 24,807 |

| Moving Averages - Nifty 50 | |
|----------------------------|--------|
| 10 DEMA | 24,884 |
| 20 DEMA | 25,053 |
| 50 DSMA | 25,120 |
| 200 DSMA | 23,340 |

FII Statistics

| 22-Oct | | | |
|-----------|---------|---------|----------|
| (INR Cr.) | BUY | SELL | NET |
| IDX Fut | 3646 | 3865 | -218.62 |
| IDX Opt | 3373292 | 3360531 | 12761.2 |
| STK Fut | 28753 | 27893 | 859.93 |
| STK Opt | 75795 | 76104 | -308.98 |
| Total | 3481486 | 3468392 | 13093.53 |

The market witnessed a bloodbath.

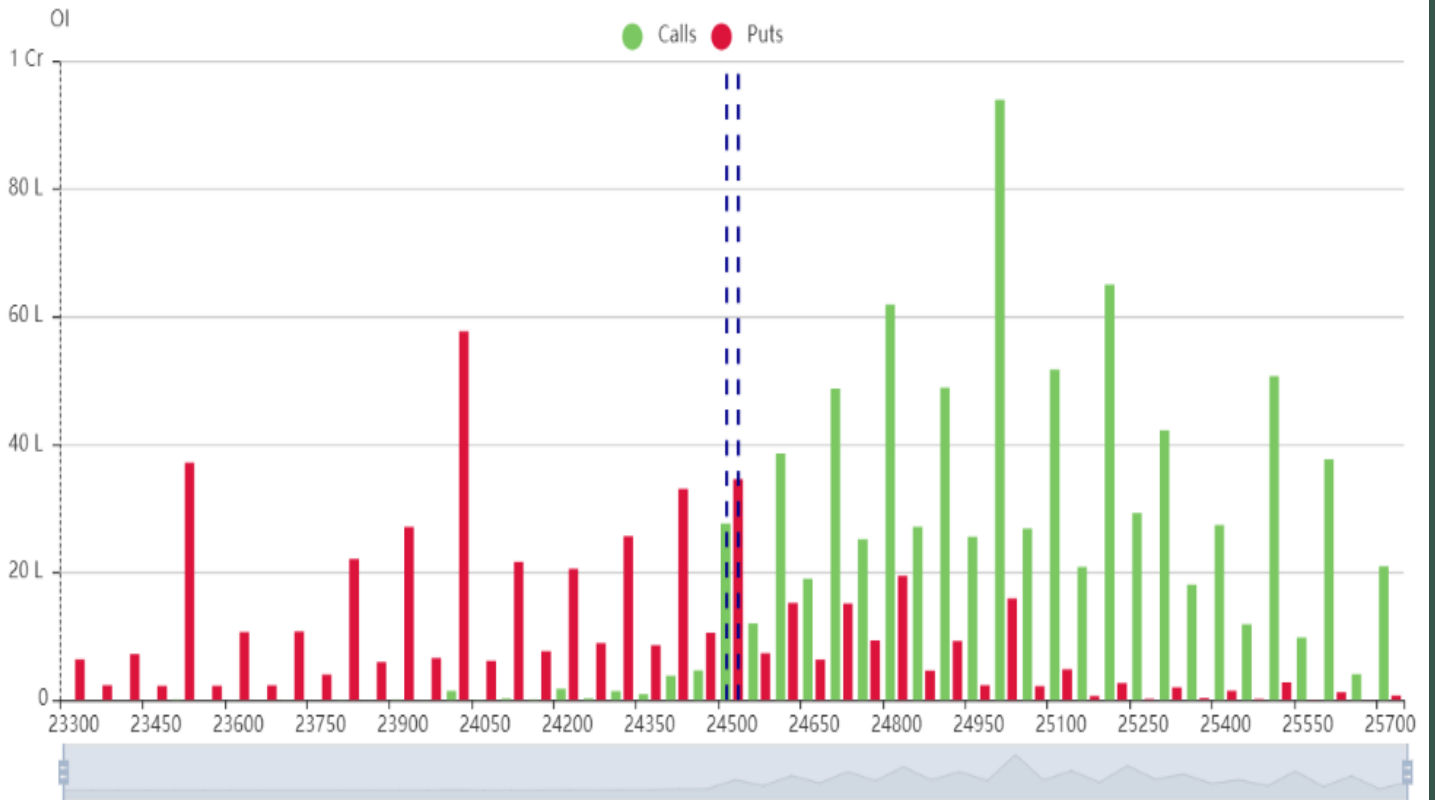
Nifty has breached 24,500 support levels, suggesting bearish sentiment among traders. Going ahead 23,400 which is 200 SMA may act as important support levels. Nifty futures witnessed short build-up followed by rise in OI. The PCR data corrected from 0.81 to 0.73 levels. The max pain was visible at 25000 levels. The support is seen at 24400 – 24300 and resistance at 24600 – 24700.

Bank Nifty has been maintaining its trading range and holding the recent swing low, hence 50,100 may act as a support zone. Overall bias is cautious. Bank nifty futures witnessed short build-up followed by rise in OI and fall in PCR data. The max pain is seen at 52000 levels. Support at 50800 and resistance at 52000.

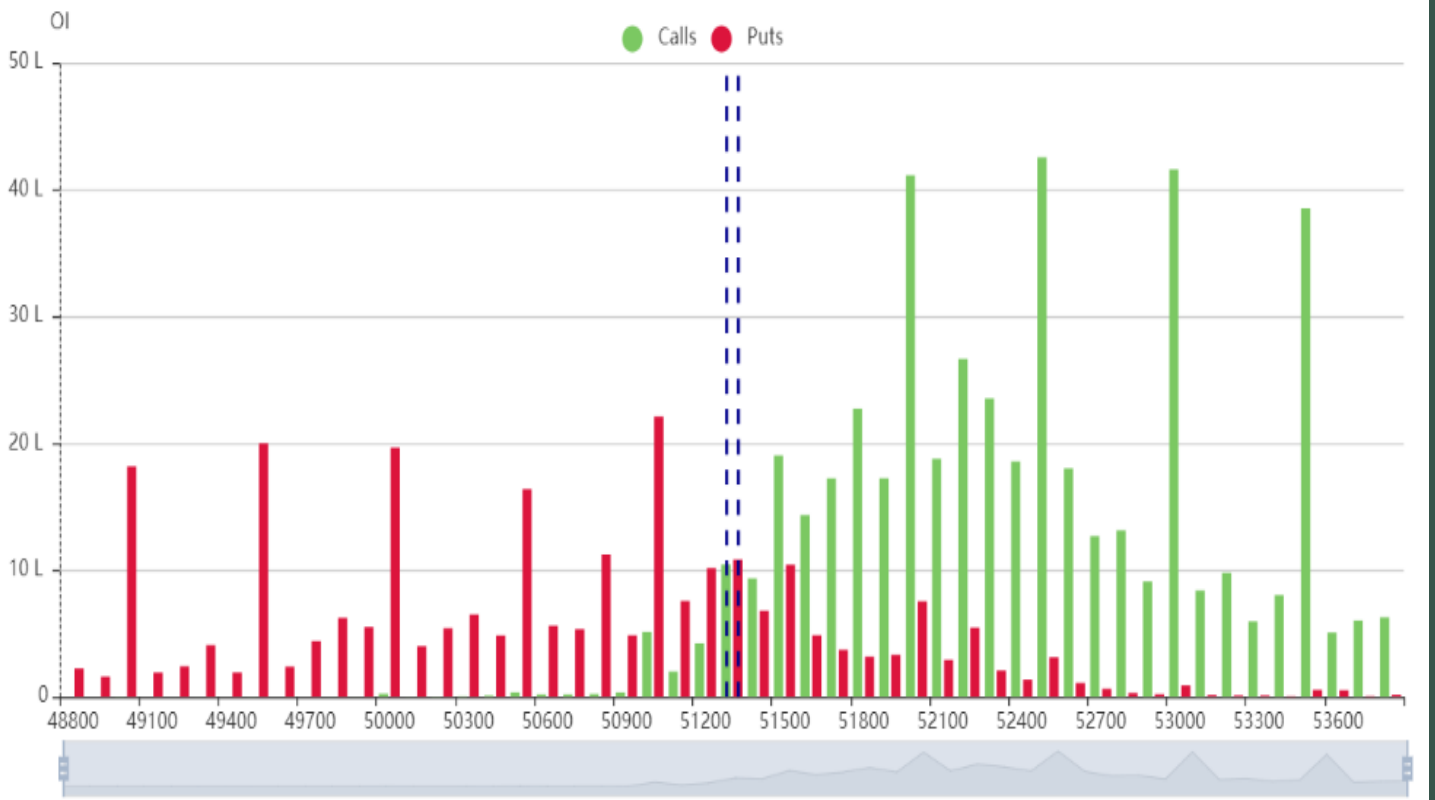
Stock watch list = CUB, ICICI Bank. Alkem and shree cement.

Stocks in Ban: Aarti Inds, Bandhan Bank, Bsoft, Chambal Fert, GNFC, IEX, India Mart, LTF, Manappuram, PEL, PNB, RBL Bank.

NIFTY-24OCT24 Open Interest



BANKNIFTY-23OCT24 Open Interest



Open Interest Data

Participant wise Future Index OI

| Participant | Long | Short | NOI | Change | Ratio |
|-------------|--------|--------|---------|--------|-------|
| CLIENT | 512408 | 292355 | 220053 | -10841 | 0.64 |
| DII | 115402 | 181080 | -65678 | 4746 | 0.39 |
| FII | 156307 | 327123 | -170816 | -3102 | 0.32 |
| PRO | 111374 | 94933 | 16441 | 9197 | 0.54 |

Participant wise Future Stock OI

| Participant | Long | Short | NOI | Change | Ratio |
|-------------|---------|---------|----------|--------|-------|
| CLIENT | 2334645 | 280835 | 2053810 | -31396 | 0.89 |
| DII | 142866 | 3444196 | -3301330 | -4854 | 0.04 |
| FII | 2524773 | 1840289 | 684484 | 10890 | 0.58 |
| PRO | 814187 | 251151 | 563036 | 25360 | 0.76 |

Long Built-Up (Oct Expiry)

| STOCK | PRICE | Price (%) | OI (MN) | OI (%) |
|-----------|-------|-----------|-------------|--------|
| NESTLEIND | 2,355 | 0.01 | 70,17,800 | -1.72 |
| INFY | 1,836 | 0.18 | 4,72,50,400 | -0.40 |

Short Built-Up (Oct Expiry)

| STOCK | PRICE | Price (%) | OI (MN) | OI (%) |
|------------|--------|-----------|-----------|--------|
| SENSEX | 80,269 | -0.96 | 7,620 | 11.73 |
| TATACHEM | 1,139 | -3.94 | 81,68,050 | 9.17 |
| IPCALAB | 1,592 | -1.69 | 20,54,000 | 4.91 |
| BAJAJ-AUTO | 10,403 | -0.94 | 34,11,675 | 4.85 |
| LTTS | 5165.7 | -1.66 | 1165800 | 3.87 |

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 (%) |
|------------|---------|-----------|-----------|--------|
| INDIAMART | 2,499 | -0.21 | 25,67,100 | -12.01 |
| FINNIFTY | 23,765 | -0.81 | 75,250 | -11.68 |
| BALRAMCHIN | 603 | -4.75 | 54,57,600 | -11.13 |
| NIFTYNXT50 | 71,114 | -2.94 | 13,740 | -10.66 |
| TATACOMM | 1799.25 | -3.15 | 4696000 | -10.36 |

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