

DAILY DERIVATIVE REPORT

June 20, 2024



No one is Original. Everyone is Derivative.

- Sonny Rollins

Trade setup

Stock Code	Strategy	Action	Stop	Target	Risk / Reward
		NO CALL			

Key Market Indicators

	18-June	19-June	% Chg.
Nifty (Spot)	23558.00	23516.00	-0.18
Bank Nifty (Spot)	50440.00	51398.00	1.90
Nifty (Future)	23568.10	23503.60	-0.27
Basis	10.10	-12.40	-
Nifty OI	15.21	15.35	0.91
Nifty PCR	1.26	1.10	
B Nifty OI	2.87	3.12	8.96
Bank PCR	1.22	1.18	
Nifty Vol	9.93	18.80	89.35
India Vix	12.97	13.71	5.71
NIFTY 50 Ad/Dec	34/16	11/39	-
F&O	120/61	44/138	-

Market Wide OI (INR In MN)

	18-June	19-June	% Chg.
IDX – Nifty	3,58,835	3,61,132	0.64
IDX - Others	1,69,454	1,87,369	10.57
Stock Fut.	39,63,370	40,56,811	2.36
Nifty Opt.	74,77,365	83,51,967	11.70
Other – Opt.	92,55,874	1,01,14,993	9.28
Stock Opt.	36,00,590	36,83,388	2.30
Total	2,48,25,488	2,67,55,659	7.77

FII as % of Mkt Wide OI (INR. MN)

	Mkt OI	FII OI	% Chg
Index Fut.	548501	174573	32%
Index Opt.	18466959	1814601	10%
Stock Fut.	4056811	1519319	37%
Stock Opt.	3683388	310295	8%
Total	26755659	3818788	14%

Nifty futures Pivot levels

Support	23401
Pivot	23535
Resistance	23638

Nifty Technical Indicators

10 DEMA	23271
20 DEMA	23040
50 DSMA	22626
200 DSMA	21288

Bank Nifty breaks the shackles on weekly expiry.

- Nifty traded with a high volatility on Wednesday but closed on a negative note after making an all-time high at 23664. Going into the weekly expiry today, the index can witness a consolidation due to contraction in volatility. 23400-23700 shall act as the initial range while bias will continue to be bullish.
- Nifty Futures witnessed a short build up to the tune of 0.91% with an increase in OI. PCR declined from 1.26 to 1.10 levels. According to the options data, the highest OI in terms of call writing can be seen at the 24000 strikes, indicating resistance, while put writing at the 23000 strike makes it support.
- Bank Nifty on its weekly expiry made a new all-time high at 51957 closing with a gain of almost 1000 points. The index seems to have found a fresh bullish momentum and hence going ahead, a buy on dip approach shall be recommended. 51000 is expected to act as an immediate support for today as Bank Nifty marches towards 52500 levels.
- Bank Nifty Futures witnessed a long build up to the tune of 8.96% with an increase in OI. PCR declined from 1.22 to 1.18 levels. According to options data, heavy call writing were seen at 51500 strikes, indicating resistance, while the 51300 strike witnessed the highest OI in terms of put writing, indicating support.
- Stocks in F&O Ban** -BALRAMCHIN, CHAMBELFERT, HAL, HINDCOPPER, INDIACEM, INDUSTOWER, PEL, SAIL.

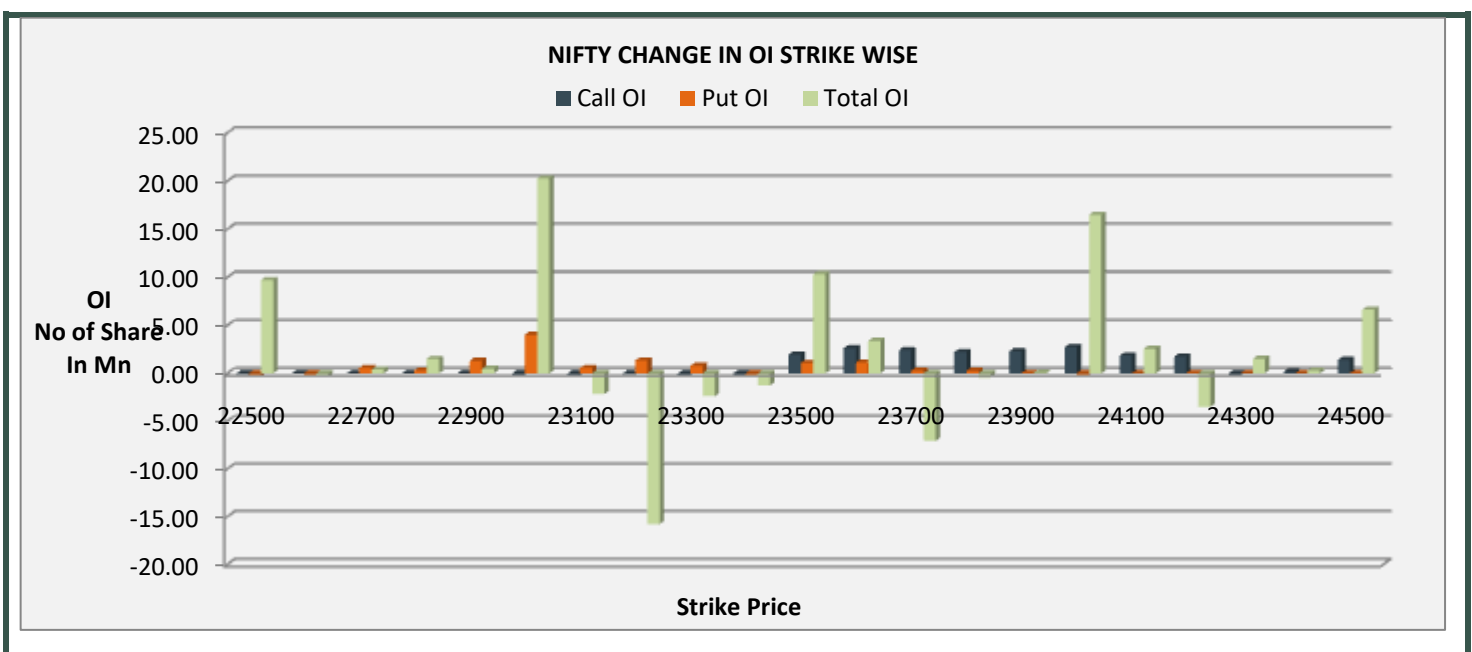
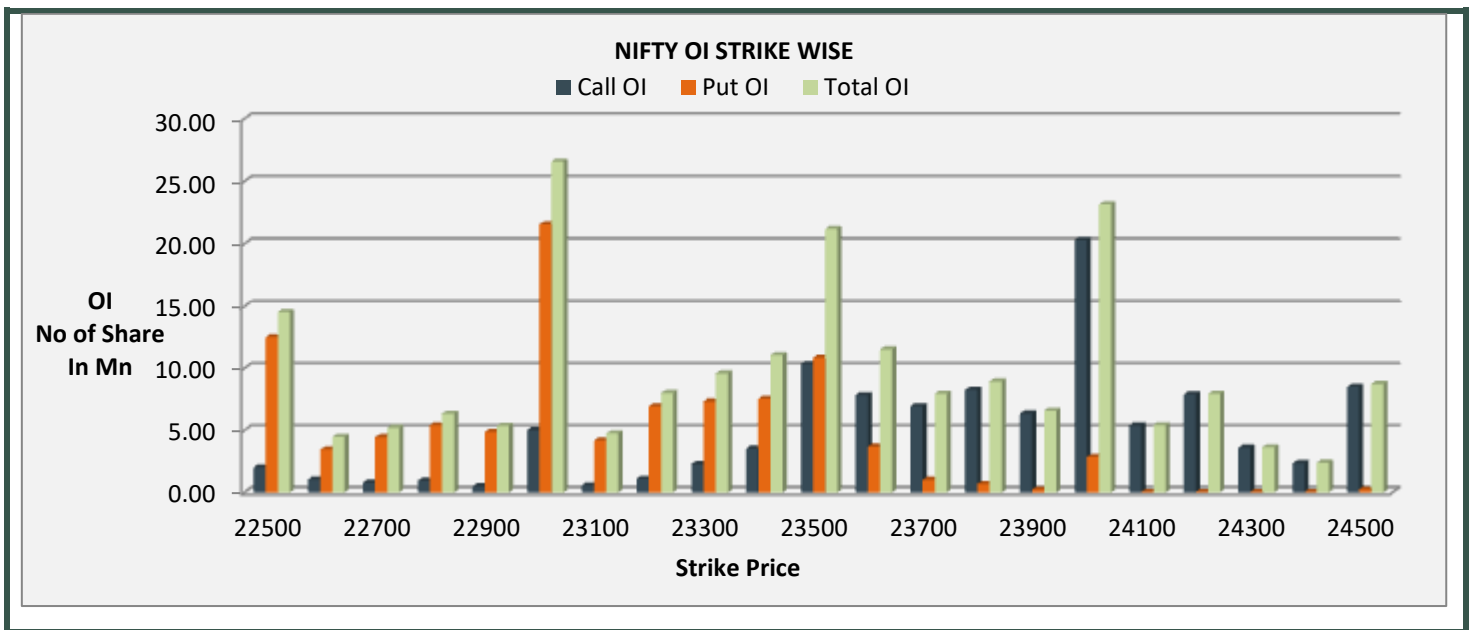
FII Statistics

(INR Cr.)	18-June			19-June		
	BUY	SELL	NET	BUY	SELL	NET
IDX Future	3661	2882	779.02	10645	6289	4356.46
IDX Option	1885776	1892667	-6891.75	4700118	4708069	-7951.18
STK Future	20839	21549	-710.2	47223	46280	942.74
STK Option	49492	49927	-435.97	68816	68711	105.55
Total	1959767	1967026	-7259	4826802	4829348	-2546

Options Statistics

Month	Maximum Call OI	Maximum Put OI	Max OI (Call + Put)
May	24000-23500-24500	23000-22500-23500	23000-24000-23500

Total NIFTY Call OI Shares			Total NIFTY Put OI Shares		
18-June	19-June	Diff :	18-June	19-June	Diff :
14,30,53,125	17,08,90,275	27837150	17,96,83,650	18,83,54,225	8670575



Open Interest Data

Participant wise Future Index OI

Participant	Long	Short	NOI	Change	Ratio
CLIENT	359845	402643	-42798	-58543	0.47
DII	103323	131923	-28600	-5328	0.44
FII	289349	245290	44059	56911	0.54
PRO	101212	73873	27339	6960	0.58

Participant wise Future Stock OI

Participant	Long	Short	NOI	Change	Ratio
CLIENT	2152009	290045	1861964	1922	0.88
DII	201142	2807058	-2605916	20747	0.07
FII	2191710	1730035	461675	12521	0.56
PRO	625977	343700	282277	-35190	0.65

Long Built-Up – June

STOCK	PRICE	Price (%)	OI (MN)	OI (%)
AXISBANK	1228.00	3	46063750	16.04
INDUSINDBK	1531.15	1.41	23589000	13.25
ICICIBANK	1144.25	2.25	77119700	7.05
KOTAKBANK	1750.40	1.59	41034800	5.23
ADANIPOINTS	1450.90	0.46	31413200	1.31

Short-Built-Up – June

STOCK	PRICE	Price (%)	OI (MN)	OI (%)
GRASIM	2445.70	-0.71	10660473	15.77
BHARTIARTL	1395.85	-2.55	41024325	6.56
TITAN	3451.10	-3.59	7650300	5.75
MARUTI	12251.15	-2.7	2526650	3.5
LT	3566.75	-2.76	14000250	3.07

Short Covering – June

STOCK	PRICE	Price (%)	OI (MN)	OI (%)
SBIN	854.60	0.89	78167250	-4.37
HCLTECH	1444.85	0.52	17441900	-2.62
INFY	1510.80	0.55	43958000	-1.87
HDFCBANK	1657.00	2.98	171554350	-0.36

Long Un-winding – June

STOCK	PRICE	Price (%)	OI (MN)	OI (%)
CIPLA	1559.45	-0.98	9361950	-5.67
HEROMOTOCO	5650.70	-2.13	3444300	-4.15
M&M	2937.20	-0.9	14434700	-3.64
POWERGRID	327.15	-1.4	57812400	-3.53
COALINDIA	478.80	-2.25	51225300	-3.43

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