

# DERIVATIVE REPORT

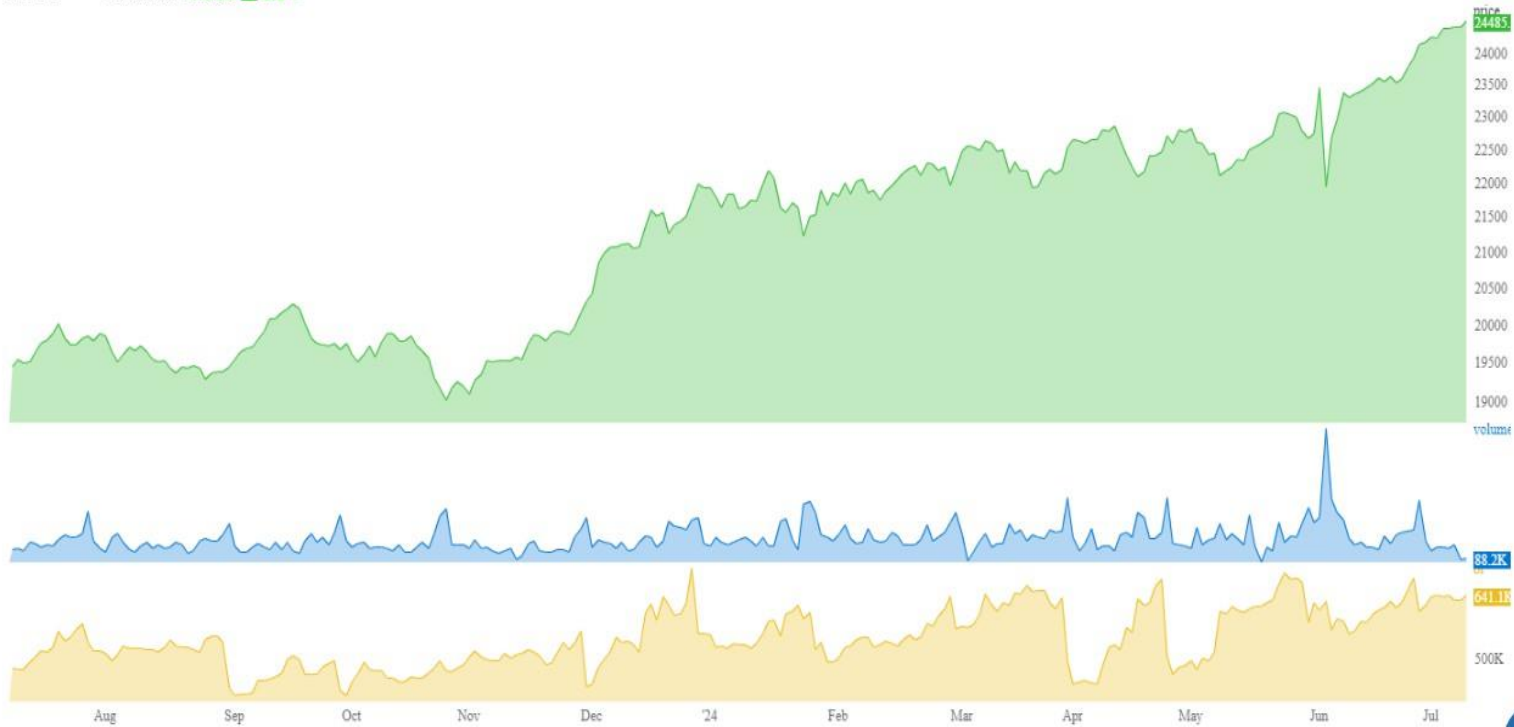


# Derivative Report



## Buyers Regaining Strength

NIFTY 24485.65 +110.05 ▲ 0.5%



- Combined OI increase and increase in price indicates Long Build-up in the market.
- The Nifty FII LS ratio is standing at 1.47 compared to previous day 0.80 which indicates that the FII's are net buyers.
- The PCR standing at 1.13 from previous day 0.98 indicating PE writers are aggressive than CE writers.
- LB at 24500 CE followed by 24600CE , whereas SB at 24500 PE followed by 24300 PE is indicating the market participant are expecting market to trade above 24500 levels.
- VIX of 14.28 compared to previous 13.6 indicates increase in volatility.
- Market is expected to move higher the data point is suggesting an upward move towards 24600-24800 levels, till the time index is able to respect 24300 levels.

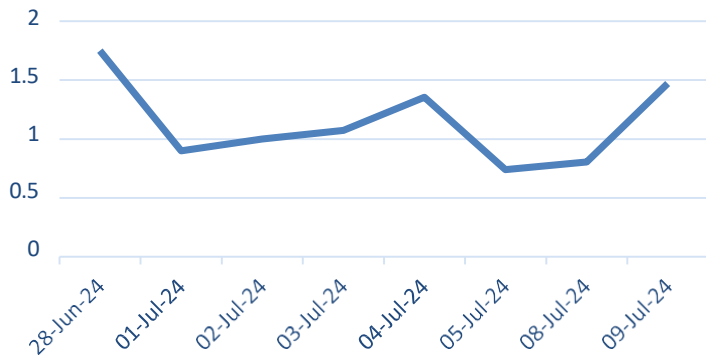
	SUPPORT	RESISTANCE
NIFTY 50	24300/24050	24600/24800

	ADVANCE	DECLINE	AD RATIO
NIFTY	32	18	1.77
NIFTY F&O	113	72	1.56

	PRICE	OI
Near	24485.65	14473150
Next	24607.2	1351800
Far	24724.9	202225

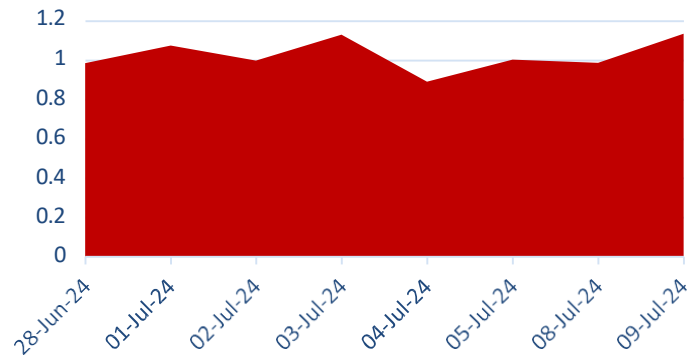
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### Nifty FII LS Ratio



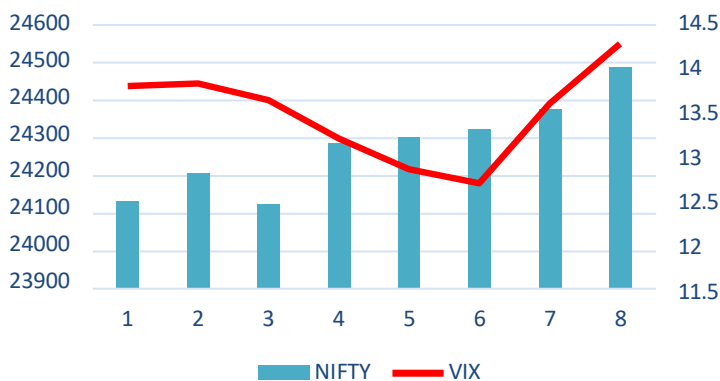
The Nifty FII's Long Short Ratio is currently at 1.47 higher from 0.80 compared to the previous day, suggesting that FIIs are net buyers in the market.

### PCR



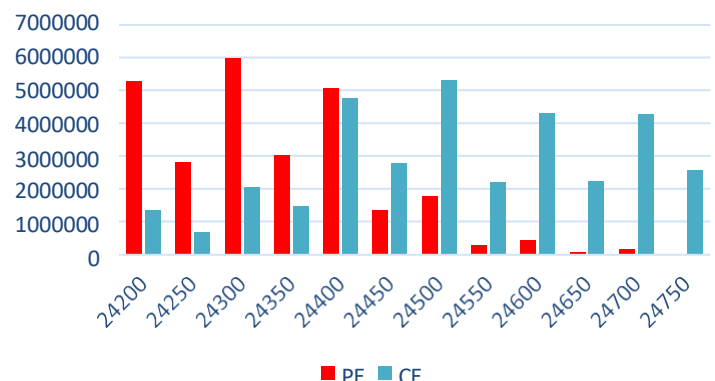
The Nifty PCR has increased from 0.98 to 1.13, indicating PE writers are overpowering the CE writers, which indicates the market participant are expecting market to trade higher

### Nifty & India VIX



Increase in VIX from 13.6 to 14.8 indicates a increase in volatility. The current VIX level of 14.8 suggests a potential movement of 0.89% either upside or downside (1 standard deviation).

### Nifty Daily OI

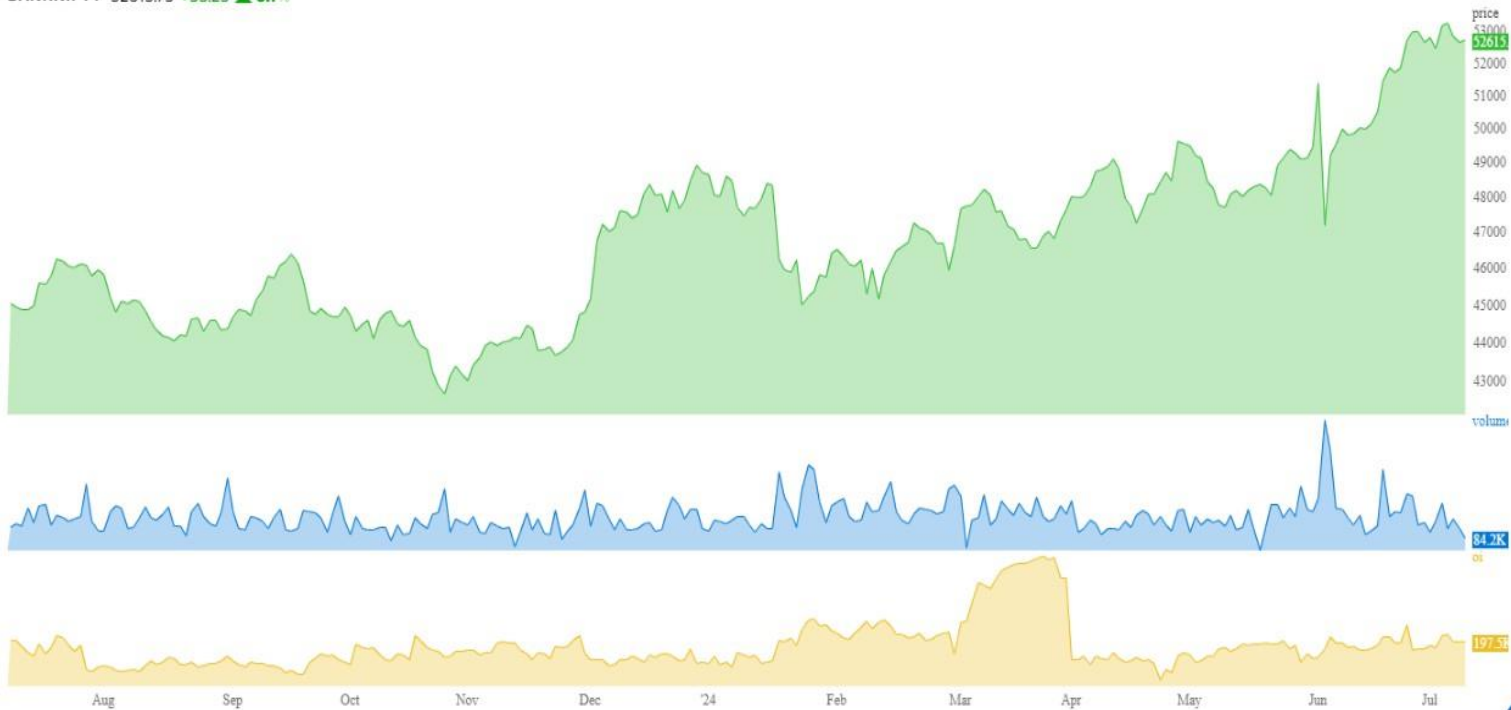


Highest CE activity is seen at 24500 & 24600 levels were fresh Long Buildup is seen, whereas Short Covering was seen at 24300 & 24350 CE. On the PE side highest activity was seen at 24300 & 24200 levels were fresh Short Buildup is seen.

# Derivative Report

## Bank Nifty at crucial level

BANKNIFTY 52615.75 +55.25 ▲ 0.1%

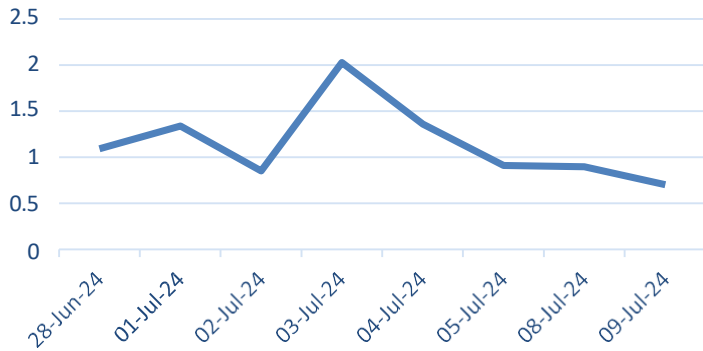


- Combined OI decrease and increase in price indicates Short Covering in the market.
- The BNF FII LS ratio is standing at 0.70 compared to previous day 0.89 which indicates that the FII's are net seller. The LS ratio is in the oversold territory, SC can be expected b FII's.
- The Put-Call Ratio (PCR) stands at 0.62, from the previous day's 0.63, indicating CE writers adding fresh short position.
- A SB at 52700 CE followed by 52800 CE, whereas SB at 52500 PE followed by 52400 indicates that the players are expecting the index to trade in a range of 52400-52800 levels
- BNF is expected to move flat to positive towards 52800 levels with 52400 acting has a Support. A break above 52800 would leave to SC and sharp move in the Index on the higher side.

	SUPPORT	RESISTANCE		PRICE	OI
BNF	52500/52300	52800/53200	Near	52615.75	2578005
			Next	52834.15	334500
			Far	53114.15	49845
	ADVANCE	DECLINE			
BNF	4	8			

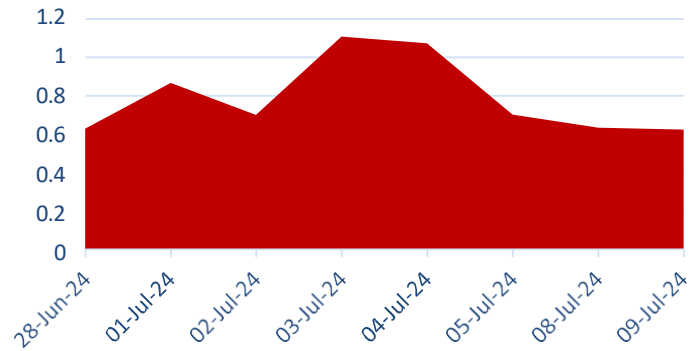
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### BNF FII LS Ratio



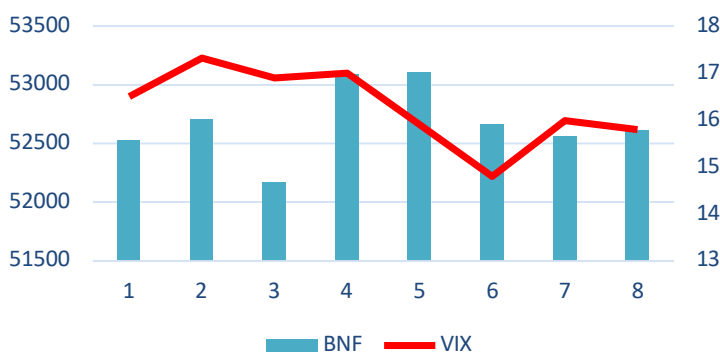
The BNF FII Long Short ratio has decreased from 0.89 to 0.70 which indicates FII's are net sellers. 0.70 indicates oversold position, a short covering can be expected by FII's.

### PCR



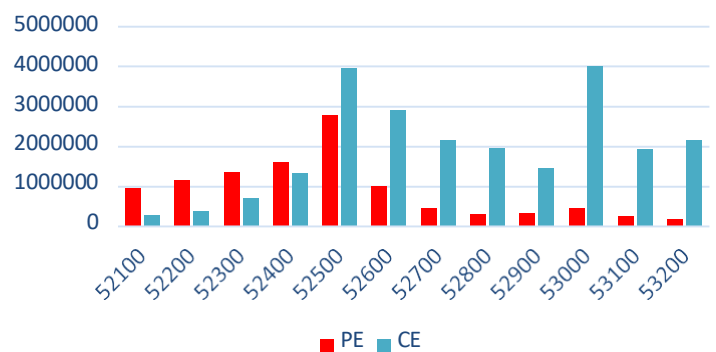
The BNF PCR has decreased from 0.63 to 0.62, indicating CE writers adding fresh short position.

### BNF & BNF VIX



A decrease in VIX indicates an decrease in volatility. Based on VIX, a 1 standard deviation move can be expected to be 0.99% upside or downside.

### BNF Daily OI



Highest CE activity is seen at 52500 & 53000 levels where fresh Short Buildup was seen. On the PE side highest OI is seen at 52500 & 52400 levels where fest Short Buildup was witnessed.

# Derivative Report



## Participant wise Future Index OI

Participant	Long	Short	Ratio
Client	268979	542091	0.496187909
DII	75173	151875	0.494966255
FII	479327	93384	5.132860019
Pro	60141	96270	0.624711748

## Participant wise Future Stock OI

Participant	Long	Short	Ratio
Client	2271067	344935	6.5840434
DII	112484	3009443	0.037377
FII	2345618	1737692	1.3498468
Pro	649849	286948	2.2646926

## Long Build-up

Symbol	Price	Price (Chng %)	OI (Chng %)
GRASIM	2772.6	0.90%	38.82%
BALRAMCHIN	432.15	1.42%	25.89%
EXIDEIND	577.7	0.97%	12.39%
UNITDSPR	1289.85	1.16%	10.49%
IEX	183.85	0.84%	8.39%

## Short Build-up

Symbol	Price	Price (Chng %)	OI (Chng %)
ATUL	6805.9	-0.31%	21.94%
MGL	1671.45	-0.24%	15.21%
BATAINDIA	1518.5	-1.14%	8.51%
SHRIRAMFIN	2791.3	-0.59%	4.75%
POLYCAB	6469.45	-1.21%	4.39%

## Short Covering

Symbol	Price	Price (Chng %)	OI (Chng %)
FINNIFTY	23715.5	0.32%	-11.42%
MARUTI	12848.8	6.37%	-8.68%
HINDCOPPER	348.35	1.57%	-5.81%
TVSMOTOR	2443.1	1.63%	-5.71%
TITAN	3230.75	1.87%	-4.29%

## Long unwinding

Symbol	Price	Price (Chng %)	OI (Chng %)
CHAMBLFERT	512.5	-4.53%	-15.88%
GNFC	704.95	-1.62%	-5.26%
MARICO	639.2	-0.86%	-4.24%
PEL	926	-0.67%	-3.79%
ABFRL	322.3	-0.60%	-3.22%

## Security In Ban

ABFRL	BANDHANBNK	BALRAMCHIN	CHAMBLFERT	GNFC	IEX	INDIACEM	INDUSTOWER
PEL							

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