

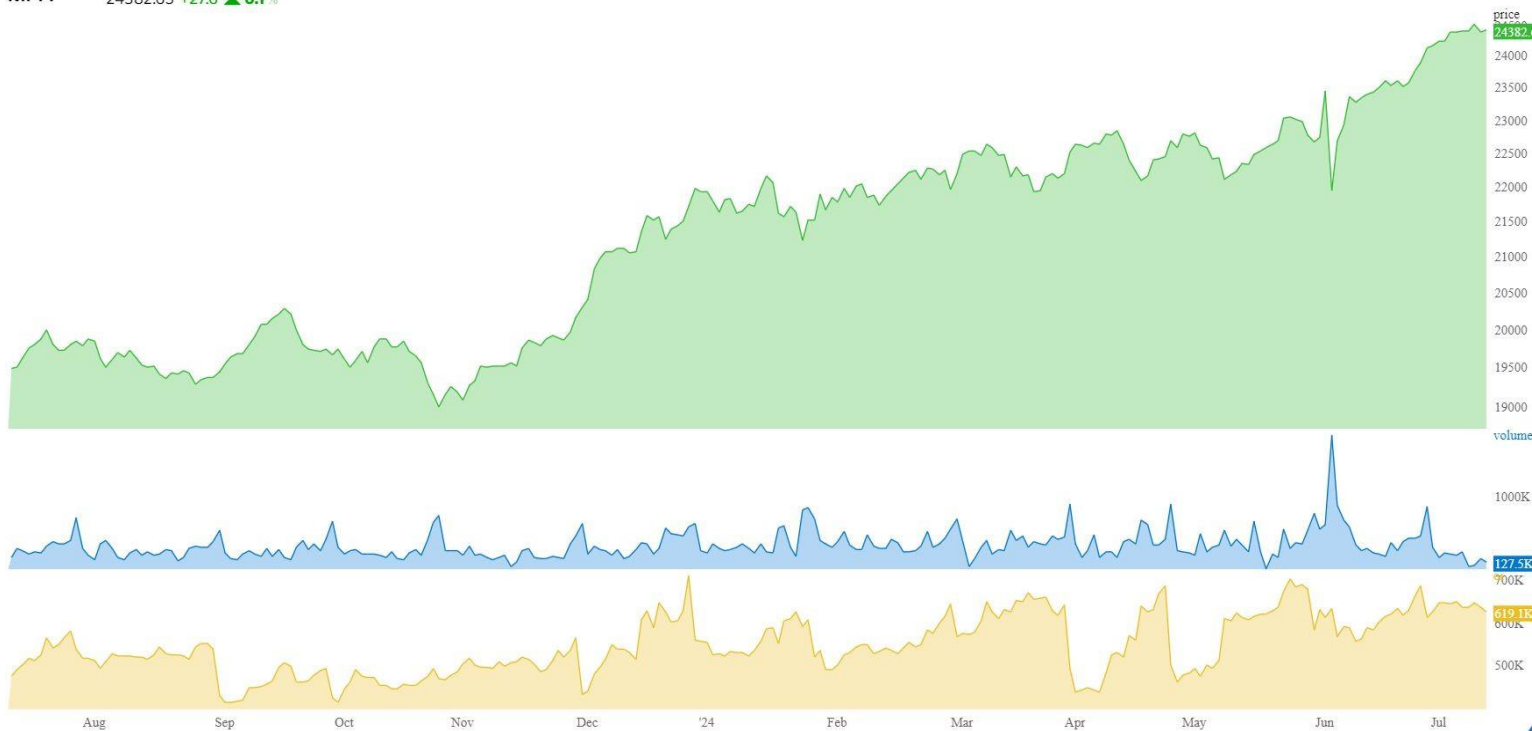
DERIVATIVE REPORT



Derivative Report

Buyers Regaining Strength

NIFTY 24382.65 +27.6 ▲ 0.1%



- The market is indicating Short Covering due to a Combined OI decrease and increased in price.
- The Nifty FII LS ratio has dropped to 0.68 from the previous day's 0.70, indicating that the FII is currently adding a fresh short position.
- The monthly Nifty Put-Call Ratio is now at 1.43, showcasing increased put option activity
- Short Buildup (SB) is observed at 24400 CE followed by 24500 CE, whereas Short Buildup (SB) is seen at 24200 PE followed by 24300 PE, indicating a range-bound market sentiment
- The decrease in VIX from 14.43 to 13.99 indicates reduced volatility.
- The market is expected to move within the range of 24200 and 24500.

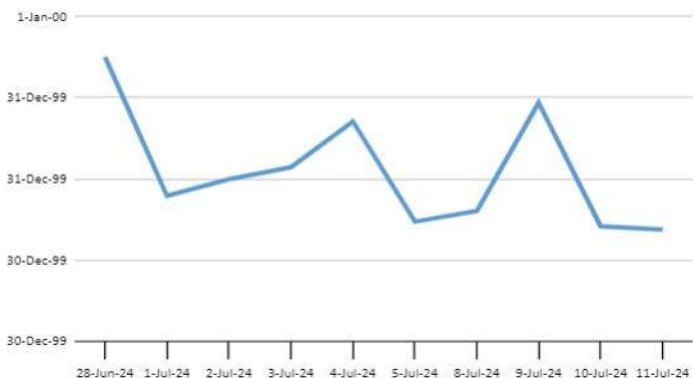
	SUPPORT	RESISTANCE
NIFTY 50	24200-24100	24500-24600

	ADVANCE	DECLINE	AD RATIO
NIFTY	28	21	1.33
NIFTY F&O	93	93	1

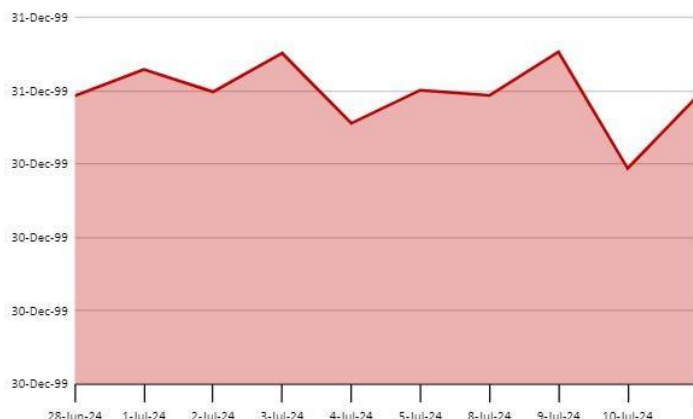
	PRICE	OI
Near	24382.65	13634150
Next	24513.85	1584750
Far	24633.05	259425

Derivative Report

Nifty FII LS Ratio

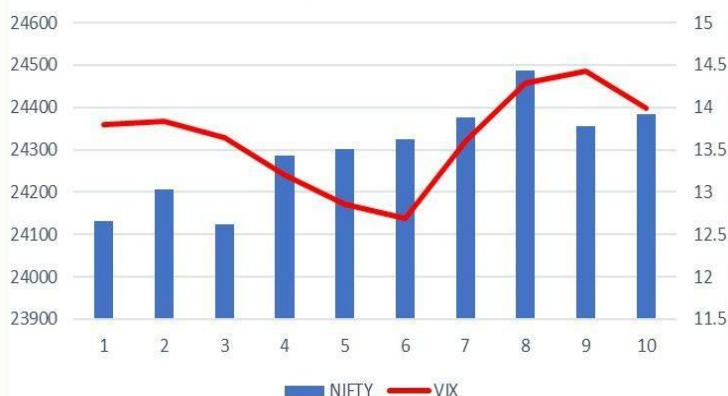


The Long Short Ratio for Nifty FII is currently 0.68, which is a decrease from the previous day, indicating that FIIs are initiating new short positions in Nifty.



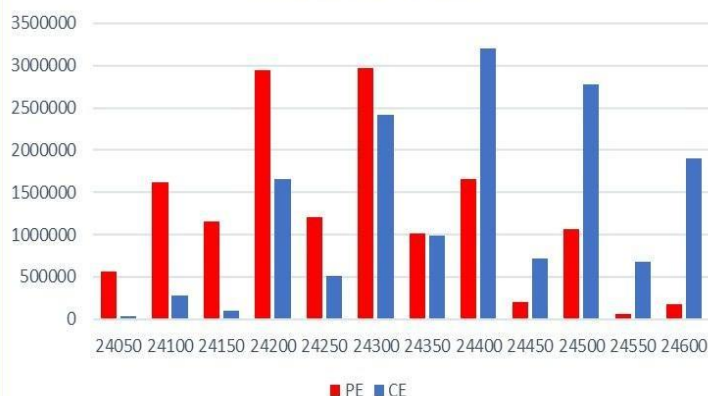
The monthly Nifty PCR currently stands at 1.43, showing a higher level of PE activity.

Nifty & India VIX



The decrease in VIX from 14.43 to 13.99 suggests a reduction in volatility. The current VIX level of 13.99 indicates a potential movement of 0.88% either upwards or downwards (1 standard deviation).

Nifty Daily Option



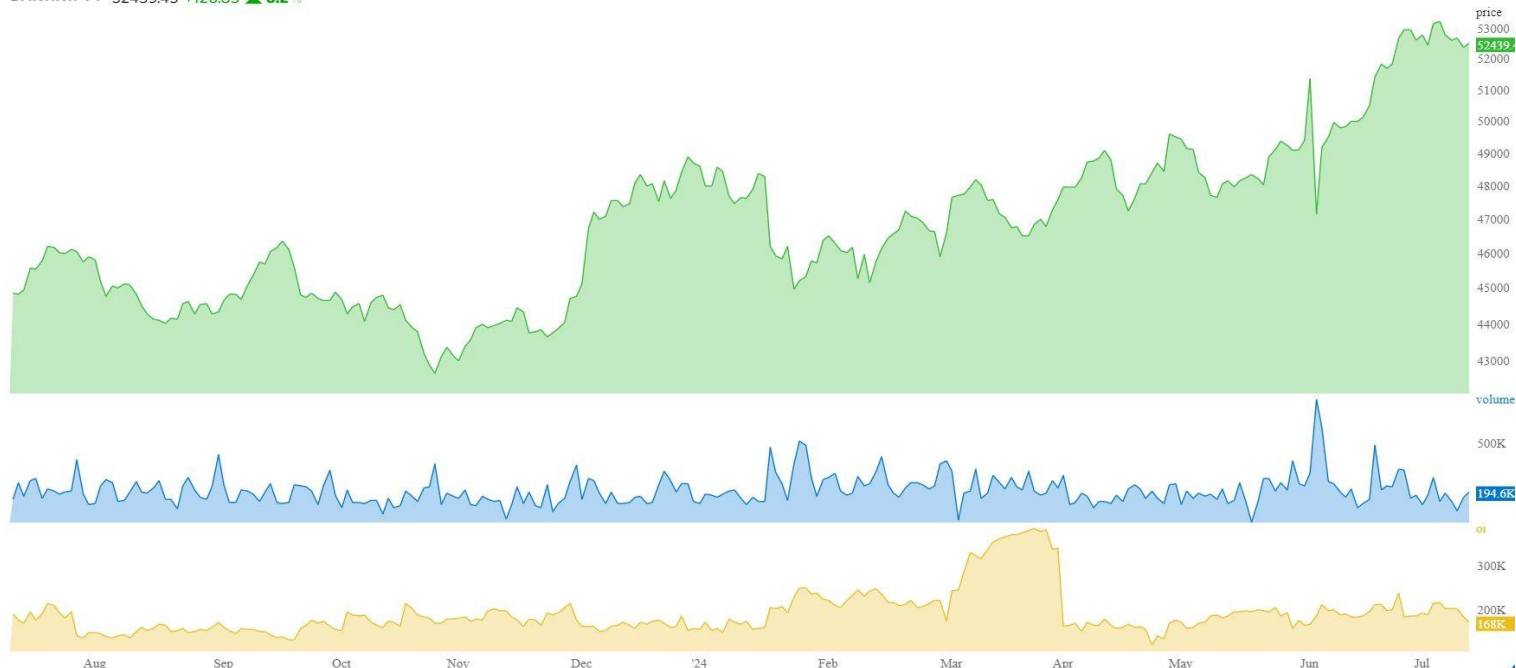
The highest CE activity was observed at 24400 & 24500, where fresh Short Buildup is evident. Similarly, on the PE side, the most activity occurred at 24300 & 24200, showing fresh Short Buildup.

Derivative Report



Bank Nifty at crucial level

BANKNIFTY 52439.45 +120.85 ▲ 0.2%



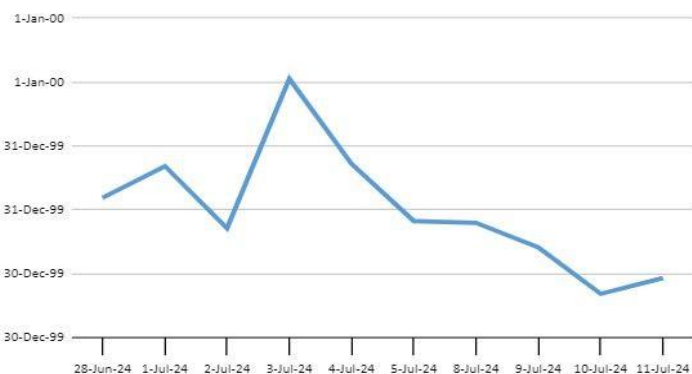
- The market is indicating Short Covering due to a Combined OI decrease and increase in price in BNF.
- Compared to the previous day's 0.34, the BNF FII LS ratio is currently at 0.46, suggesting that the FII's have squared of their short position.
- The monthly Put-Call Ratio (PCR) has increased from 0.59 to 0.80. PCR of 0.8 indicates a tug-of-war between the PE and CE writers.
- BNF options see a surge in short call positions (highest at 52500 & 52300) and long put positions (highest at 52000 & 51900), suggesting potential market movement.
- The BNF is anticipated to trade lower than 52600. Any rally close to the 52500 level could be a chance to sell the index for a decline towards 52200, using 52650 as the stop-loss. If 52650 is breached, participants may consider closing their short positions.

	SUPPORT	RESISTANCE		PRICE	OI
BNF	52000-51750	52500-52800	Near	52439.45	2178225
			Next	52641.6	284490
			Far	52930.75	57345
	ADVANCE	DECLINE			
BNF	10	2			

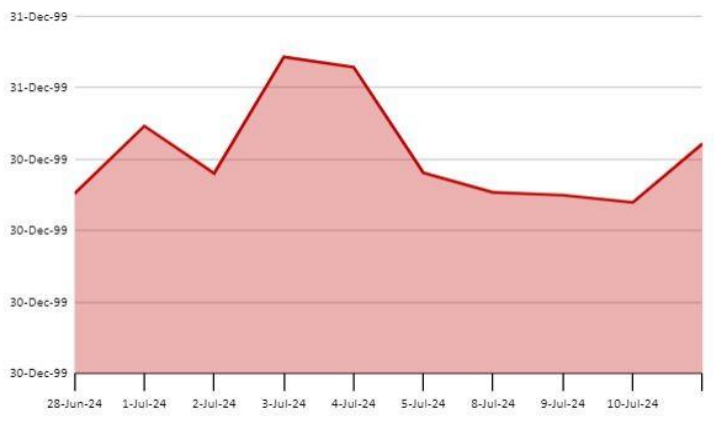
Derivative Report



BNF FII LS Ratio

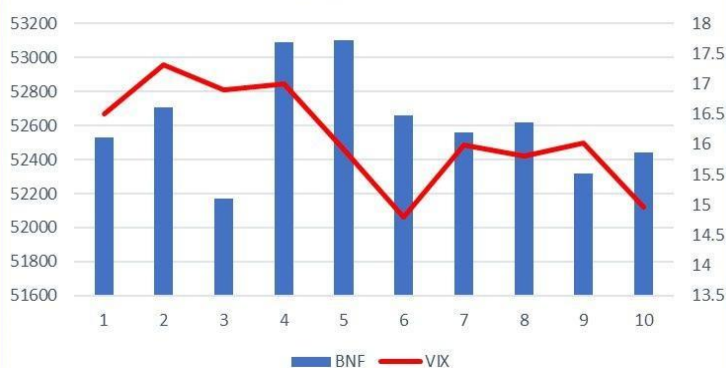


The BNF FII ratio is standing at 0.46 from the previous 0.34 which indicates short covering.



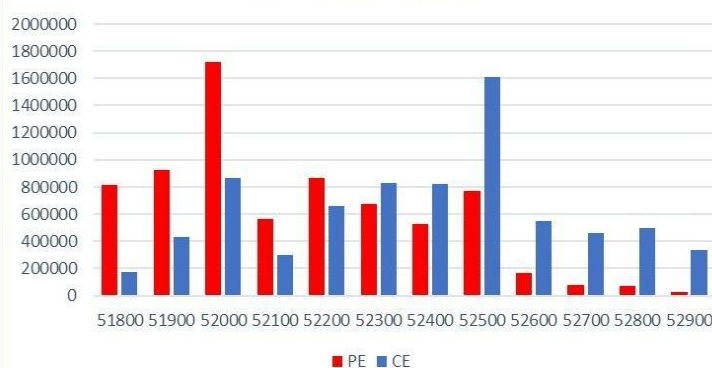
The BNF PCR has increased from 0.59 to 0.80, PCR below 1 indicates the majority of the participant in PE writing

BNF & BNF VIX



A decrease in VIX signifies lower market volatility, with a 1 standard deviation move expected to result in a 0.88% upside or downside based on VIX.

BNF Daily Option



The BNF daily open interest shows the highest call option activity at 52500 & 52300 levels, indicating a significant increase in short positions. On the put option side, the highest open interest is at 52000 & 51900 levels, indicating a substantial increase in long positions.

Derivative Report



Participant wise Future Index OI

Participant	Long	Short	Ratio
Client	277616	485702	0.571576
DII	77385	153975	0.502581
FII	425753	119261	3.569926
Pro	56542	78358	0.721585

Participant wise Future Stock OI

Participant	Long	Short	Ratio
Client	326108	2628834	7.06123
DII	3026855	3152394	0.04147
FII	1794035	4109726	1.29077
Pro	291797	986636	2.38124

Long Build-up

Symbol	Price	Price (Chng %)	OI (Chng %)
SUN TV	812.85	3.83%	20.60%
TCS	3933.8	0.54%	11.14%
IOC	175.18	1.78%	8.76%
MANAPPURAM	213.6	0.12%	7.80%
MIDCAP NIFTY	12417.95	0.15%	7.16%

Short Build-up

Symbol	Price	Price (Chng %)	OI (Chng %)
SYNGENE	724.8	-0.50%	8.35%
ZYDUSKIFE	1169.5	-1.48%	5.63%
VEDL	449.4	-1.73%	5.62%
TATACONSUM	1136.1	-1.40%	5.24%
SHRIRAM FIN	2736	-0.88%	5.04%

Short Covering

Symbol	Price	Price (Chng %)	OI (Chng %)
GLENMARK	1385.2	0.20%	-17.94%
BALRAMCHIN	445.55	1.92%	-10.03%
INDIACEM	305.8	3.24%	-8.88%
BANK NIFTY	52439.45	0.23%	-7.07%
POLYCAB	6626.45	3.90%	-6.68%

Long unwinding

Symbol	Price	Price (Chng %)	OI (Chng %)
MFSL	1033.65	-0.54%	-4.72%
HCLTECH	1503.85	-0.01%	-4.05%
DIVISLAB	4587.4	-1.49%	-2.89%
NAVINFLUOR	3656.9	-0.72%	-2.40%
BAJAJ-AUTO	9484.3	-0.77%	-2.03%

Security In Ban

ABFRL	BANDHAN BANK	BALRAMCHIN	CHAMBLFERT	GNFC	IEX	INDIACEM	INDUS TOWERS
PEL	RBLBANK						

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