

# DERIVATIVE REPORT



# Derivative Report

## A battle between the CE and PE writers

NIFTY 23466.65 +67.4 ▲ 0.3%



- An increase in OI and increase in price indicates Long Build-up in the market.
- The Nifty FII LS ratio is standing at 1.57 compared to previous day 2.98 which indicates that the FII's have decreased their long position.
- The PCR standing at 1.157 indicates PE writers are aggressive in the market.
- SB at 23500 followed by 234000 indicating the PE writers are expecting market to trade above 23500 if the market is able to trade below 23000 a SC can be seen in this strike, whereas LB in 23500 followed by 23400 indicates that the CE buyers are expecting market to trade above 23500 level if the market is able to trade above 23400 level LL can be seen in this strike.
- 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 23500-23700 levels. If 23200 is taken out would lead to a downward move towards 23000 followed by 22800 levels.

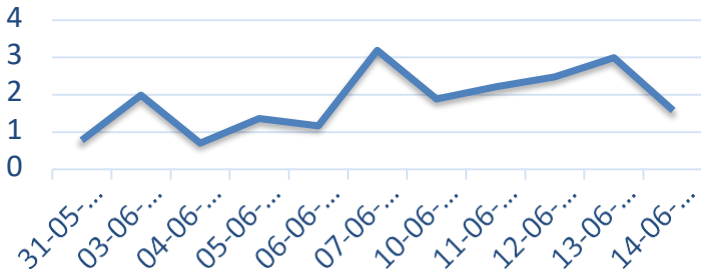
	SUPPORT	RESISTANCE		PRICE	OI
NIFTY 50	23200/23000	23500/23700	Near	23466.65	12093850
			Next	23588.55	2317875
			Far	23710.55	476575

	ADVANCE	DECLINE	AD RATIO
NIFTY	28	22	1.27
NIFTY F&O	126	59	2.13

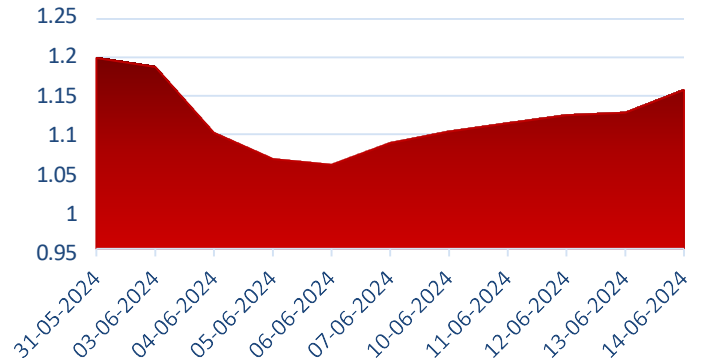
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## NIFTY FII Long Short Ratio



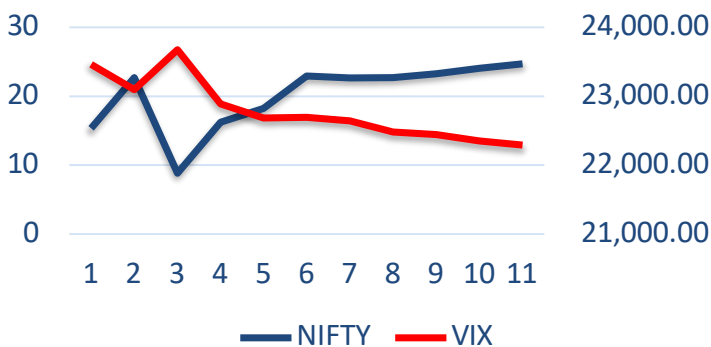
A total long position of 74.9% was made in Nifty in this series. On Friday profit booking was done by FII's which has led to a total long position of 61.24%.

## PCR



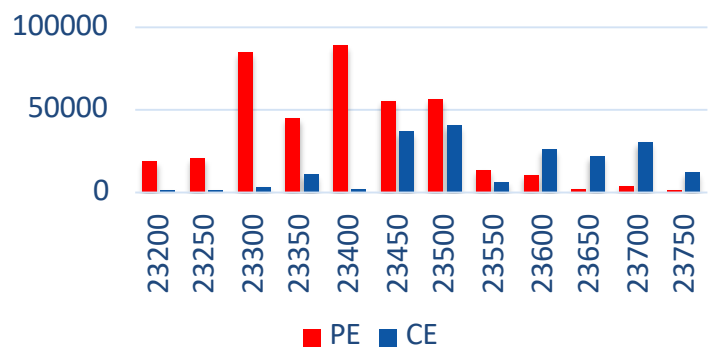
The Nifty PCR increased from 1.1275 to 1.157, indicating PE writers are adding position. PE writer increasing indicates that the market participant are expecting market to trade flat to high.

## NIFTY & VIX



With the VIX falling for eight consecutive days, there's a notable decrease in volatility and risk. The current VIX level of 12.882 suggests a potential movement of 0.81% either upside or downside (1 standard deviation).

## Nifty Daily OI



CE writers have been aggressively selling at the 23500 strike, followed by the 23400 strike, while PE writers are predominantly active at the 23400 level, followed by 23300. This indicates that market participants are not accepting a major move, till the time Nifty is not able to take out 23500 on the upside and 23300 on the downside.

# Derivative Report



## BNF at a Pivotal Juncture

BANKNIFTY 50042.40 +129.75 ▲ 0.3%



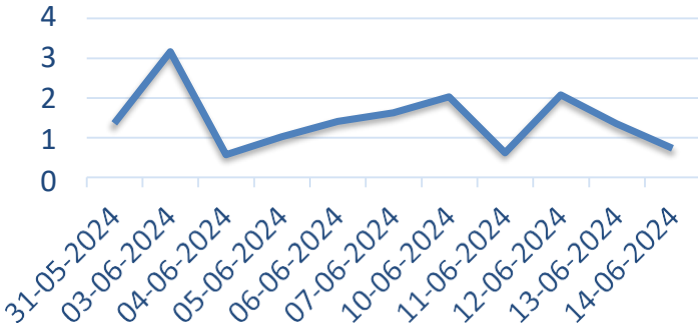
- An increase in OI and increase in price indicates Long Build-up in the market.
- The BNF FII LS ratio is standing at 0.73 compared to previous day 1.35 which indicates that the FII's has sq. off there long position and added short position aggressively.
- The Put-Call Ratio (PCR) stands at 1.02, from the previous day's 0.99, indicating a tug of war between Put (PE) and Call (CE) writers.
- A SB at 50000 followed by 50100 CE, and well as SB at 50000 PE followed 49900 indicates that the market participant are expecting market to trade in a range.
- Till the time market is able to sustain above 49800 market is expected to move higher towards 50350-50500 levels. If 49800 is taken out it would lead to a downward move towards 49500-49200 levels.

	SUPPORT	RESISTANCE		PRICE	OI
BNF	49800/49500	50300/50500	Near	50042.4	2366175
			Next	50297.45	282060
			Far	50560.8	84720
	ADVANCE	DECLINE			
BNF	6	6			

# Derivative Report

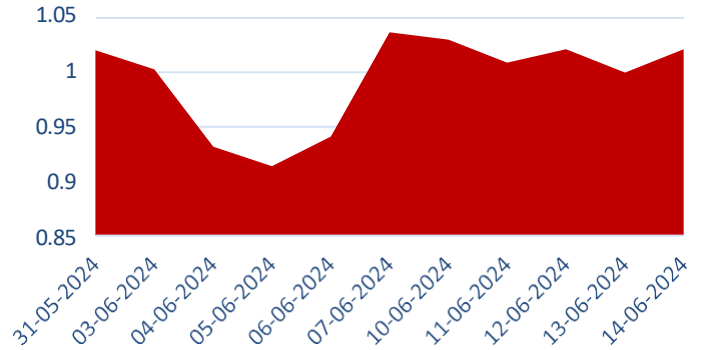


## BNF FII Long Short Ratio



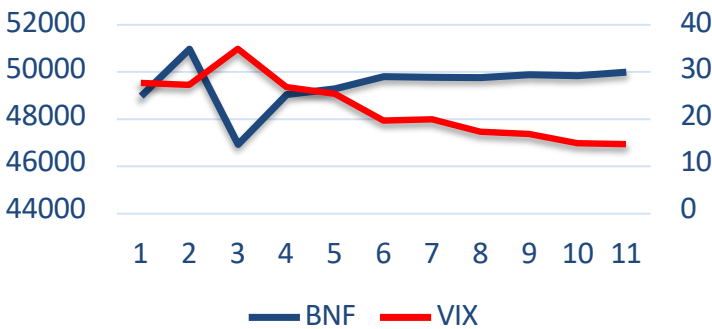
The BNF FII Long Short ratio has decreased from 1.35 to 0.73 which indicates FII's have sq. off their long position and added new short position.

## BNF PCR



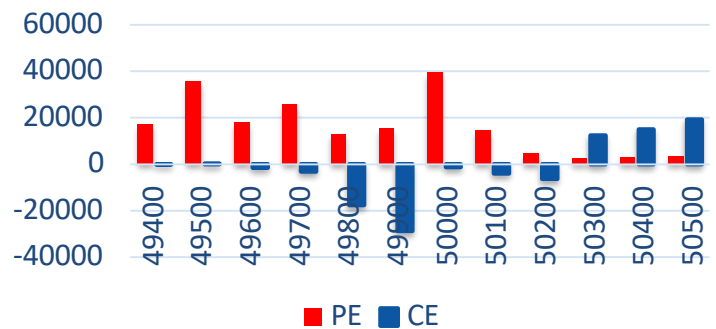
The BNF PCR has increased from 0.99 to 1.02, indicating a balance between PE and CE writers. This reflects a tug of war scenario, suggesting that market participants are not anticipating a significant move.

## 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 0.92% upside or downside.

## BNF Daily OI



The CE writer squaring off their position and shifting at higher level, whereas PE writer also shifting at higher levels indicating the writers are expecting market to move flat to positive.

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## Participant wise Future Index

Participant	Long	Short	Ratio
Client	377551	352468	1.071163907
DII	109027	131866	0.82680145
FII	231456	255871	0.904580824
Pro	86540	64369	1.344435986

## Participant wise Future Stock OI

Participant	Long	Short	Ratio
Client	2109707	259759	8.121786
DII	190661	2802978	0.068021
FII	2086515	1629581	1.2804
Pro	574896	269461	2.133504

## Long Build-up

Symbol	Price	Price (Chng %)	OI (Chng %)
ABB	9046.25	6.67	11.43
ICICIPRULI	615.40	2.82	7.47
HAVELLS	1844.95	0.01	6.44
COROMAN DEL	1483.85	0.28	6.44
ADANIENT	3274.80	1.23	5.75

## Short Build-up

Symbol	Price	Price (Chng %)	OI (Chng %)
BALRAMCHIN	431.45	-2.34	13.78
WIPRO	477.05	-1.41	7.57
MUTHOOTFIN	1769.75	-1.61	7.20
ICICI BANK	1103.35	-0.50	5.64
UNITDSPRT	1268.90	-0.73	4.55

## Short Covering

Symbol	Price	Price (Chng %)	OI (Chng %)
JKCEMENT	4328.70	1.85	-10.99
GMRINFRA	93.90	2.29	-9.35
TITAN	3519.05	1.58	-7.96
SHRIRAMFIN	2733.55	1.75	-7.52
AMBUJACEM	677.75	1.96	-6.75

## Long unwinding

Symbol	Price	Price (Chng %)	OI (Chng %)
MGL	1466.35	-0.01	-13.45
SUNTV	757.30	-0.34	-7.97
BOSCH LTD	32408.65	-0.29	-5.01
DEEPAKNTR	2414.85	-0.20	-3.73
BATAINDIA	1452.20	-1.25	-3.19

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