

DERIVATIVE REPORT

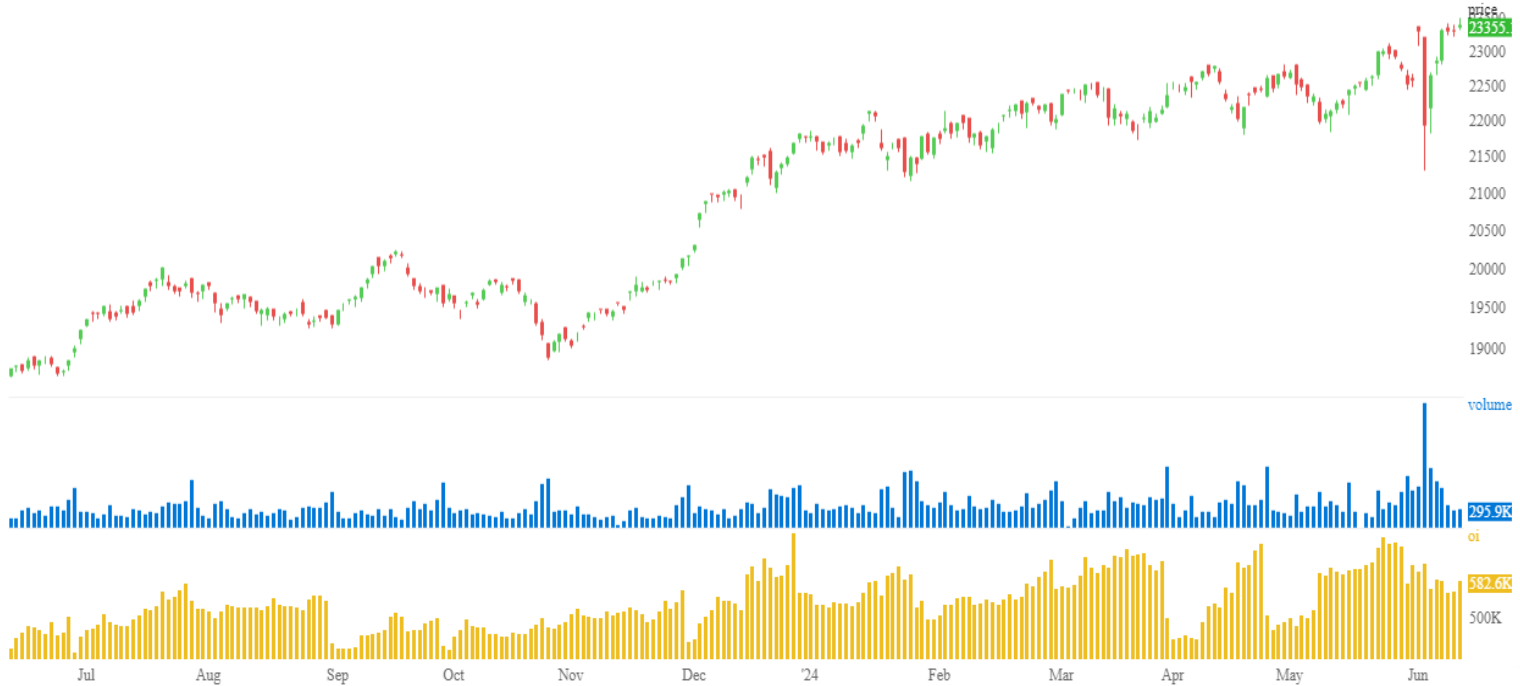


Derivative Report



A tug of war between the CE & PE writers.

NIFTY 23355.10 +45.3 ▲ 0.2%



- An increase in OI and increase in price indicates Long Build-up in the market.
- The Nifty FII LS ratio is standing at 2.48 compared to previous day 2.21 which indicates that the FII's have increased their long position.
- The PCR standing at 1.12 indicates PE writers are aggressive in the market.
- The shift in CE & PE selling on lower/higher side is indicating that the market participant are expecting a range bound market.
- Decrease in VIX is indicating a decrease in volatility.
- Till the time market is able to sustain above 23200 market is expected to move higher towards 23400-23500 levels. If 23200 is taken out would lead to a downward move towards 23000 followed by 22800 levels.

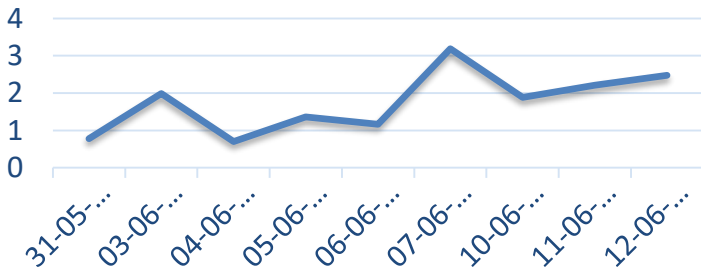
	SUPPORT	RESISTANCE
NIFTY 50	23200/23000	23400/23500

	PRICE	OI
Near	23600.85	410200
Next	23476.95	1785200
Far	23355.1	12369750

	ADVANCE	DECLINE	AD RATIO
NIFTY	33	18	1.83
NIFTY F&O	135	52	2.59

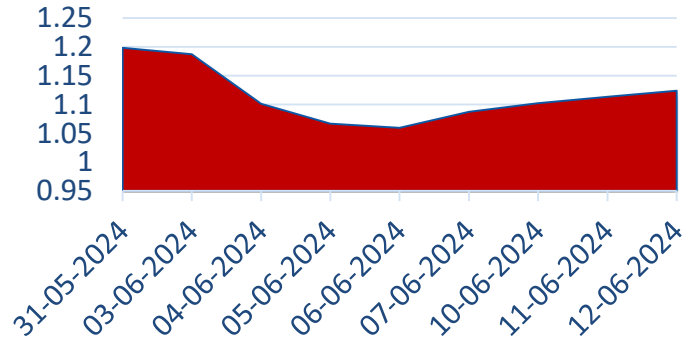
Derivative Report

NIFTY FII Long Short Ratio



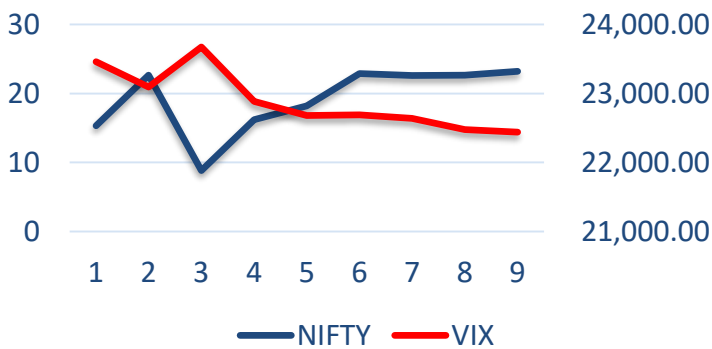
The Nifty FII Long Short Ratio inching higher from 2.21 to 2.48. This shows that FIIs have increased their long positions. The FIIs are continuously buying in this series which indicates they are expecting market to move higher.

PCR



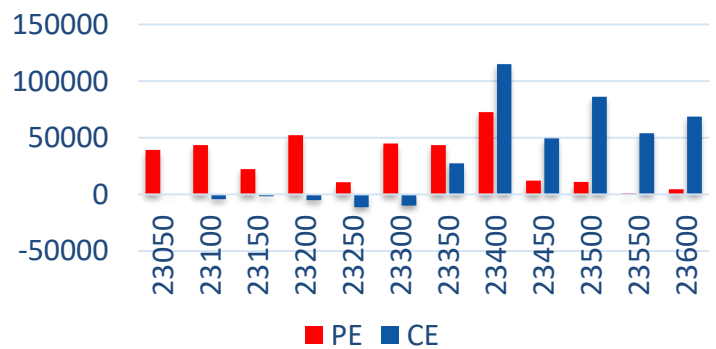
The Nifty PCR increased from 1.11 to 1.12, indicating PE writers are adding position. PE writer increasing indicates that the market participant are expecting market to trade high.

NIFTY & VIX



With the VIX falling for six consecutive days, there's a notable decrease in volatility and risk. The current VIX level of 14.3875 suggests a potential movement of 0.90% either upside or downside (1 standard deviation).

Nifty Daily OI



CE writers have been aggressively selling at the 23400 strike, followed by the 23500 strike, while PE writers are predominantly active at the 23400 level, followed by 23200. This indicates that market participants anticipate the current week's expiry to be near the 23400 levels.

Derivative Report



BNF at a Pivotal Juncture

BANKNIFTY 49914.95 +146.2 ▲ 0.3%



- An decrease in OI and increase in price indicates Short Covering in the market.
- The BNF FII LS ratio is standing at 2.08 compared to previous day 0.62 which indicates that the FII's has sq. off there short position and added long position aggressively.
- The Put-Call Ratio (PCR) stands at 1.02, from the previous day's 1.01, indicating a tug of war between Put (PE) and Call (CE) writers.
- The short build-up in CE at 50000 followed by 49900 strike, and well as SB at 49900PE followed 49800 indicates that the market participant are expecting market to trade in a range.
- Till the time market is able to sustain above 49500 market is expected to move higher towards 50000-50350 levels. If 49500 is taken out would lead to a downward move towards 49200-48750 levels.

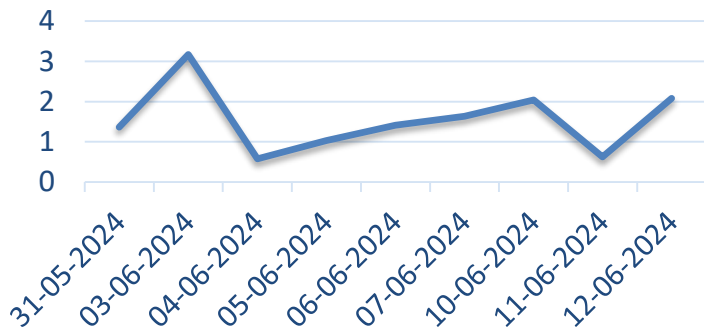
	SUPPORT	RESISTANCE
BNF	49500/49200	50000/50350
	ADVANCE	DECLINE
BNF	7	5

	PRICE	OI
Near	49914.95	2358705
Next	50164.1	271155
Far	50427.15	81045

Derivative Report

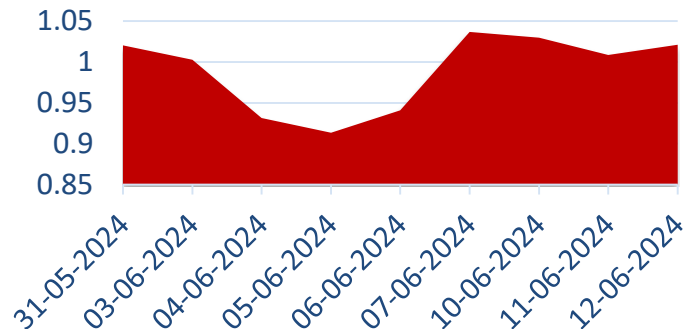


BNF FII Long Short Ratio



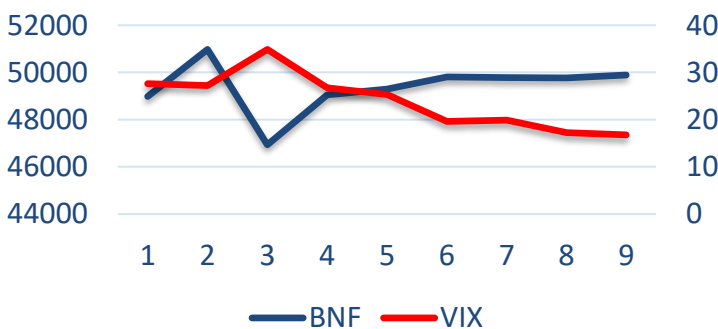
The BNF FII Long Short ratio has increased from 0.62 to 2.08 which indicates FII's are buying BNF future. The increase in FII's buying is indicating that they are expecting BNF to move higher.

BNF PCR



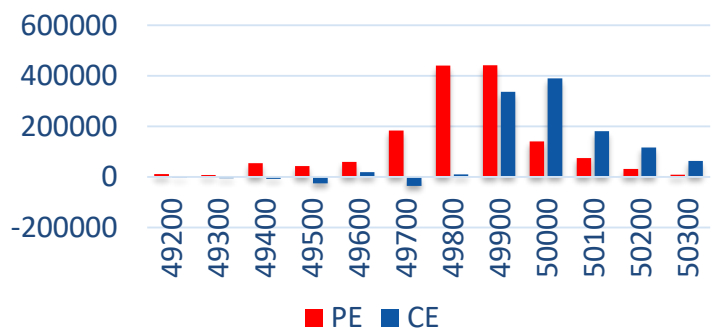
The BNF PCR has increased from 1.01 to 1.02, indicating a balance between PE and CE writers. This reflects a tug of war scenario, suggesting that market participants are not anticipating a significant move.

BNF & VIX



A decline in VIX indicates a decrease in volatility. Based on the VIX, a 1 standard deviation move can be expected to be 1.05% upside or downside.

BNF Daily OI



The highest Call (CE) writing is observed at the 50000 levels, followed by the 49900 levels, while the highest Put (PE) writing is seen at the 49900 level, followed by the 49700 levels. This indicates that market participants are expecting to trade within the broader range of 49500-50000 and a narrower range of 49600-49800 levels.

Derivative Report



Participant wise Future Index OI

Participant	Long	Short	Ratio
Client	392234	333479	1.176188006
DII	108722	119243	0.911768406
FII	193118	273156	0.706987948
Pro	93623	61819	1.514469661

Participant wise Future Stock OI

Participant	Long	Short	Ratio
Client	2084805	241676	8.626446
DII	186215	2837961	0.065616
FII	2095456	1581162	1.325263
Pro	554394	260071	2.131702

Long Build-up

Symbol	Price	Price (Chng %)	OI (Chng %)
SUN TV	778.90	3.30	17.47
AMBUJACE M	669.70	4.73	7.55
CROMPTON	422.70	2.60	7.40
OFSS	8768.85	3.82	7.36
LICHSGFIN	718.55	5.20	5.72

Short Build-up

Symbol	Price	Price (Chng %)	OI (Chng %)
PIDILITIND	3091.30	-2.74	9.14
INDIGO	4314.65	-1.40	8.51
UNITSPRT	1295.45	-2.05	6.67
MARICO	631.30	-2.94	6.00
INDUSTOWE	343.25	-1.58	4.90

Short Covering

Symbol	Price	Price (Chng %)	OI (Chng %)
CONCOR	1139.80	4.67	-15.85
BALARAMC HIN	420	3.64	-12.47
TATACHEM	1127.40	2.44	-11.91
ABB	8314.65	2.26	-6.41
POWERGRID	325.10	2.30	-5.81

Long unwinding

Symbol	Price	Price (Chng %)	OI (Chng %)
GMRINFRA	90.25	-1.10	-7.64
ICICI BANK	1118.70	-0.09	-6.03
ESCORT	4124.90	-0.16	-5.77
GUJGAS	604.50	-0.41	-5.69
LALAPATH	2754.05	-1.96	-5.30

Derivative Report



Sr. Technical Equity Research Analyst Mr. Kunal Kamble

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