

DERIVATIVE REPORT



Derivative Report

OTM Option Selling Recommended

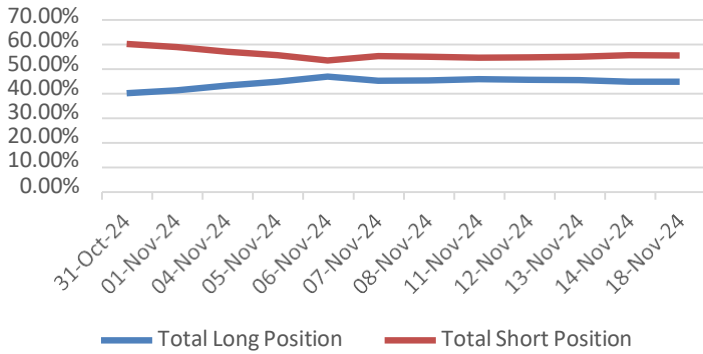


- In yesterday's trading session, the Nifty Index declined by 0.37%, accompanied by a 0.28% increase in Open Interest (OI), indicating a short buildup. A short buildup was observed on the put (PE) side, while a long buildup was seen on the call (CE) side, suggesting that market participants expect the market to trade with a positive bias.
- On the CE side, the 23500 strike holds the highest OI with a long buildup, whereas on the PE side, the 23500 strike shows the highest OI with a short buildup, followed by the 23550 PE, where a long buildup is observed. This indicates that participants expect the market to remain above the 23500 level but face resistance around the 23550 level.
- From a technical perspective, the Index is forming lower lows and lower highs, signaling a negative trend.
- Considering both technical and derivative indicators, selling out-of-the-money (OTM) options would be a prudent strategy.

		SUPPORT	RESISTANCE		PRICE	OI
NIFTY 50		23200/23000		23550/23700		
				Near	23513.95	12129400
				Next	23661.5	1819925
				Far	23823.75	468225
		ADVANCE	DECLINE	AD RATIO		
NIFTY	21	29	0.72			
NIFTY F&O	73	108	0.67			

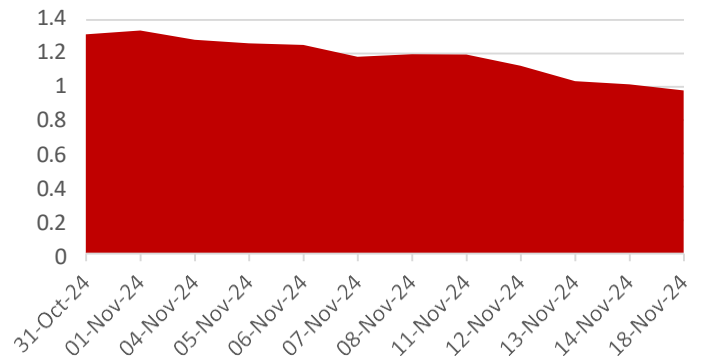
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FII's Long Short Position Nifty



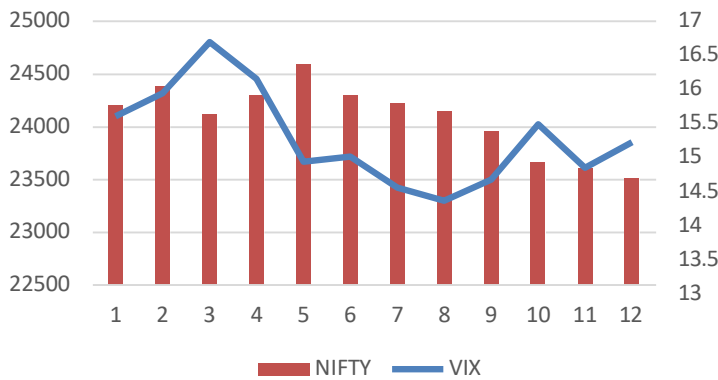
Foreign Institutional Investors (FIIs) currently hold 46% long positions and 54% short positions in the Nifty Index.

PCR



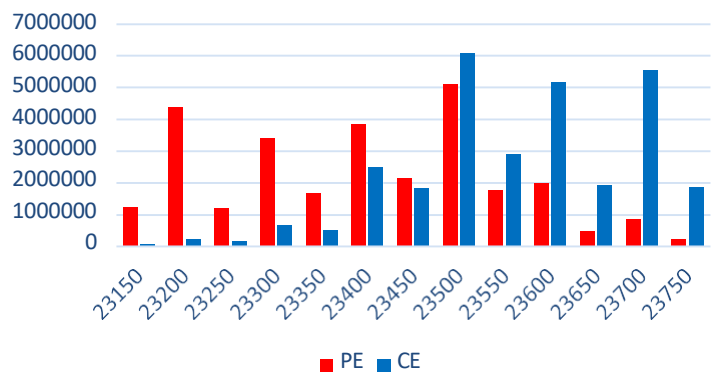
The Nifty monthly Put-Call Ratio (PCR) is currently at 0.97, indicating a balanced tussle between call (CE) and put (PE) participants.

India VIX



The India VIX is currently trading at 15.16 and remains within the range of 10.50–16. It is expected to continue trading within this range.

NIFTY DAILY OI



The Highest Open Interest is seen at 23,500CE where LB is seen, whereas on the PE side 23,500 holds highest OI where SB is seen. Indicating that the market participant are expecting market to trade above 23500.

Range-Bound Movement Expected Between 50000–51000

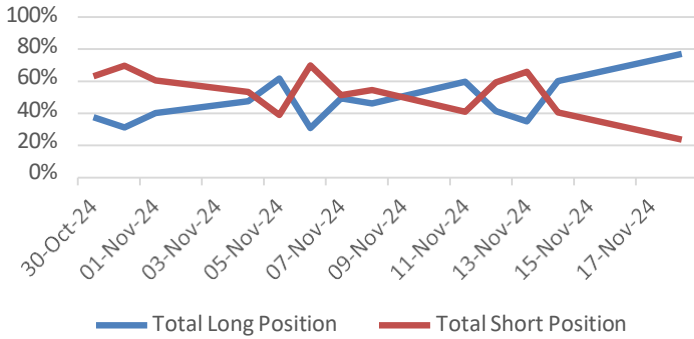


- The Banking Index gained 0.26% while shedding 1.14% in Open Interest (OI), indicating short covering in the Index. It rebounded from the 50000 level, which previously showed the highest OI, acting as a strong support.
- In the second half, long liquidation was observed at the put option (PE) strikes, while short covering occurred on the call option (CE) side, driving the Index higher toward the 50400 level.
- For the monthly contracts, 50000 PE shows a short buildup, signaling strong support, whereas on the 51000 CE, the highest OI with a short buildup suggests that market participants expect the Index to trade within the 50000–51000 range.
- The Put-Call Ratio (PCR) is currently at 0.95, indicating a balanced tussle between buyers and sellers.
- From a technical perspective, buyers are attempting to push the market higher, but sellers are actively selling at every rise.
- By aligning both technical and derivatives analysis, the market is likely to remain within the range of 50000–51000.

	SUPPORT	RESISTANCE		PRICE	OI
BNF	50000/49500	51000/51500	Near	50429.85	2839335
	ADVANCE	DECLINE	Next	50727.75	407295
BNF	8	4	Far	51072.7	109740

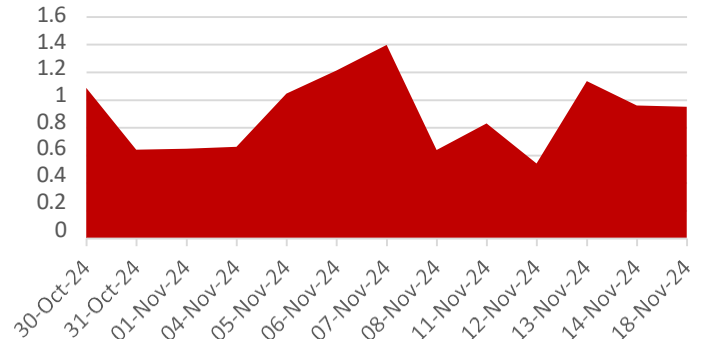
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BNF FII Contract



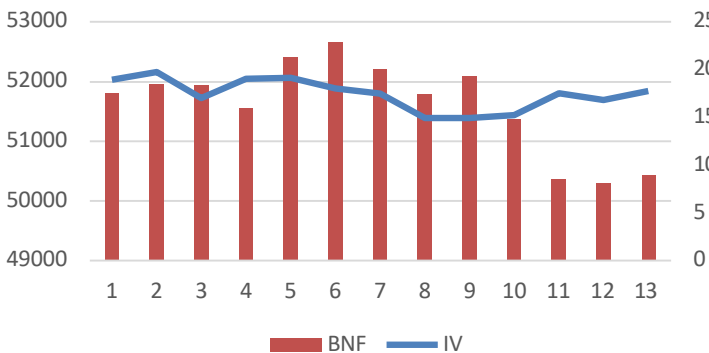
The current contracts held by Foreign Institutional Investors (FIIs) at present, 77% of the contracts are long, while 23% are short.

PCR



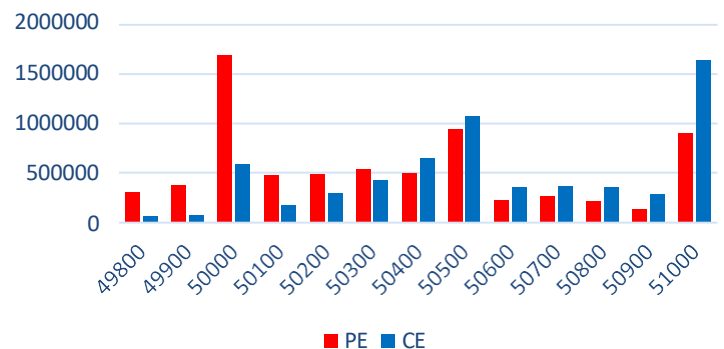
The monthly Put-Call Ratio (PCR) for the Bank Nifty is currently 0.94, which indicates tug of war between PE and CE participants.

BNF IV



The Bank Nifty IV is currently at 17.71. The IV has increase by 5.41%. One SD move as per IV is expected to be 1.11.

BNF DAIL OI



The highest OI is seen at 51000 CE where SB is seen where else on the PE side 50000 PE has seen highest OI where SB is formed this is indicating that the market participant are expecting market to trade between 50000-51000 zone.

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