

# DERIVATIVE REPORT

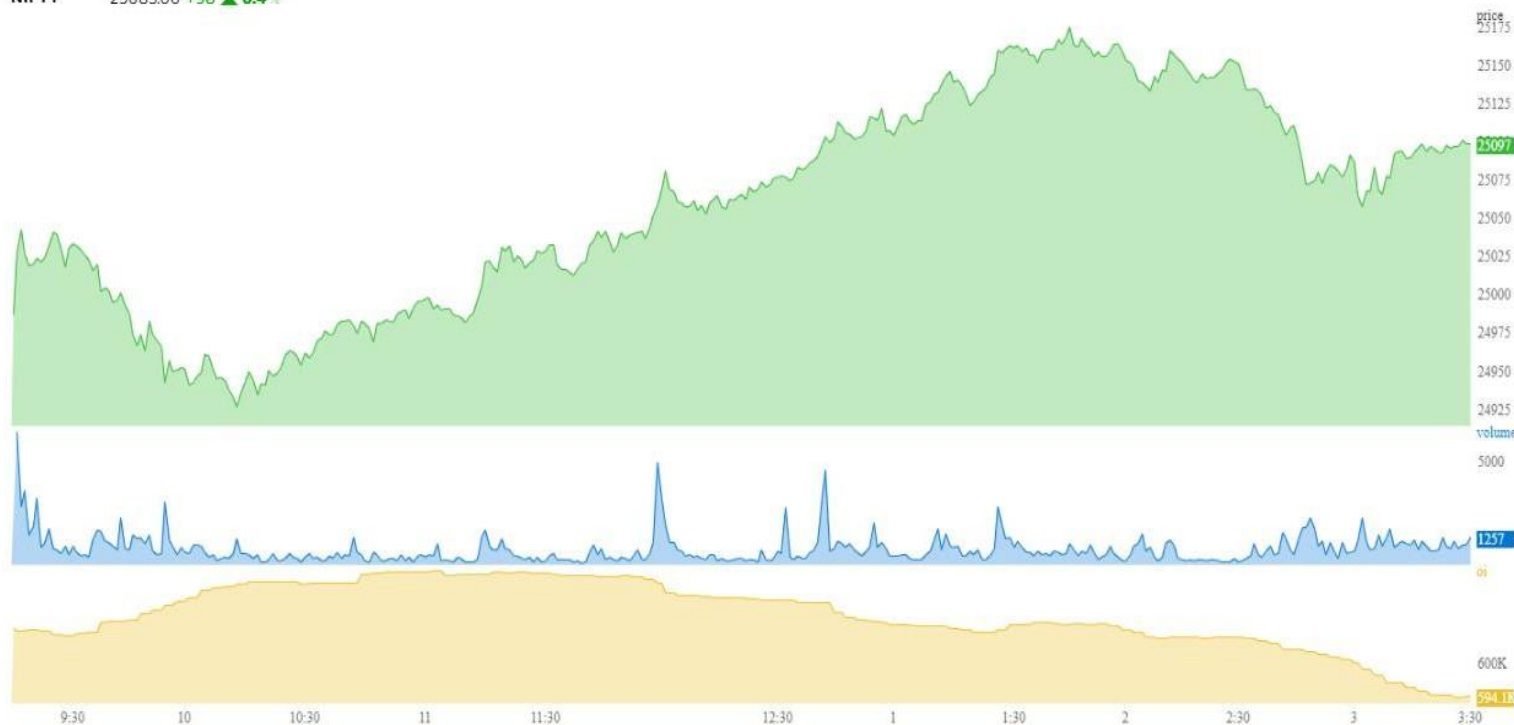


# Derivative Report



## Hurdle at 25200 level

NIFTY 25083.00 +98 ▲ 0.4%

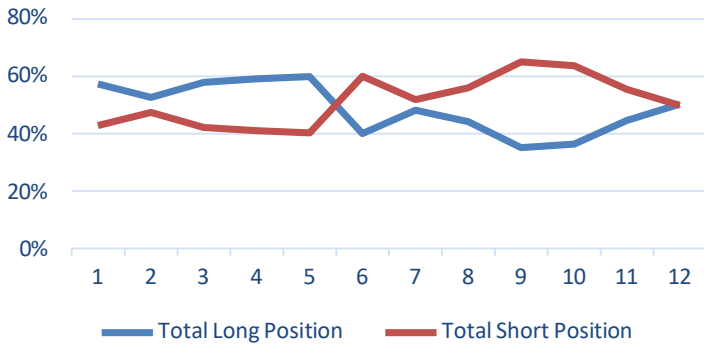


- The Nifty Index has formed a bullish high wave candle, indicating a potential short-term uptrend. The index is trading above 24,800, which is acting as a strong support level.
- On the options front, the highest participation is observed at the 25,200 call option (CE), where long liquidation (LL) is noted, followed by the 25,100 strike, which has seen fresh long buildup (LB).
- On the put side, the highest open interest (OI) is at the 25,000 strike (PE), where short buildup (SB) is observed, followed by the 24,900 strike, which also shows short buildup (SB).
- The options data suggests that the market is likely to trade above the 25,000 level and may move towards the 25,200 level.

	SUPPORT		RESISTANCE			PRICE	OI
NIFTY 50	25000/24800		25300/25500		Near	25083	13288750
	ADVANCE	DECLINE	AD RATIO		Next	25212.45	1137225
NIFTY	34	16	2.125		Far	25336.8	268800
NIFTY F&O	131	54	2.42				

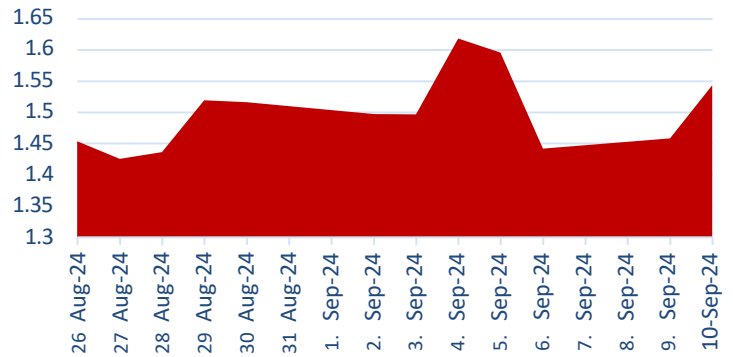
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### FII's Long Short Position



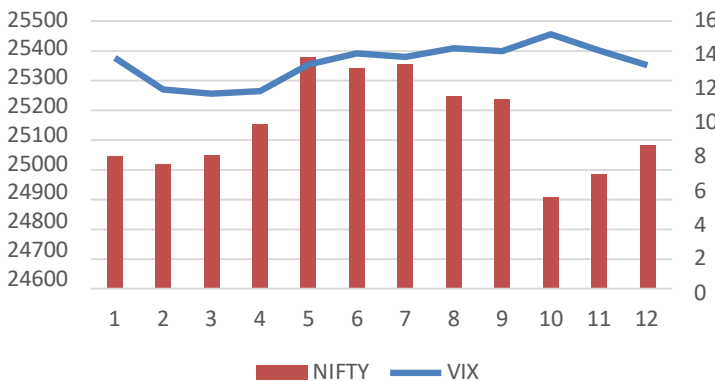
FII's are currently holding 50% long and 50% short positions in the Nifty Index. This is indicating that the FII's are not expecting major move in the Index.

### PCR



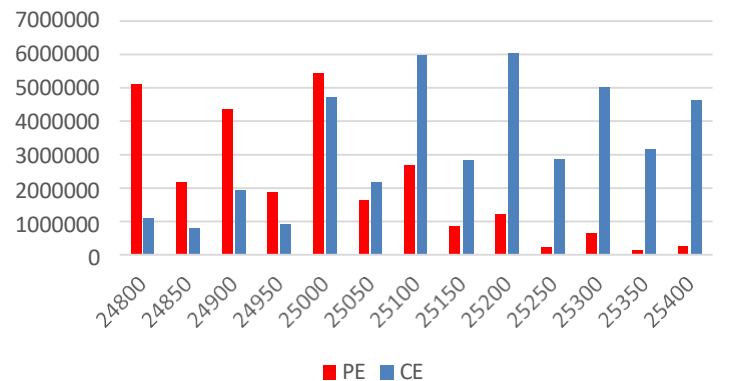
The Nifty monthly Put-Call Ratio (PCR) is currently at 1.54, indicating that put writers are increasing their short positions. The monthly PCR is reaching at an overbought zone.

### Nifty & India VIX



In yesterday's trading session, the VIX decreased by approximately 6.1%, indicating a decrease in volatility. Decrease in VIX is supporting the upward move.

### Nifty Daily OI



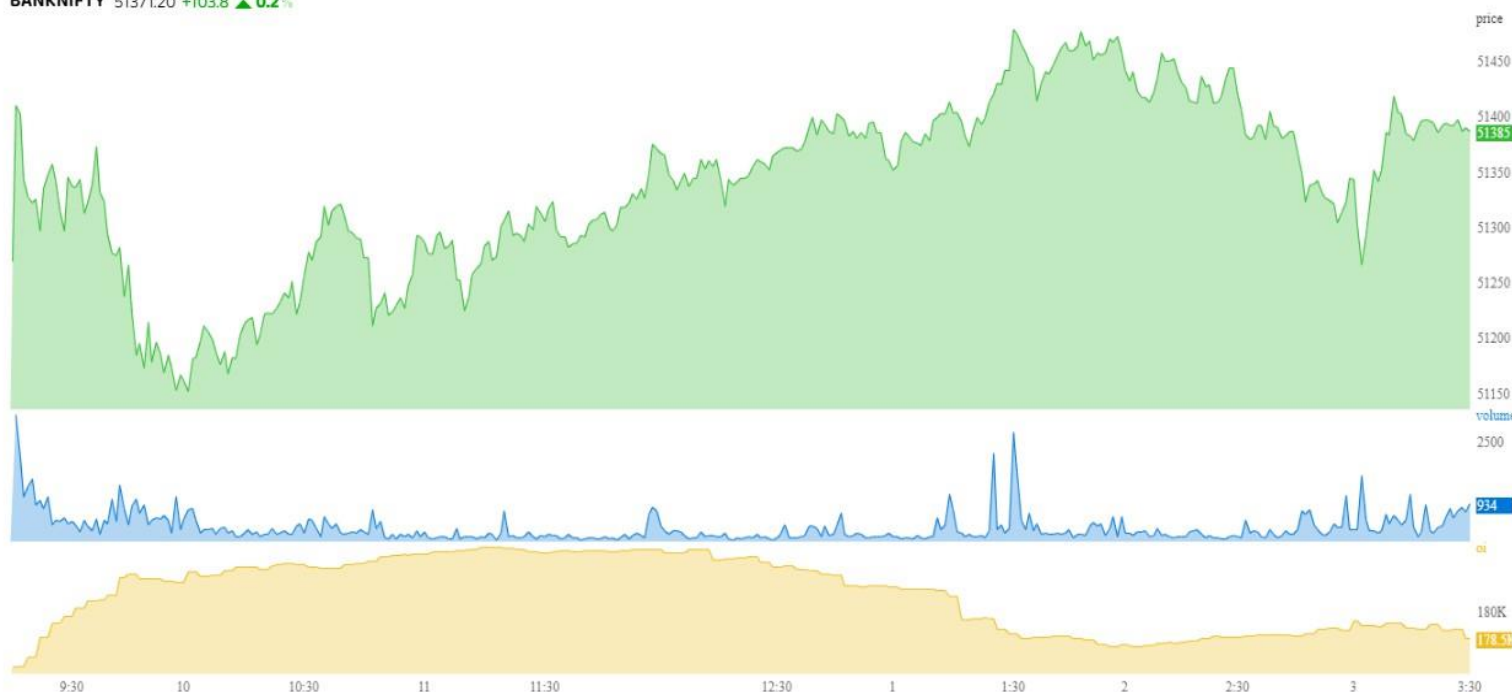
The Highest Open Interest is seen at 25,100 and 25,200 levels which is going to act as strong Resistance for the market, whereas on the PE side 25,000 followed by 24,800 holds highest OI which will act as strong support.



# Derivative Report

## Market Holding 51000 levels

BANKNIFTY 51371.20 +103.8 ▲ 0.2%

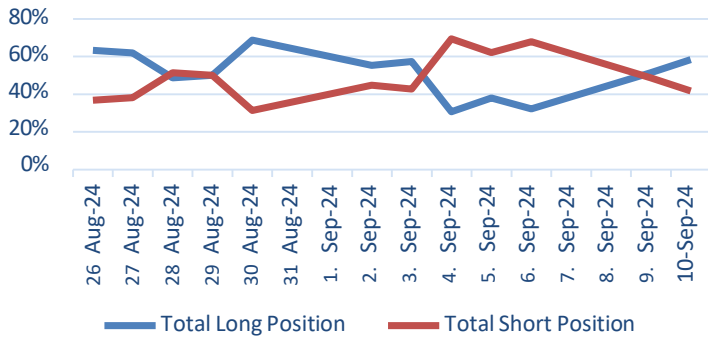


- The Bank Nifty Index has formed a hammer pattern at support, which is a reversal pattern indicating potential bullishness. The index has continued to form bullish reversal patterns, reflecting strong buyer interest in Bank Nifty.
- On the options front, the highest open interest (OI) on the put side is at the 51,000 strike, with 3,199,215 OI on the short side. Conversely, the highest open interest on the call side is at the 51,500 strike, with 4,011,525 OI on the short side.
- Based on this options data, the market is expected to trade above 51,000 but is likely to face resistance around 51,500 during today's trading session.
- Buy On Dip Strategy can be anticipated in the Index till the time the Index trade above 51000 levels.

	SUPPORT	RESISTANCE		PRICE	OI
BNF	51000/50800	51500/51750	Near	51371.2	2345655
	ADVANCE	DECLINE	Next	51668.3	233070
BNF	8	4	Far	51984.4	48585

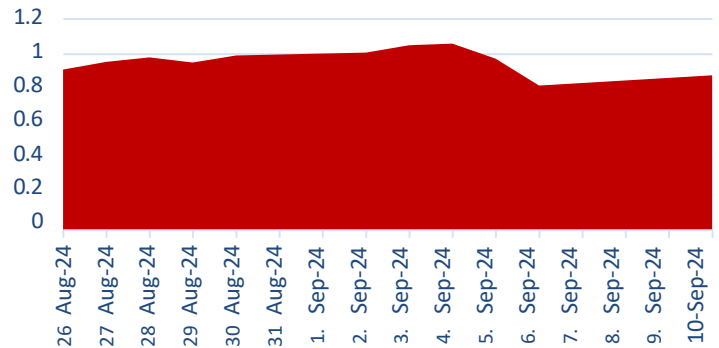
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## BNF Contract



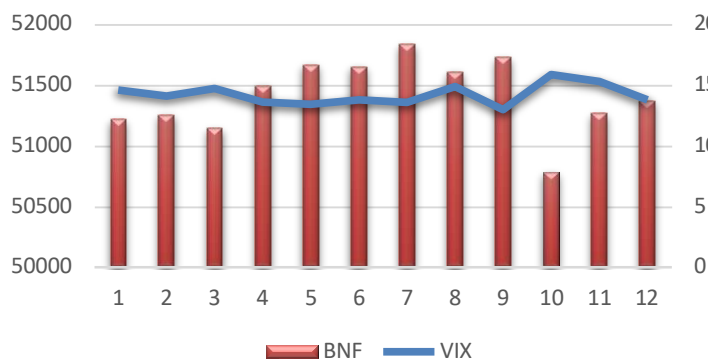
The current contracts held by Foreign Institutional Investors (FIIs) at present, 58% of the contracts are long, while 42% are short.

## PCR



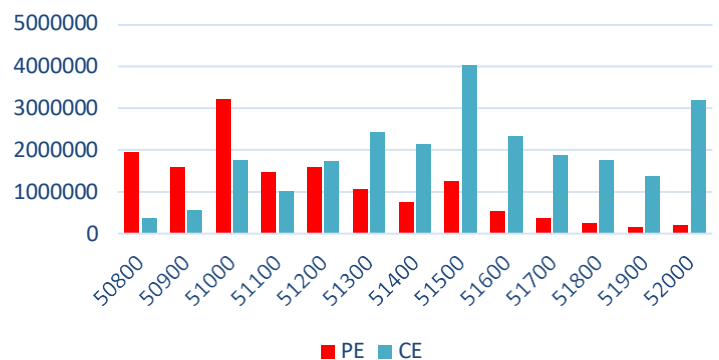
The Put-Call Ratio (PCR) for the Bank Nifty is currently 0.87, reflecting a tug of war between put and call writing.

## BNF IV



The Bank Nifty IV is currently at 13.78. With this level of volatility, a one standard deviation move implies a potential price change of approximately  $\pm 0.86\%$  for the Bank Nifty.

## BNF Daily Option



The highest open interest (OI) is observed at the 51,500 call (CE) strike followed by 52,000 call (CE) strike, indicating a likely strong resistance level in the market. Conversely, the 51,000 put (PE) strike has the highest OI on the put side, suggesting it will likely act as support.



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