

DERIVATIVE REPORT



Derivative Report

Nifty Consolidating At Higher Level

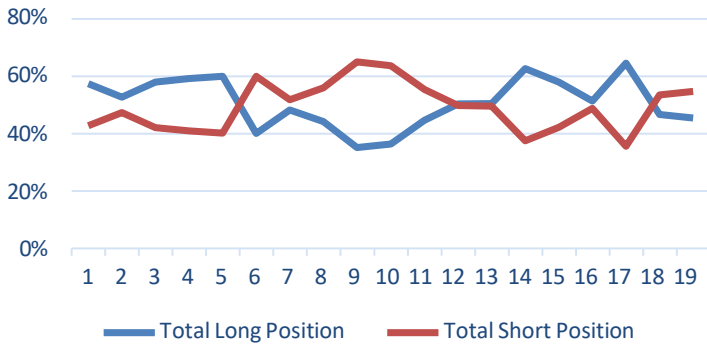


- The Nifty Index has not been able to close above the 25,500 level. The index is experiencing pressure from the higher end, indicating it will face resistance until it manages to close above this level.
- Additionally, the divergence between the price and RSI suggests a potential pause in momentum.
- The index has been witnessing long liquidation, which points to profit booking at higher levels.
- A small retracement towards the 25,000–24,800 range can be expected in the Nifty until it closes above the 25,500 level.

	SUPPORT	RESISTANCE		PRICE	OI
NIFTY 50	25200/25000	25500/25800	Near	25489.1	13029375
			Next	25611.75	2232550
			Far	25722.4	432825
	ADVANCE	DECLINE	AD RATIO		
NIFTY	23	27	0.85		
NIFTY F&O	98	87	1.12		

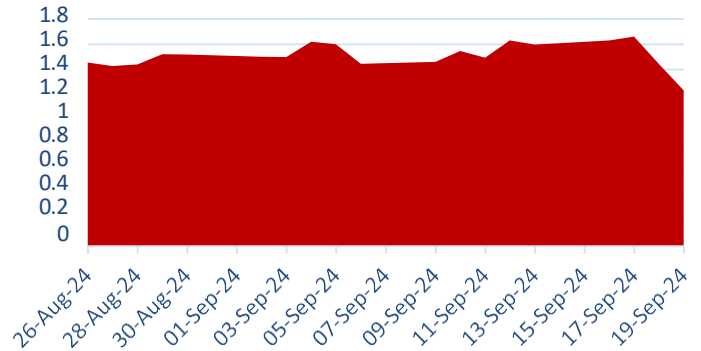
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FII's Long Short Position



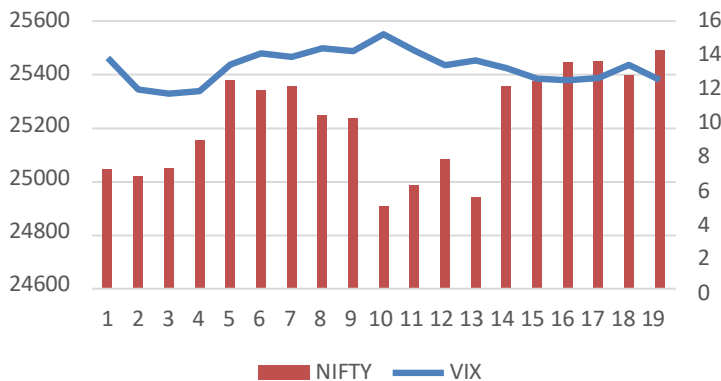
FII's are currently holding 45% long and 55% short positions in the Nifty Index.

PCR



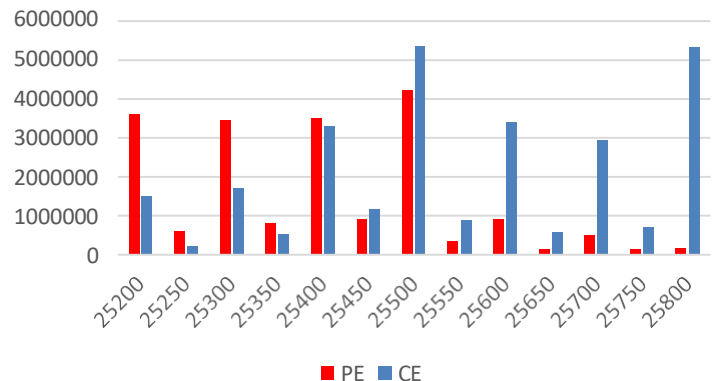
The Nifty monthly Put-Call Ratio (PCR) is currently at 1.17, indicating a tug of war between PE and CE participant.

Nifty & India VIX



The India VIX is consolidating between 11-15 levels, no major change in volatility is seen from past four week.

Nifty Daily OI



The Highest Open Interest is seen at 25,500 where SB is formed, whereas on the PE side 25,500 holds highest OI where SB is formed this indicates the market participant are not expecting a major move.

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Buy On Dip



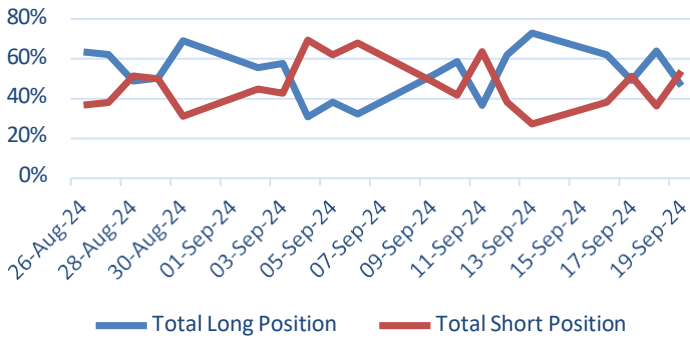
- For Six consecutive day the Banking Index has closed higher. The Index is trading above the major EMA's which indicates an uptrend.
- The RSI moving in the northern direction is also supporting the price action.
- Overall the banking index is looking positive which is majority supported by private bank and is expected to continue.
- Any dip in Bank Nifty should be consider as buying opportunity till the time it is holding 52200 levels.

	SUPPORT	RESISTANCE		PRICE	OI
BNF	52500/52200	53350/53500	Near	53177.55	1939260
	ADVANCE	DECLINE	Next	53432.9	457170
BNF	7	5	Far	53662	105195

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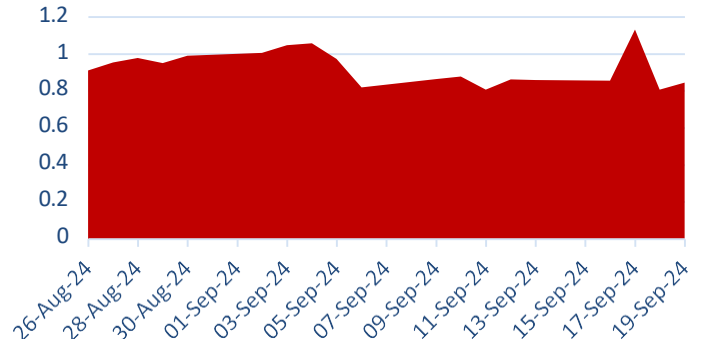


BNF Contract



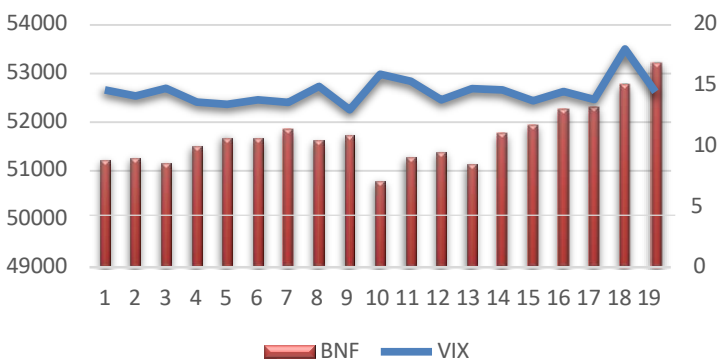
The current contracts held by Foreign Institutional Investors (FIIs) at present, 46% of the contracts are long, while 54% are short.

PCR



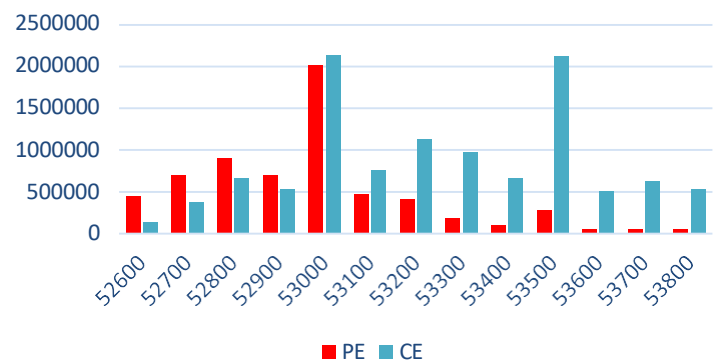
The Put-Call Ratio (PCR) for the Bank Nifty is currently 0.84, reflecting major participation is seen in CE side.

BNF IV



The Bank Nifty IV is currently at 14.43. The IV has decrease by -19.74%. The lowest IV seen during the Sep series has been 12.96. The Sep series has seen the lowest IV from past three months.

BNF Daily Option



The highest open interest (OI) is observed at the 53,000 call (CE) strike, where fresh buying (LB) has occurred. Conversely, the 53,000 put (PE) strike has the highest OI, with fresh buying (LB) indicating that participants are expecting either side movement.

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Participant wise Future Index

Participant	Long	Short	Ratio
Client	254543	397417	0.640493487
DII	106353	157892	0.673580675
FII	426551	203090	2.100305283
Pro	61889	90937	0.680570065

Participant wise Future Stock OI

Participant	Long	Short	Ratio
Clients	2238816	335805	6.6670121
DII	186224	3089727	0.060272
FII	2401334	1844371	1.3019799
Pro	808534	365005	2.2151313

Long Build-up

Symbol	Price	Price (Chng %)	OI (Chng %)
UBL	2136.7	4.31%	16.84%
COFORGE	6941.4	0.92%	11.55%
ESCORTS	3828.3	0.83%	11.37%
AUBANK	745.55	3.15%	10.25%
NAUKRI	7920.2	2.14%	7.10%

Short Build-up

Symbol	Price	Price (Chng %)	OI (Chng %)
CHAMBLFERT	478.9	-8.18%	23.44%
INDUSTOWER	391.35	-8.51%	19.15%
CANFINHOME	851.6	-2.99%	10.10%
MIDCPNIFTY	13100.15	-0.40%	10.00%
JINDALSTEL	1008.75	-1.74%	8.49%

Short Covering

Symbol	Price	Price (Chng %)	OI (Chng %)
BALRAMCHIN	583.35	1.82%	-8.02%
PERSISTENT	5294.8	2.14%	-6.73%
IGL	542.25	1.32%	-5.40%
MRF	136741.1	1.84%	-5.33%
LTTS	5520.15	0.91%	-5.27%

Long unwinding

Symbol	Price	Price (Chng %)	OI (Chng %)
OFSS	11100.4	-1.31%	-12.15%
BSOFT	625.1	-1.06%	-5.23%
LICHSGFIN	664.35	-1.42%	-5.03%
NIFTYNXT50	74480.15	-0.44%	-4.44%
BIOCON	361.8	-0.45%	-4.20%

Security In Ban

AARTIIND	CHAMBLFERT	BIOCON	BSOFT	GNFC	GRANULES	LICHSGFIN	OFSS
PNB	RBLBANK	NATIONALUM	SAIL				

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