

DERIVATIVE REPORT



Derivative Report

Market Participant Shifting Position

NIFTY 23503.60 -64.5 ▼-0.3%



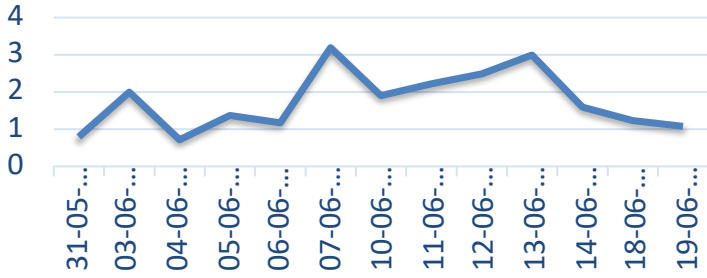
- An decrease in OI and decrease in price indicates Long Liquidation in the market.
- The Nifty FII LS ratio is standing at 1.067 compared to previous day 1.219 which indicates that the FII's have decreased their long position.
- The PCR standing at 1.127 from previous day 1.16 indicating CE writers are steadily increasing the position.
- Increase in SB in CE side and PE writers getting of the market is indicating market participant are expecting market to trade flat to negative.
- VIX of 13.71 compared to previous 12.96 indicates increase in volatility.
- Market close at crucial junction, index trading below 23500 will lead a downward move toward 23300 followed by 23200, on the upside index trading above 23550 would lead and upward move towards 23700 followed by 23800 levels

	SUPPORT	RESISTANCE		PRICE	OI
NIFTY 50	23300/23200	23550/23700	Near	23503.6	12276400
			Next	23624.6	2528550
			Far	23750.85	541300
	ADVANCE	DECLINE	AD RATIO		
NIFTY	11	39	0.28		
NIFTY F&O	44	143	0.30		

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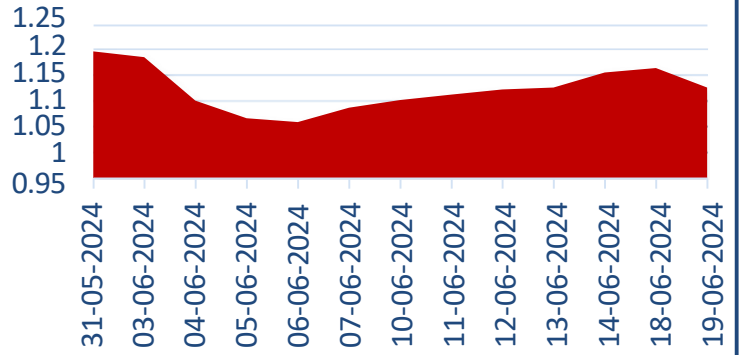


NIFTY FII Long Short Ratio



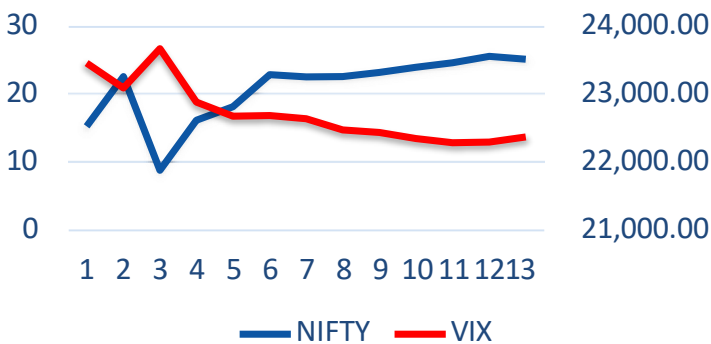
The Nifty FII's Long Short Ratio is currently at 1.06, down from 1.21 the previous day, suggesting that FIIs have squared off their long positions and increased their short positions.

PCR



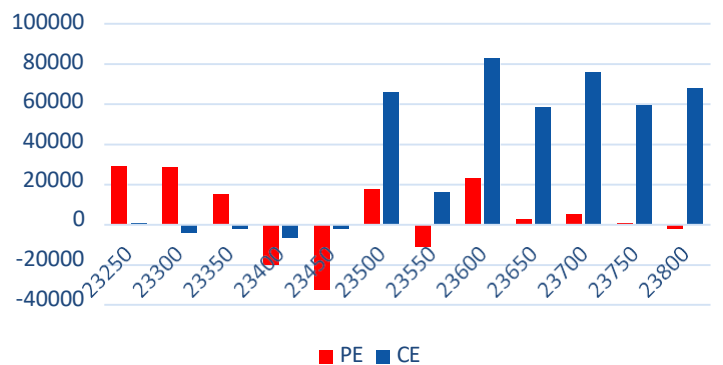
The Nifty PCR decrease from 1.165 to 1.127, indicating an increase in CE writing in the market.

NIFTY & VIX



Increase in VIX from 12.97 to 13.71 indicates an increase in volatility. The current VIX level of 13.71 suggests a potential movement of 0.86% either upside or downside (1 standard deviation).

Nifty Daily OI



CE writers have been aggressively selling at the 23600 strike, followed by the 23700 strike, while PE writers have squared off their short position and shifted to 23250 followed by 23300 levels. This indicates market participants are expecting the market to trade flat to negative.

Derivative Report



Pvt Bank leading the move, will Psu Bank cover-up the run.

BANKNIFTY 50417.35 +374.95 ▲ 0.8%



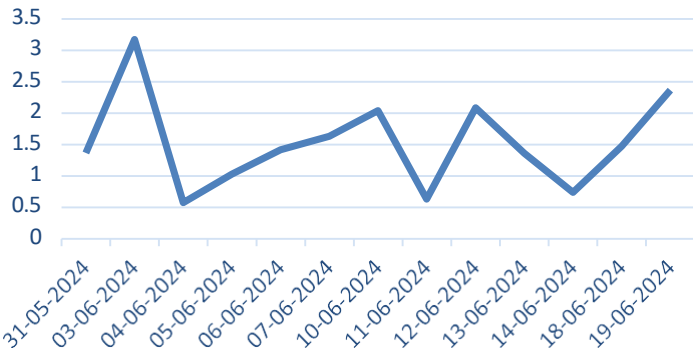
- An decrease in OI and increase in price indicates Short Covering in the market.
- The BNF FII LS ratio is standing at 2.36 compared to previous day 1.46 which indicates that the FII's has sq. off there short position and added long position.
- The Put-Call Ratio (PCR) stands at 1.34, from the previous day's 1.04, indicating PE writers adding fresh short position.
- A LB at 51500 followed by 51200 CE, and well as SB at 51200 PE followed 51000 indicates that the market participant are expecting market to trade above 51500 levels.
- Till the time market is able to sustain above 51200 market is expected to move higher towards 51500-51800 levels. If 51200 is taken out it would lead to a downward move towards 51000-49700 levels.

	SUPPORT	RESISTANCE		PRICE	OI
BNF	51000/49700	51500/51800	Near	51353.4	2405985
	ADVANCE	DECLINE	Next	51563	529365
BNF	10	2	Far	51833.6	189630

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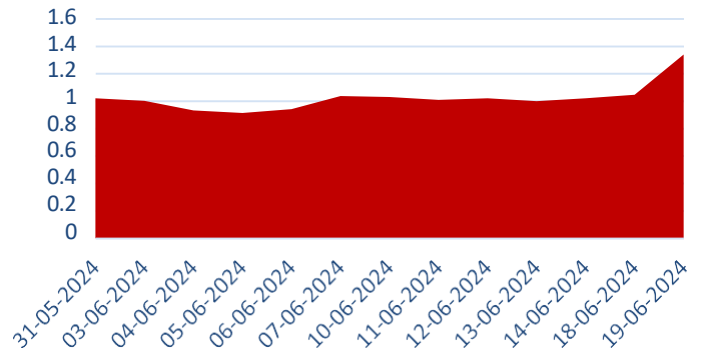


BNF FII Long Short Ratio



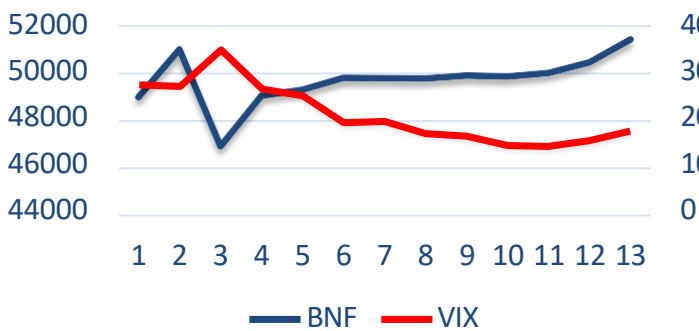
The BNF FII Long Short ratio has increased from 1.46 to 2.36 which indicates FII's adding new long position in the Index.

BNF PCR



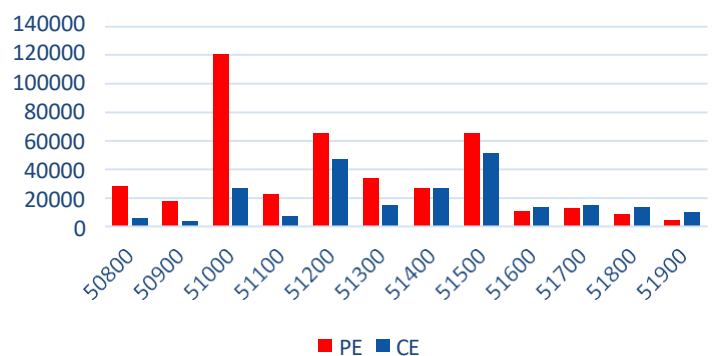
The BNF PCR has increased from 1.04 to 1.34, indicating PE writers adding new position. PE writers increasing indicates market participant are expecting market to trade flat to positive.

BNF & VIX



A increase in VIX indicates an increase in volatility. Based on VIX, a 1 standard deviation move can be expected to be 1.12% upside or downside.

BNF Daily OI



Highest CE writing is seen at 51500 level will act as a resistance for the market. On the PE side 51000 strike has seen the highest writing followed by 51200 which will act as support.

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Participant wise Future Index

Participant	Long	Short	Ratio
Client	359845	402643	0.893707329
DII	103323	131923	0.783206871
FII	289349	245290	1.179620042
Pro	101212	73873	1.370081085

Participant wise Future Stock OI

Participant	Long	Short	Ratio
Client	2152009	290045	7.419569
DII	201142	2807058	0.071656
FII	2191710	1730035	1.266859
Pro	625977	343700	1.821289

Long Build-up

Symbol	Price	Price (Chng %)	OI (Chng %)
AXISBANK	1228	3	16.04
INDUSINDBK	1531.15	1.41	13.25
COROMANDEL	1574	3.58	13.25
CHAMBLFERT	467.35	6.32	13.02
ICICIBANK	1144.25	2.25	7.05

Short Build-up

Symbol	Price	Price (Chng %)	OI (Chng %)
INDUSTOWE	335.25	-3.06	19.24
GRASIM	2445.70	-0.71	15.77
AUBANK	656	-1.28	15.16
FEDERALBANK	174.95	-0.06	11.44
BHARTIARTL	1395.85	-2.55	6.56

Short Covering

Symbol	Price	Price (Chng %)	OI (Chng %)
BALRAMCHIN	440.35	2.34	-13.19
SUNTV	766.85	1.52	-6.90
COFORGE	5359.75	1.68	-5.88
JINDALSTEL	1047.45	1.13	-5.71
BHARATFORG	1703.05	0.33	-5.08

Long unwinding

Symbol	Price	Price (Chng %)	OI (Chng %)
GNFC	696.55	-1.23	-18.36
HAL	5317.25	-4.16	-12.87
CUB	157.50	-0.22	-6.31
INDHOTEL	617.30	-0.69	-6.09
EXIDEIND	560.10	-0.78	-5.98

Security In Ban

BALRAMCHIN	CHAMBLFERT	HAL	HINDCOPPER	INDIACEM	INDUSTOWER	PEL	SAIL
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