

# DAILY DERIVATIVE REPORT

June 14, 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

	12-June	13-June	% Chg.
Nifty (Spot)	23322.95	23398.90	0.33
Bank Nifty (Spot)	49895.10	49846.70	-0.10
Nifty (Future)	23355.10	23399.25	0.19
Basis	32.15	0.35	-
Nifty OI	14.57	14.44	-0.86
Nifty PCR	1.02	1.01	
B Nifty OI	2.71	2.69	-0.89
Bank PCR	0.92	0.82	
Nifty Vol	14.80	11.81	-20.21
India Vix	14.39	13.49	-6.25
NIFTY 50 Ad/Dec	32/18	35/15	-
F&O	129/52	125/57	-

### Market Wide OI (INR In MN)

	12-June	13-June	% Chg.
IDX – Nifty	3,40,489	3,38,227	-0.66
IDX - Others	1,56,641	1,55,948	-0.44
Stock Fut.	38,04,900	38,32,547	0.73
Nifty Opt.	90,38,279	1,20,14,186	32.93
Other – Opt.	95,90,208	44,64,970	-53.44
Stock Opt.	32,01,254	33,28,118	3.96
Total	2,61,31,770	2,41,33,996	-7.64

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

	Mkt OI	FII OI	% Chg
Index Fut.	494175	153723	31%
Index Opt.	16479156	1328309	8%
Stock Fut.	3832547	1413188	37%
Stock Opt.	3328118	281517	8%
Total	24133996	3176737	13%

### Nifty futures Pivot levels

Support	23353
Pivot	23418
Resistance	23464

### Nifty Technical Indicators

10 DEMA	23070
20 DEMA	22874
50 DSMA	22564
200 DSMA	21225

### Market continues to consolidate at record highs.

- Nifty opened at a new high of 23481 on the weekly expiry but faced a profit booking since then. It can be currently seen consolidating within the range of 23000-23500. Going into today, the index might witness a weakness below 23300 levels while 23500 should continue to act as an immediate resistance.
- Nifty Futures witnessed a short covering to the tune of -0.86% with a decrease in OI. PCR declined from 1.02 to 1.01 levels. According to the options data, the highest OI in terms of call writing can be seen at the 23500 strikes, indicating resistance, while put writing at the 23000 strike makes it support.
- Bank Nifty yet again faced a rejection from 50000 levels and closed the day on a bearish note. Going into today, 49500 shall act as an immediate support and a breakdown below the same shall lead to some extended profit booking. On the higher side a fresh bullish stance can only be taken once the index breaks above 50000.
- Bank Nifty Futures witnessed a long unwinding to the tune of -0.89% with a decrease in OI. PCR declined from 0.92 to 0.82 levels. According to options data, heavy call writing were seen at 50000 strikes, indicating resistance, while the 49800 strike witnessed the highest OI in terms of put writing, indicating support.
- Stocks in F&O Ban -** GMRINFRA, HINDCOPPER, INDIACEM, SAIL, SUNTV.

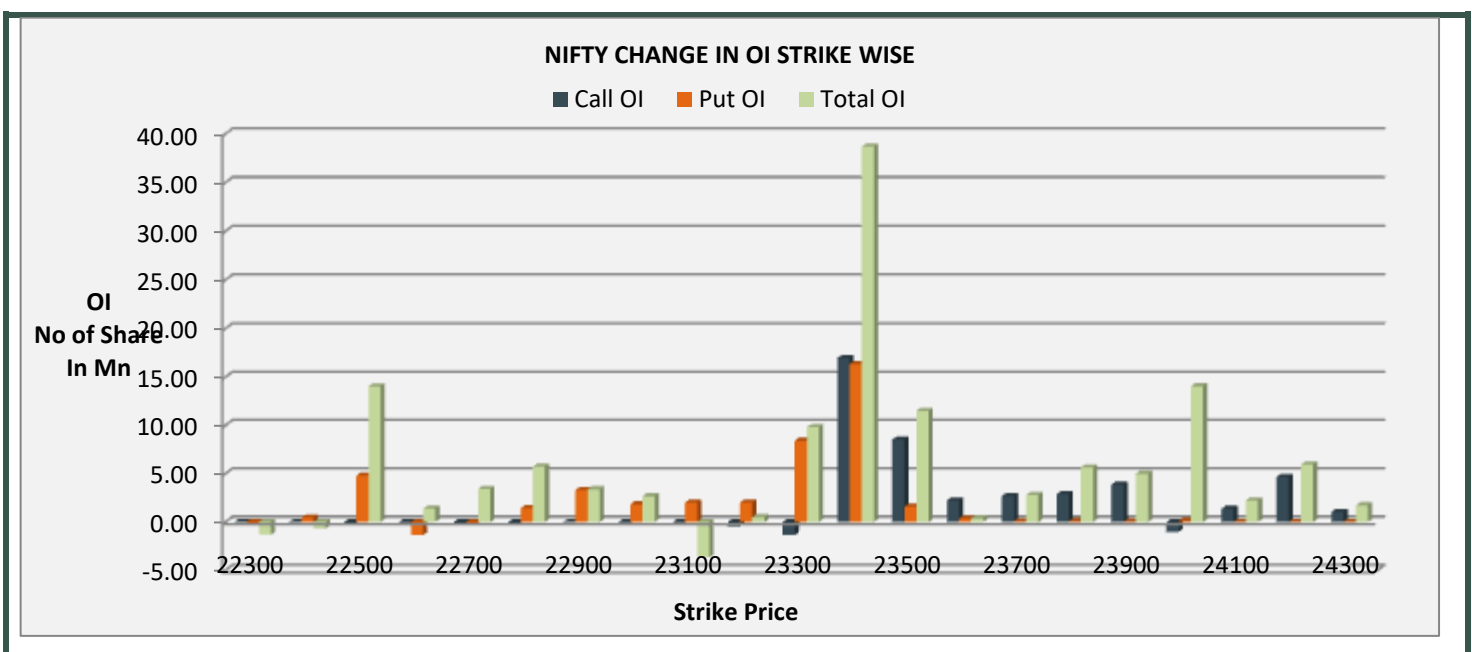
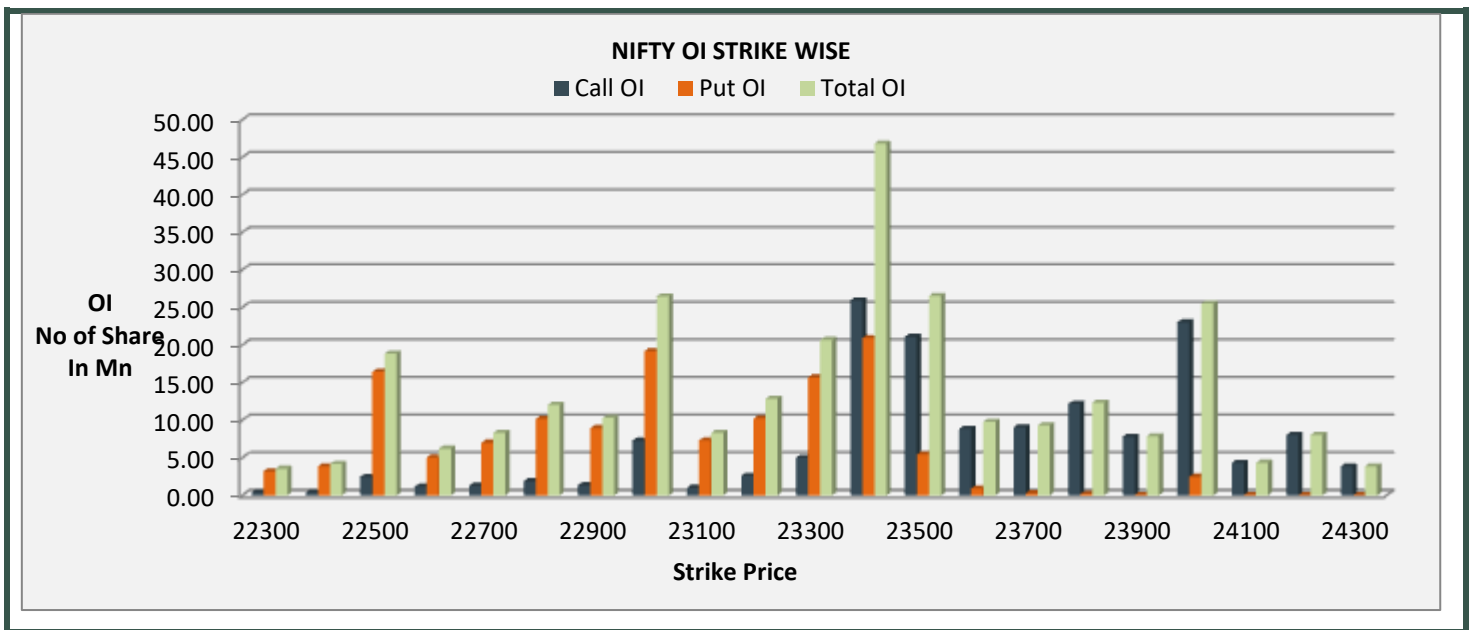
### FII Statistics

(INR Cr.)	12-June			13-June		
	BUY	SELL	NET	BUY	SELL	NET
IDX Future	5428	2432	2996.72	4619	1902	2716.92
IDX Option	3525822	3554386	-28563.47	2265553	2337465	-71912.01
STK Future	25560	25452	107.86	22323	22623	-300.16
STK Option	46552	46753	-200.9	48939	49229	-289.88
Total	3603363	3629023	-25660	2341435	2411220	-69785

Options Statistics

Month	Maximum Call OI	Maximum Put OI	Max OI (Call + Put)
May	23400-24000-23500	23400-23000-22500	23400-23500-23000

Total NIFTY Call OI Shares			Total NIFTY Put OI Shares		
12-June	13-June	Diff :	12-June	13-June	Diff :
19,30,26,900	25,73,91,325	64364425	19,76,74,425	26,00,90,125	62415700



Open Interest Data

Participant wise Future Index OI

Participant	Long	Short	NOI	Change	Ratio
CLIENT	372405	343105	29300	-29455	0.52
DII	109045	118946	-9901	620	0.48
FII	220308	255148	-34840	45198	0.46
PRO	79882	64441	15441	-16363	0.55

Participant wise Future Stock OI

Participant	Long	Short	NOI	Change	Ratio
CLIENT	2088411	259772	1828639	-14490	0.89
DII	188594	2816408	-2627814	23932	0.06
FII	2089235	1583036	506199	-8095	0.57
PRO	556747	263771	292976	-1347	0.68

Long Built-Up – June

STOCK	PRICE	Price (%)	OI (MN)	OI (%)
ULTRACEMCO	11163.10	1.16	2051400	4.47
M&M	2866.90	2.41	15124900	2.98
DRREDDY	6100.05	0.35	2593625	2.97
NESTLEIND	2560.25	0.72	5617400	2.81
LTIM	5017.65	1.85	3709800	2.49

Short-Built-Up – June

STOCK	PRICE	Price (%)	OI (MN)	OI (%)
BRITANNIA	5398.90	-1.15	2239600	4.54
TATACONSUM	1115.80	-1.16	10825200	3.54
TATAMOTORS	989.40	-0.35	74578800	2.88
POWERGRID	322.25	-0.88	63788400	2.17
ITC	431.75	-0.5	96732800	1.9

Short Covering – June

STOCK	PRICE	Price (%)	OI (MN)	OI (%)
HCLTECH	1445.20	0.24	18317250	-9.56
HDFCLIFE	591.50	3.29	38133700	-8.27
SHRIRAMFIN	2686.65	4.35	5749200	-6.18
LT	3679.25	1.98	13657800	-4.46
APOLLOHOSP	6210.85	0.54	2044500	-4.29

Long Un-winding – June

STOCK	PRICE	Price (%)	OI (MN)	OI (%)
BHARTIARTL	1426.80	-1.02	37499350	-4.9
SBILIFE	1450.85	-0.56	9045750	-2.85
NTPC	370.25	-0.46	89911500	-2.04
HINDUNILVR	2468.30	-1.61	18219300	-0.62
MARUTI	12876.65	-0.16	2339300	-0.26

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