

# DAILY DERIVATIVE REPORT

June 21, 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

	19-June	20-June	% Chg.
Nifty (Spot)	23516.00	23567.00	0.22
Bank Nifty (Spot)	51398.00	51783.25	0.75
Nifty (Future)	23503.60	23582.50	0.34
Basis	-12.40	15.50	-
Nifty OI	15.35	15.71	2.40
Nifty PCR	1.10	1.14	
B Nifty OI	3.12	3.11	-0.38
Bank PCR	1.18	1.24	
Nifty Vol	18.80	13.61	-27.60
India Vix	13.71	13.35	-2.63
NIFTY 50 Ad/Dec	11/39	28/21	-
F&O	44/138	124/57	-

### Market Wide OI (INR In MN)

	19-June	20-June	% Chg.
IDX – Nifty	3,61,132	3,71,060	2.75
IDX - Others	1,87,369	1,88,030	0.35
Stock Fut.	40,56,811	40,83,203	0.65
Nifty Opt.	83,51,967	1,13,71,534	36.15
Other – Opt.	1,01,14,993	54,06,373	-46.55
Stock Opt.	36,83,388	37,84,363	2.74
Total	2,67,55,659	2,52,04,563	-5.80

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

	Mkt OI	FII OI	% Chg
Index Fut.	559090	174428	31%
Index Opt.	16777906	1622328	10%
Stock Fut.	4083203	1522525	37%
Stock Opt.	3784363	318235	8%
Total	25204563	3637516	14%

### Nifty futures Pivot levels

Support	23476
Pivot	23553
Resistance	23660

### Nifty Technical Indicators

10 DEMA	23325
20 DEMA	23090
50 DSMA	22647
200 DSMA	21309

### Nifty consolidates on weekly expiry as volatility contracts.

- Nifty on the weekly expiry, traded sideways within previous day's range as volatility squeezed in. Going into today, 23400-23700 shall act as the initial range for the index while the bias continues to be positive. A negative stance can only be taken if Nifty slips below 23400 levels.
- Nifty Futures witnessed a long build up to the tune of 2.40% with an increase in OI. PCR surged from 1.10 to 1.14 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 23500 strike makes it support.
- Bank Nifty too traded sideways on Thursday however, it managed to bounce back post an initial profit booking and closed on a positive note. Going into today, a breakout above 52000 should trigger short covering and lead to a fresh bullish momentum. On the downside, 51200 can be expected to act as an immediate support.
- Bank Nifty Futures witnessed a short covering to the tune of -0.38% with a decrease in OI. PCR surged from 1.18 to 1.24 levels. According to options data, heavy call writing were seen at 52000 strikes, indicating resistance, while the 51500 strike witnessed the highest OI in terms of put writing, indicating support.
- Stocks in F&O Ban -** BALRAMCHIN, BSOFT, GNFC, HAL, HINDCOPPER, INDUSTOWER, PEL.

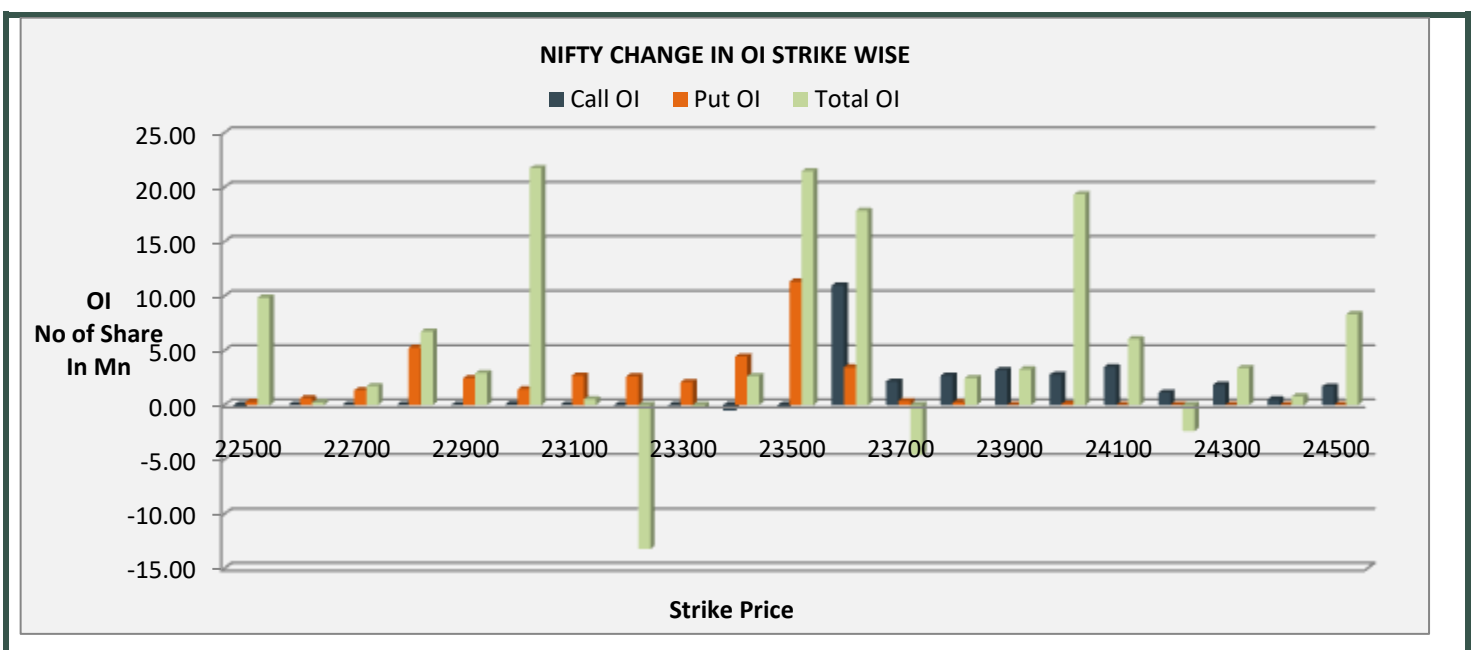
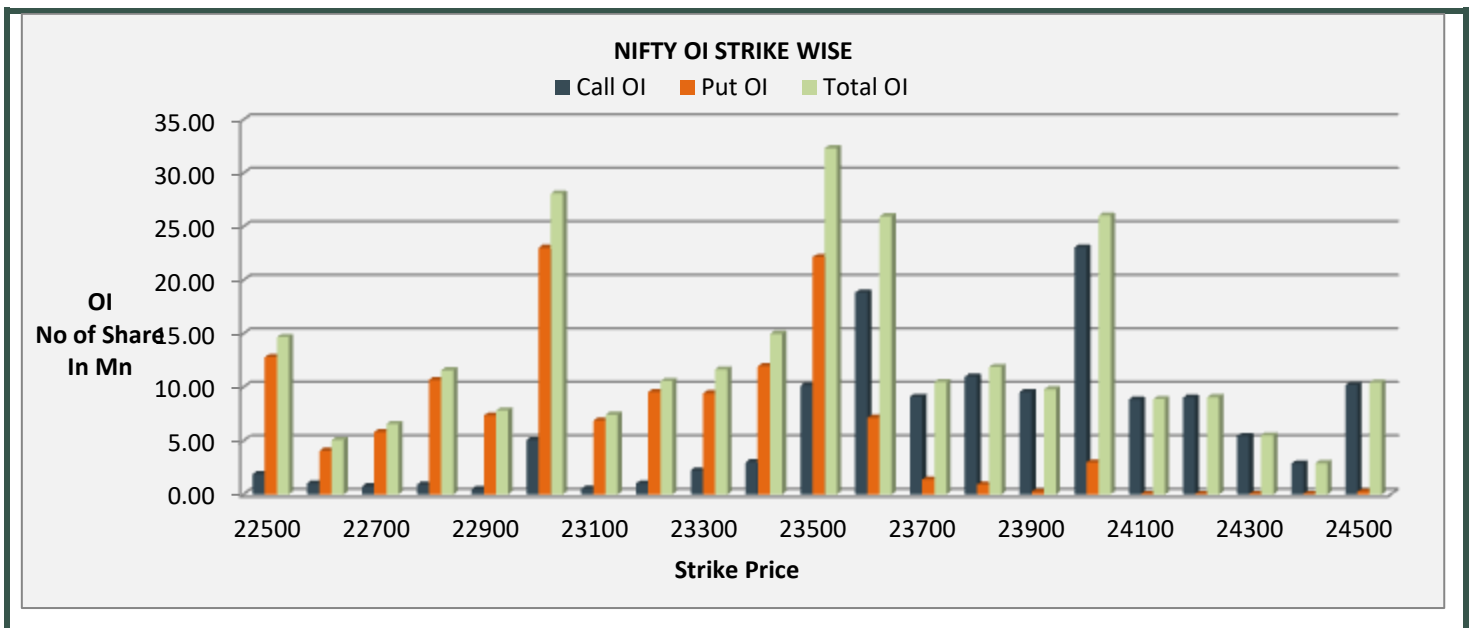
### FII Statistics

(INR Cr.)	19-June			20-June		
	BUY	SELL	NET	BUY	SELL	NET
IDX Future	10645	6289	4356.46	5954	4214	1739.69
IDX Option	4700118	4708069	-7951.18	2712097	2783430	-71333.35
STK Future	47223	46280	942.74	32482	35656	-3174.74
STK Option	68816	68711	105.55	61981	61004	976.12
Total	4826802	4829348	-2546	2812512	2884305	-71792

Options Statistics

Month	Maximum Call OI	Maximum Put OI	Max OI (Call + Put)
May	24000-23600-23800	23000-23500-22500	23500-23000-24000

Total NIFTY Call OI Shares			Total NIFTY Put OI Shares		
19-June	20-June	Diff :	19-June	20-June	Diff :
17,08,90,275	22,76,60,150	56769875	18,83,54,225	25,95,53,425	71199200



## Open Interest Data

## Participant wise Future Index OI

Participant	Long	Short	NOI	Change	Ratio
CLIENT	356702	423648	-66946	-24148	0.46
DII	95857	137643	-41786	-13186	0.41
FII	305029	232564	72465	28406	0.57
PRO	111630	75363	36267	8928	0.60

## Participant wise Future Stock OI

Participant	Long	Short	NOI	Change	Ratio
CLIENT	2164861	280687	1884174	22210	0.89
DII	204427	2810128	-2605701	215	0.07
FII	2167039	1751576	415463	-46212	0.55
PRO	650255	344191	306064	23787	0.65

## Long Built-Up – June

STOCK	PRICE	Price (%)	OI (MN)	OI (%)
GRASIM	2496.95	2.1	12013245	12.69
BRITANNIA	5391.40	0.42	2321400	1.83
APOLLOHOSP	6174.45	0.08	2056250	1.17
SBILIFE	1458.85	0.7	8987250	1.13
LT	3595.90	0.82	14019450	0.14

## Short-Built-Up – June

STOCK	PRICE	Price (%)	OI (MN)	OI (%)
MARUTI	12175.40	-0.62	2566150	1.56
TATACONSUM	1102.70	-0.24	11093850	1.05
WIPRO	490.30	-0.53	57517500	0.59
HEROMOTOCO	5518.65	-2.34	3448350	0.12
ADANIENT	3266.15	-0.01	13239900	0.04

## Short Covering – June

STOCK	PRICE	Price (%)	OI (MN)	OI (%)
ICICIBANK	1154.50	0.9	67752300	-12.15
AXISBANK	1238.85	0.88	41836250	-9.18
HDFCBANK	1669.25	0.74	158378000	-7.68
KOTAKBANK	1766.55	0.92	38423200	-6.36
DRREDDY	5965.40	0.74	2505000	-5.99

## Long Un-winding – June

STOCK	PRICE	Price (%)	OI (MN)	OI (%)
M&M	2878.00	-2.02	13168750	-8.77
ULTRACEMCO	10923.60	-0.69	1770500	-7.9
INDUSINDBK	1526.30	-0.32	22213500	-5.83
SBIN	845.85	-1.02	75152250	-3.86
BAJAJ-AUTO	9631.50	-0.83	1884250	-3.38

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