

# DAILY DERIVATIVE REPORT

June 18, 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

	13-June	14-June	% Chg.
Nifty (Spot)	23398.90	23465.60	0.29
Bank Nifty (Spot)	49846.70	50002.00	0.31
Nifty (Future)	23399.25	23466.65	0.29
Basis	0.35	1.05	-
Nifty OI	14.44	14.89	3.11
Nifty PCR	1.01	1.30	
B Nifty OI	2.69	2.73	1.72
Bank PCR	0.82	0.96	
Nifty Vol	11.81	11.17	-5.43
India Vix	13.49	12.82	-4.97
NIFTY 50 Ad/Dec	35/15	28/22	-
F&O	125/57	105/76	-

### Market Wide OI (INR In MN)

	13-June	14-June	% Chg.
IDX – Nifty	3,38,227	3,49,777	3.41
IDX - Others	1,55,948	1,60,412	2.86
Stock Fut.	38,32,547	38,85,110	1.37
Nifty Opt.	1,20,14,186	64,88,630	-45.99
Other – Opt.	44,64,970	60,49,963	35.50
Stock Opt.	33,28,118	34,59,111	3.94
Total	2,41,33,996	2,03,93,003	-15.50

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

	Mkt OI	FII OI	% Chg
Index Fut.	510189	158141	31%
Index Opt.	12538592	1670036	13%
Stock Fut.	3885110	1435754	37%
Stock Opt.	3459111	294404	9%
Total	20393003	3558334	17%

### Nifty futures Pivot levels

Support	23382
Pivot	23436
Resistance	23521

### Nifty Technical Indicators

10 DEMA	23141
20 DEMA	22930
50 DSMA	22584
200 DSMA	21246

### Nifty continues to consolidate at higher levels.

- Nifty continued to consolidate on Friday after it bounced back from 23300 levels post an initial selling. Going into today, 23500 shall continue to act as an immediate hurdle for the index and a bullish stance can only be taken once it starts sustaining above the same. On the other hand, a breakdown below 23300 shall lead to an extended selling of 200-300 points.
- Nifty Futures witnessed a long build up to the tune of 3.11% with an increase in OI. PCR surged from 1.01 to 1.30 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 23300 strike makes it support.
- On the back of high volatility, Bank Nifty continued to hover around 50000 levels but yet again failed to breakout decisively above the same. Going into today 49700-50200 can be considered as an initial range while a breakout of the same shall determine the further trend.
- Bank Nifty Futures witnessed a long build up to the tune of 1.72% with an increase in OI. PCR surged from 0.82 to 0.96 levels. According to options data, heavy call writing were seen at 51000 strikes, indicating resistance, while the 49000 strike witnessed the highest OI in terms of put writing, indicating support.
- Stocks in F&O Ban -** BALRAMCHIN, GMRINFRA, HINDCOPPER, INDIACEM, SAIL, SUNTV.

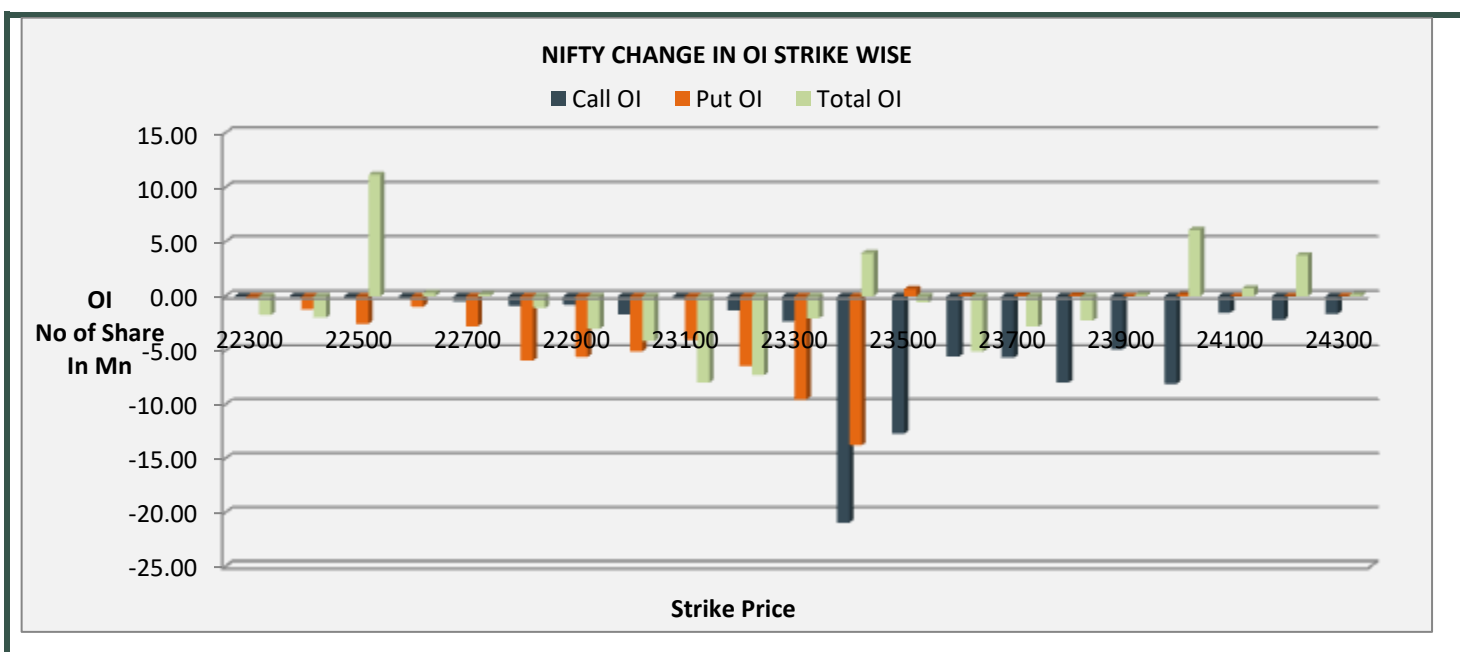
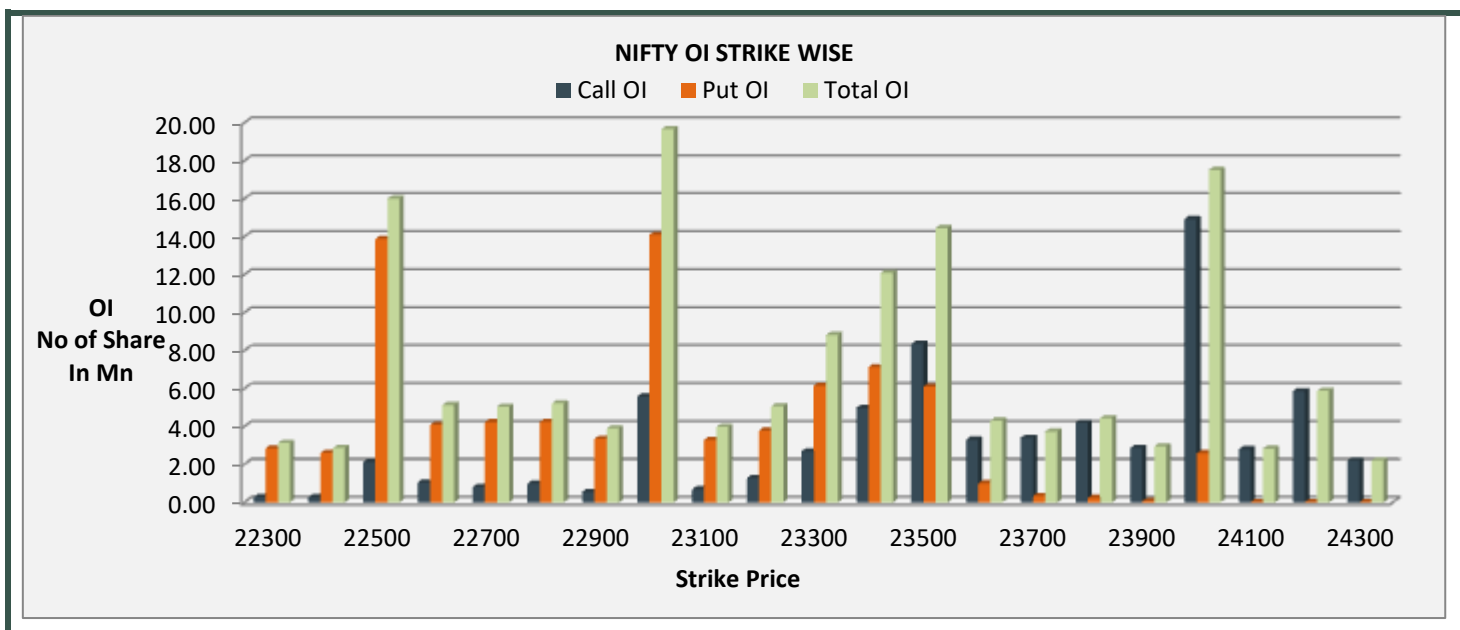
### FII Statistics

(INR Cr.)	13-June			14-June		
	BUY	SELL	NET	BUY	SELL	NET
IDX Future	4619	1902	2716.92	2868	2305	563.46
IDX Option	2265553	2337465	-71912.01	1095371	1089020	6351.5
STK Future	22323	22623	-300.16	20392	23930	-3538.1
STK Option	48939	49229	-289.88	53797	53989	-192.23
Total	2341435	2411220	-69785	1172428	1169243	3185

Options Statistics

Month	Maximum Call OI	Maximum Put OI	Max OI (Call + Put)
May	24000-23500-24500	23000-22500-23400	23000-24000-22500

Total NIFTY Call OI Shares			Total NIFTY Put OI Shares		
13-June	14-June	Diff :	13-June	14-June	Diff :
25,73,91,325	12,20,04,525	-135386800	26,00,90,125	15,91,27,075	-100963050



## Open Interest Data

## Participant wise Future Index OI

Participant	Long	Short	NOI	Change	Ratio
CLIENT	377551	352468	25083	-4217	0.52
DII	109027	131866	-22839	-12938	0.45
FII	231456	255871	-24415	10425	0.47
PRO	86540	64369	22171	6730	0.57

## Participant wise Future Stock OI

Participant	Long	Short	NOI	Change	Ratio
CLIENT	2109707	259759	1849948	21309	0.89
DII	190661	2802978	-2612317	15497	0.06
FII	2086515	1629581	456934	-49265	0.56
PRO	574896	269461	305435	12459	0.68

## Long Built-Up – June

STOCK	PRICE	Price (%)	OI (MN)	OI (%)
ADANIANT	3274.80	1.23	13101900	5.75
GRASIM	2476.10	0.65	7716429	4.19
ADANI PORTS	1433.75	2.41	31665600	2.11
BRITANNIA	5410.25	0.21	2279600	1.79
HDFCBANK	1601.10	1.1	171741900	1.03

## Short-Built-Up – June

STOCK	PRICE	Price (%)	OI (MN)	OI (%)
WIPRO	477.05	-1.41	56979000	7.57
ICICIBANK	1103.35	-0.5	72272200	5.64
LTIM	5001.40	-0.32	3803850	2.54
INFY	1490.05	-0.46	45370000	1.71
KOTAKBANK	1721.35	-0.37	38459200	1.68

## Short Covering – June

STOCK	PRICE	Price (%)	OI (MN)	OI (%)
TITAN	3519.05	1.58	7317800	-7.96
SHRIRAMFIN	2733.55	1.75	5316900	-7.52
HDFCLIFE	596.50	0.85	35886400	-5.89
CIPLA	1564.80	1.25	9916400	-4.99
TATAMOTORS	994.20	0.49	72776175	-2.42

## Long Un-winding – June

STOCK	PRICE	Price (%)	OI (MN)	OI (%)
DIVISLAB	4588.85	-0.17	2305600	-2.97
INDUSINDBK	1504.90	-0.28	20794500	-1.75
TECHM	1371.80	-1.34	15513000	-1.72
ONGC	275.90	-0.34	72689925	-1.19
HEROMOTOCO	5820.35	-0.27	3506400	-1.17

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