

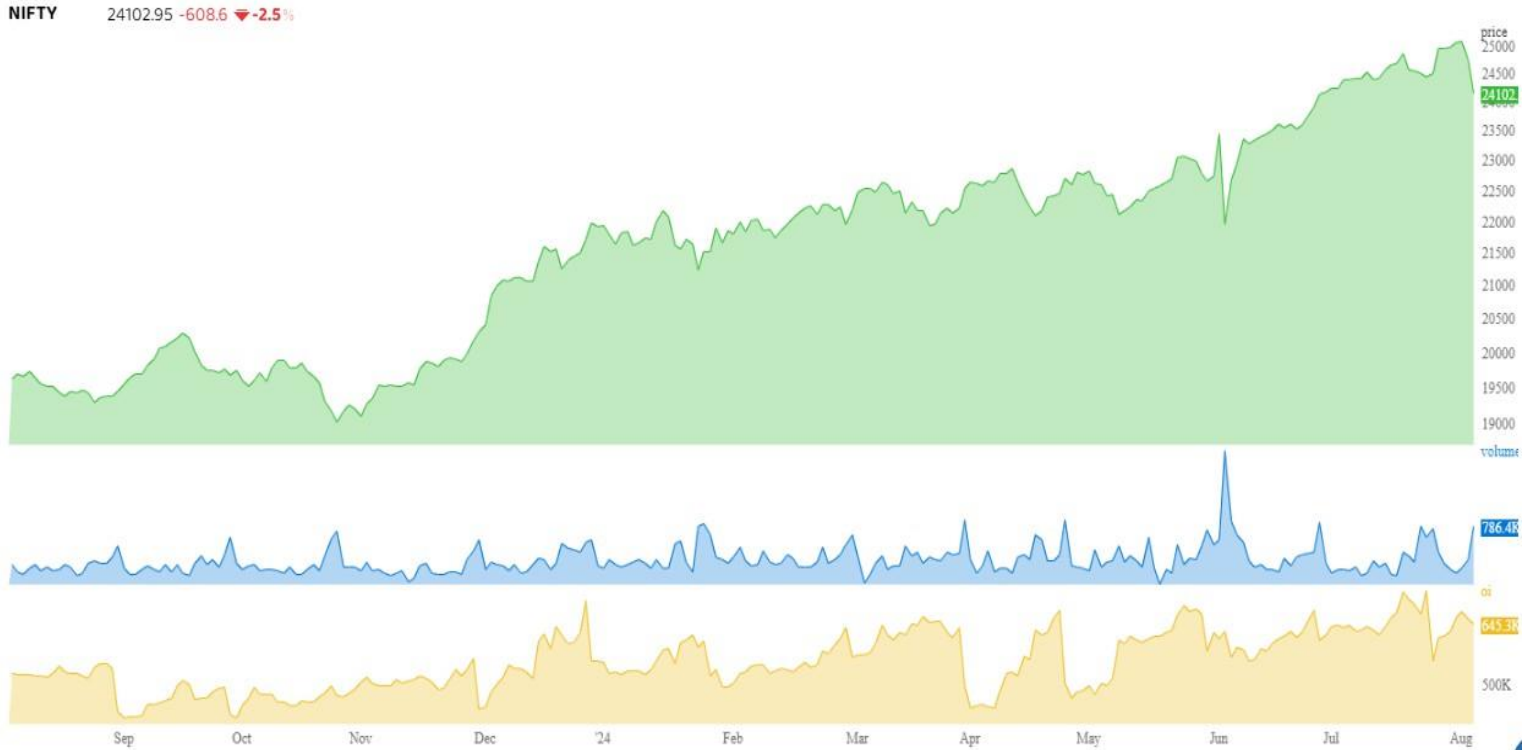
# DERIVATIVE REPORT



# Derivative Report



## Will Nifty Find Support at the 24,000 Level Again?



- Nifty has continued to decline over the past three days, trading near the 24,000 level but closing above it.
- FIIs have reduced their short positions by nearly 9%. The Nifty Put-Call Ratio (PCR) is at 1.38, indicating significant put writing in the market.
- On the options front, the 24,400 CE shows the highest activity and is expected to act as a resistance point, while the 24,000 PE, with the highest open interest, will serve as a support level.
- The shift in option writing to lower levels suggests that sellers expect the market to trade lower.
- Although previous data indicated resistance at the 24,000 level, current option data shows aggressive writing at the 24,000 PE, implying that the market is expected to remain above 24,000 for the current week.
- A rise in the index could present a selling opportunity, as long as the market remains below the 24,800 level.

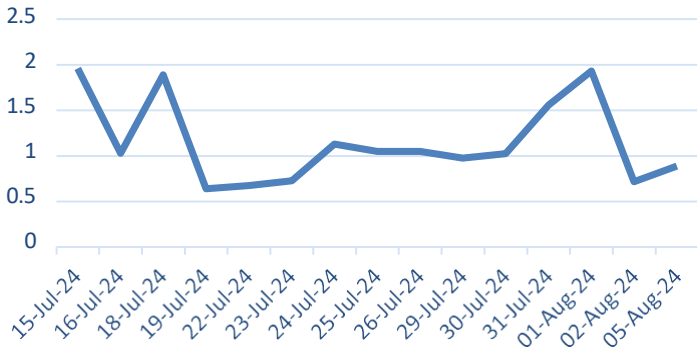
	SUPPORT	RESISTANCE
NIFTY 50	24000/23800	24400/24600

	ADVANCE	DECLINE	AD RATIO
NIFTY	5	45	0.11
NIFTY F&O	11	175	0.06

	PRICE	OI
Near	24102.95	14664125
Next	24231.15	1210125
Far	24352.2	258825

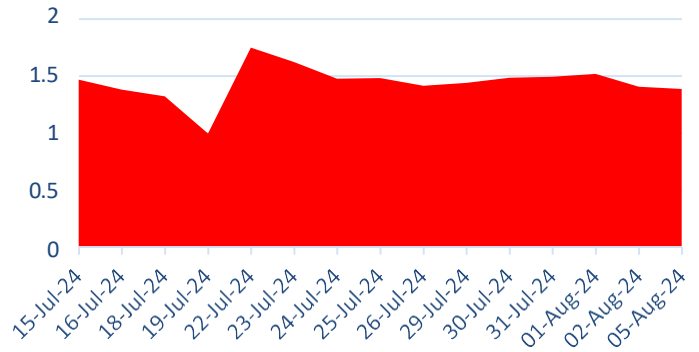
# Derivative Report

### Nifty FII's LS Ratio



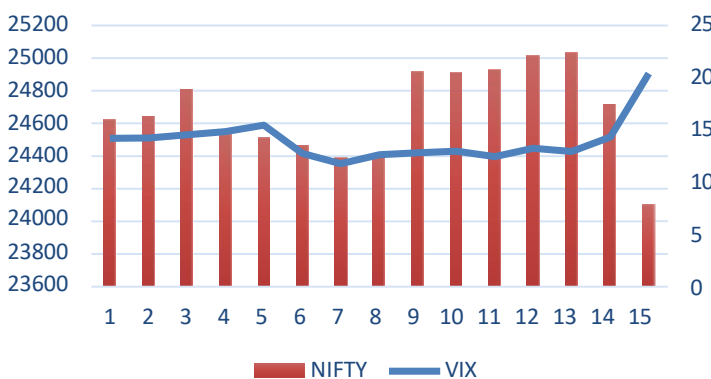
The Long-Short Ratio for Nifty FIIs has increased to 0.88 from 0.71 the previous day. FIIs currently have a short position of 53% and a long position of 47%.

### PCR



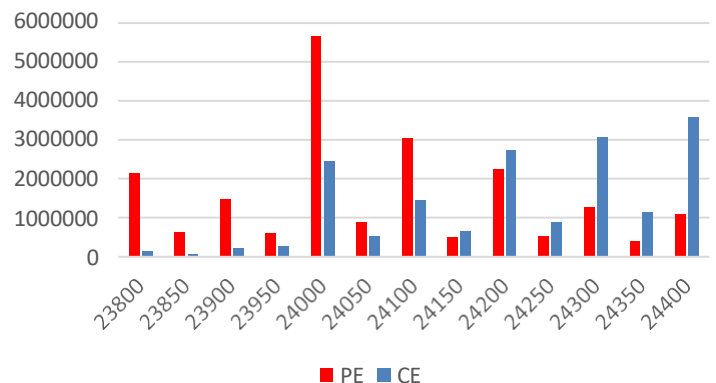
The current Nifty Put-Call Ratio (PCR) is 1.38, down from 1.40 the previous day. A PCR above 1.20 indicates higher participation in put writing compared to call writing, while a PCR below 0.80 suggests that most activity is concentrated on the call side rather than the put side.

### Nifty & India Vix



The rise in the VIX from 14.32 to 20.37 reflects an increase in market volatility. At a VIX level of 20.37, the potential movement of the market is approximately  $\pm 1.28\%$  in either direction, which corresponds to one standard deviation.

### Nifty Daily OI

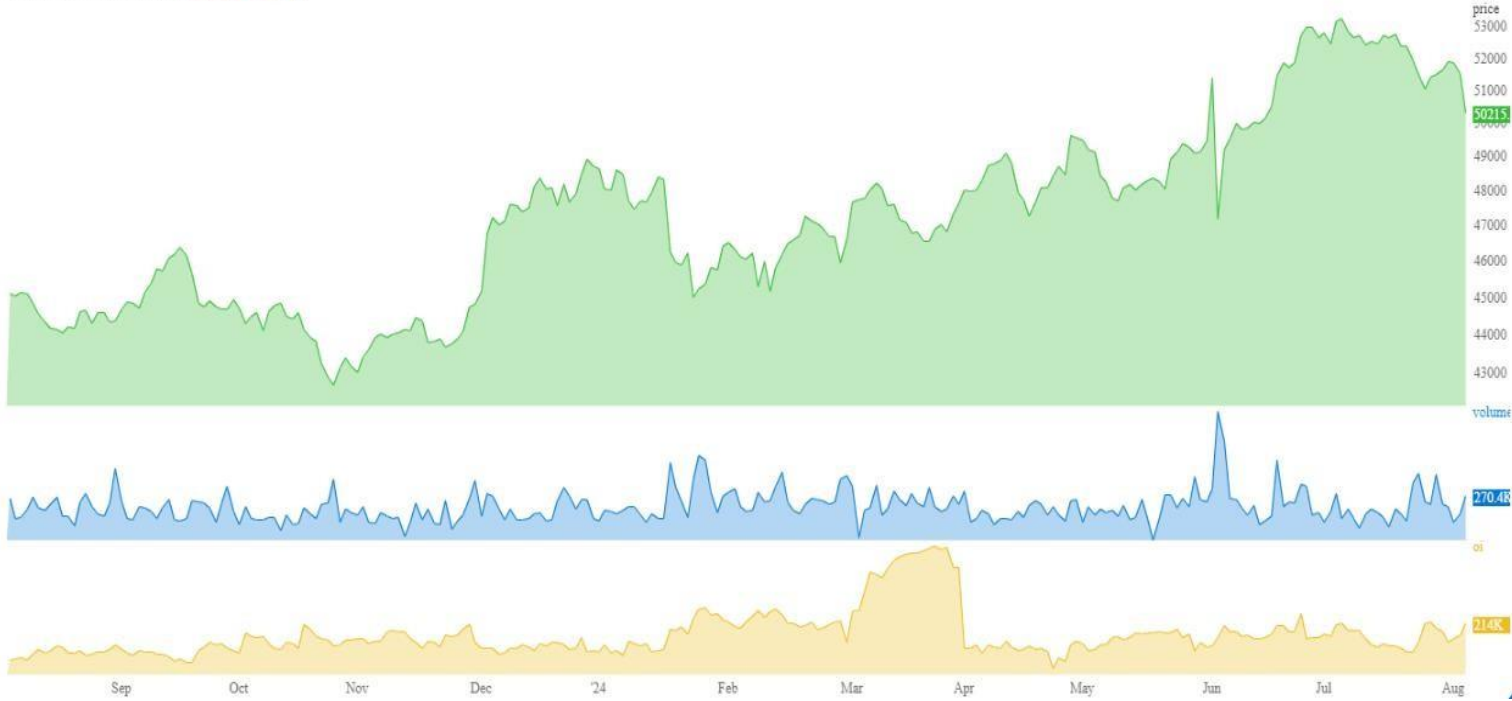


The highest call (CE) activity is observed at the 24,400 and 24,350 levels, suggesting these as potential resistance points. Conversely, the highest put (PE) activity is noted at the 24,000 and 23,800 levels, indicating these as potential support points.

# Derivative Report

## Selling Pressure Intensifies in Bank Nifty

BANKNIFTY 50215.45 -1213.85 ▼-2.4%

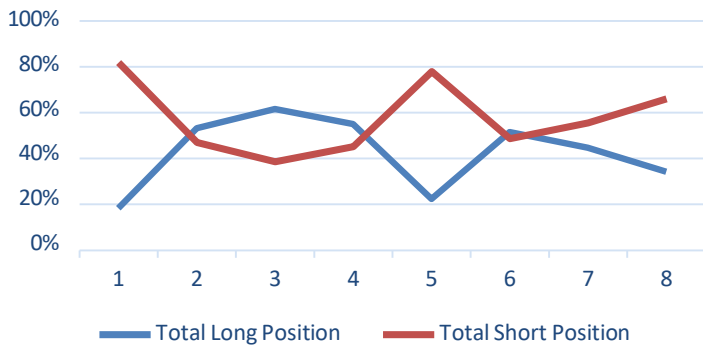


- The Banking Index is trading below the 50,300 level, which will act as resistance.
- FIIs are showing limited interest in buying the Banking Index.
- The Put-Call Ratio (PCR) of 0.91 indicates active call option writing.
- Option data suggests that the 50,500 strike price will act as a resistance level, while the 50,000 strike price will serve as support.
- Fresh short positions could be considered if the index remains below the 50,300 level.

	SUPPORT	RESISTANCE		PRICE	OI
BNF	49700/49200	50500/50800	Near	50215.45	2969010
	ADVANCE	DECLINE	Next	50521.1	206625
BNF	0	12	Far	50792.05	34530

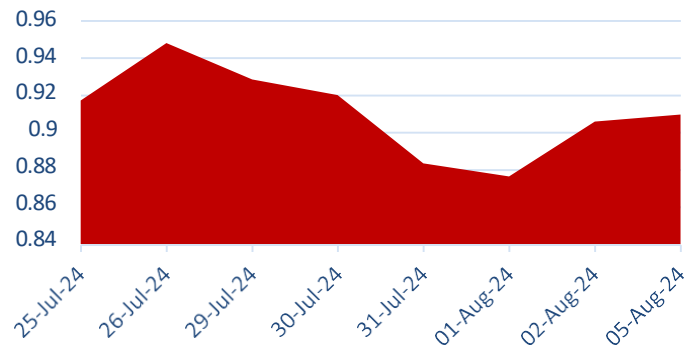
# Derivative Report

### FII's Position



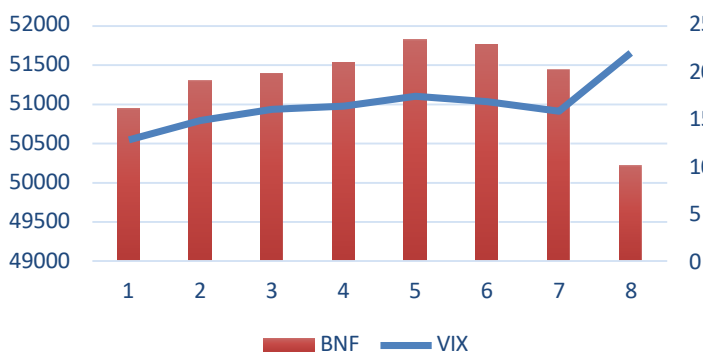
The long-short ratio in Bank Nifty Futures (BNF) for FIIs has decreased from 0.80 to 0.52. This change indicates that FIIs are currently holding a long position of 34% and a short position of 66%.

### PCR



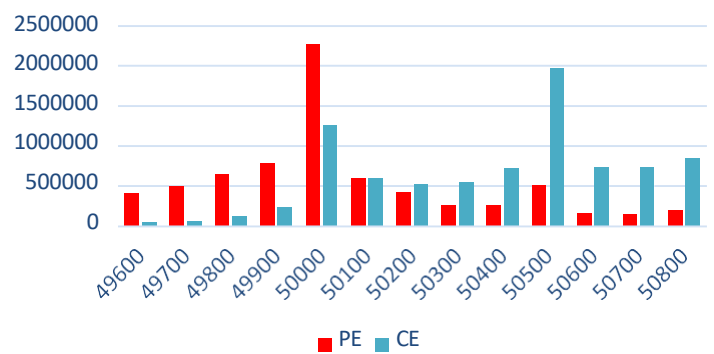
The increase in the Bank Nifty Put-Call Ratio (PCR) from 0.90 to 0.91 suggests that the majority of activity is occurring on the call side.

### BNF VIX



The Bank Nifty VIX is currently at 22.13. With this level of volatility, a one standard deviation move could imply a potential price change of approximately  $\pm 1.39\%$  for the Bank Nifty.

### BNF Daily Option



High open interest in call options is seen at the 50,500 strike price, indicating that this level could act as resistance. Conversely, the 50,000 strike price has the highest open interest in put, suggesting it may serve as a support level.

# Derivative Report



## Participant wise Future Index

Participant	Long	Short	Ratio
Client	407281	430000	0.947165116
DII	70103	161023	0.435360166
FII	324939	214754	1.513075426
Pro	108429	104975	1.032903072

## Participant wise Future Stock OI

Participant	Long	Short	Ratio
Clients	2182513	326361	6.6874198
DII	146672	3021250	0.0485468
FII	2412119	1768517	1.3639219
Pro	639342	264518	2.4170075

## Long Build-up

Symbol	Price	Price (Chng %)	OI (Chng %)
MARICO	668	0.46%	9.69%
TATACONSUM	1202.75	0.36%	7.01%
CUMMINSIND	3518.75	0.03%	4.78%
HDFCLIFE	712.95	0.42%	3.46%
DABUR	637.65	1.11%	1.66%

## Short Build-up

Symbol	Price	Price (Chng %)	OI (Chng %)
LTTS	4760.45	-6.29%	13.20%
MOTHERSON	175.88	-9.12%	13.17%
LALPATHLAB	3088.35	-0.12%	11.35%
CANFINHOME	784.95	-6.10%	10.96%
PIIND	4227.2	-1.41%	10.67%

## Short Covering

Symbol	Price	Price (Chng %)	OI (Chng %)
BRITANNIA	5731.15	1.10%	-8.77%
NESTLEIND	2525.1	0.88%	-3.28%
ALKEM	5326.65	0.01%	-2.95%
COLPAL	3381.6	0.10%	-2.45%
GODREJCP	1461.35	0.89%	-1.77%

## Long unwinding

Symbol	Price	Price (Chng %)	OI (Chng %)
BSOFT	581.55	-4.57%	-13.56%
INDIAMART	2627.65	-5.94%	-12.22%
CHAMBLFERT	500.2	-4.65%	-11.41%
GRANULES	641.35	-0.84%	-11.18%
MCX	4209.3	-3.04%	-9.21%

## Security In Ban

ABCAPITAL	BSOFT	CHAMBLFERT	GNFC	GRANULES	HINDCOPPER	INDIACEM	INDIAMART
RBLBANK							

**Sr. Technical Equity Research Analyst  
Mr. Kunal Kamble**

Disclosure: M/s. Bonanza Portfolio Ltd here by declares that views expressed in this report accurately reflect view point with subject to companies/securities. M/s. Bonanza Portfolio Ltd has taken reasonable care to achieve and maintain independence and objectivity in making any recommendations. The Analysts engaged in preparation of this Report or his/her relative: - (a) do not have any financial interests in the subject company mentioned in this Report; (b) do not own 1% or more of the equity securities of the subject company mentioned in the report as of the last day of the month preceding the publication of the research report; (c) do not have any material conflict of interest at the time of publication of the Report. The Analysts engaged in preparation of this Report:- (a) have not received any compensation from the subject company in the past twelve months; (b) have not managed or co-managed public offering of securities for the subject company in the past twelve months; (c) have not received any compensation for investment banking or merchant banking or brokerage services from the subject company in the past twelve months; (d) have not received any compensation for products or services other than investment banking or merchant banking or brokerage services from the subject company in the past twelve months; (e) has not received any compensation or other benefits from the subject company or third party in connection with the Report; (f) has not served as an officer, director or employee of the subject company; (g) is not engaged in market making activity for the subject company. M/s. Bonanza Portfolio Ltd is a registered Research Analyst under the regulation of SEBI, the year 2014. The Regn No. INH100001666 and research analyst engaged in preparing reports is qualified as per the regulation's provision.

Disclaimer: This research report has been published by M/s. Bonanza portfolio Ltd and is meant solely for use by the recipient and is not for circulation. This document is for information purposes only and information / opinions / views are not meant to serve as a professional investment guide for the readers. Reasonable care has been taken to ensure that information given at the time believed to be fair and correct and opinions based thereupon are reasonable, due to the nature of research it cannot be warranted or represented that it is accurate or complete and it should not be relied upon as such. If this report is inadvertently send or has reached to any individual, same may be ignored and brought to the attention of the sender. Preparation of this research report does not constitute a personal recommendation or take into account the particular investment objectives, financial situations, or needs of individual clients. Past performance is not a guide for future performance. This Report has been prepared on the basis of publicly available information, internally developed data and other sources believed by Bonanza portfolio Ltd to be reliable. This report should not be taken as the only base for any market transaction; however this data is representation of one of the support document among other market risk criterion. The market participant can have an idea of risk involved to use this information as the only source for any market related activity. The distribution of this report in definite jurisdictions may be restricted by law, and persons in whose custody this report comes, should observe, any such restrictions. The revelation of interest statements integrated in this analysis are provided exclusively to improve & enhance the transparency and should not be treated as endorsement of the views expressed in the analysis. The price and value of the investments referred to in this report and the income from them may go down as well as up. Bonanza portfolio Ltd or its directors, employees, affiliates or representatives do not assume any responsibility for, or warrant the accuracy, completeness, adequacy and reliability of such information / opinions / views.

While due care has been taken to ensure that the disclosures and opinions given are fair and reasonable, none of the directors, employees, affiliates or representatives of M/s. Bonanza portfolio Ltd shall be liable. Research report may differ between M/s. Bonanza portfolio Ltd RAs and other companies on account of differences in, personal judgment and difference in time horizons for which recommendations are made. Research entity has not been engaged in market making activity for the subject company. Research analyst has not served as an officer, director or employee of the subject company. Research analyst has not received any compensation/benefits from the Subject Company or third party in connection with the research report.

M/s. Bonanza Portfolio Ltd at Bonanza House, Plot No. M-2, Cama Industrial Estate. Walbhat Road, Goregaon (E), Mumbai – 400063  
Web site: <https://www.bonanzaonline.com>  
Research Analyst Regn No. INH100001666 SEBI Regn. No.: INZ000212137