

DERIVATIVE REPORT

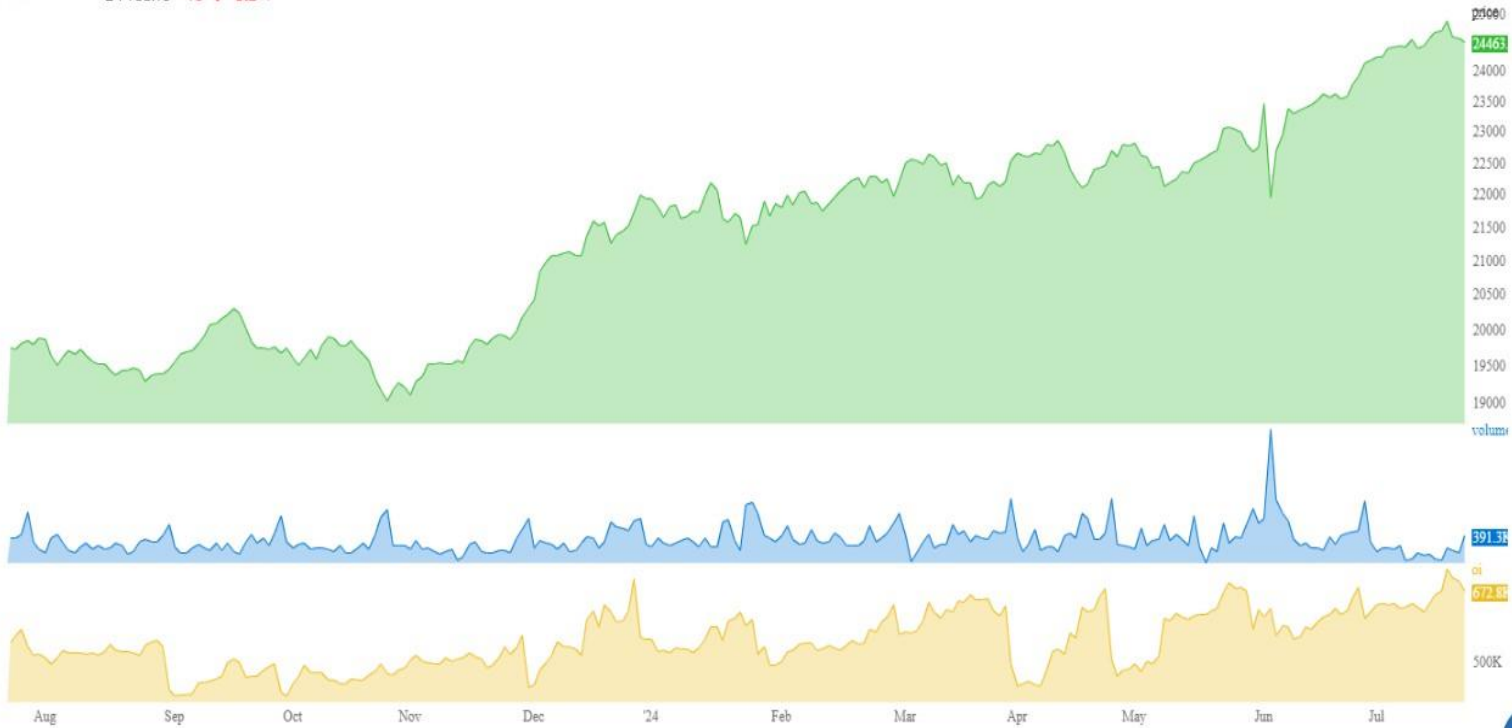


Derivative Report



24500 acting as a magnet

NIFTY 24463.10 -46 ▼-0.2%

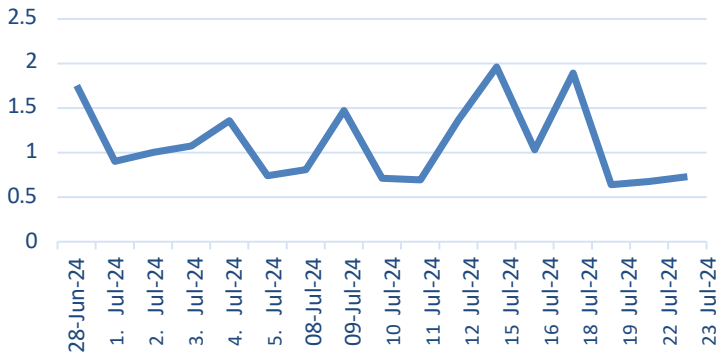


- The market is showing a Long Liquidation indicated by the combined decrease in Open Interest and price.
- The Nifty FII LS ratio has slightly rise to 0.72 from the previous day's 0.66.
- The PCR has decreased to 0.74 from the previous day's 0.88, indicating that CE writers have increased their position.
- The highest call option activity is observed at the 24500 level for both call option (CE) and put option (PE) writers, indicating indecisiveness in the market. The second highest writing is seen at the 24600 level on the call option side, suggesting it will act as a resistance level. On the put option side, the second highest interest is at the 24300 level, which is likely to function as a support level.
- The decrease in VIX from 15.43 to 12.75 indicates low volatility. At the current VIX level of 12.75, there is an implied potential movement of 0.80% in either direction (1 standard deviation). 24500 level is acting as a magnet for any decisive move nifty has to trade above 24600 on the upside and on the downside 24300 level

	SUPPORT	RESISTANCE		PRICE	OI
NIFTY 50	24300/24000	24600/24800	Near	24463.1	11628100
			Next	24582.45	4668725
			Far	24719.65	523925
	ADVANCE	DECLINE	AD RATIO		
NIFTY	20	29	0.68		
NIFTY F&O	69	117	0.58		

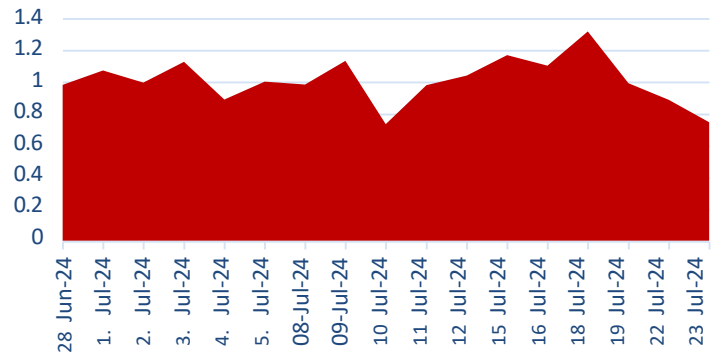
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Nifty FII LS Ratio



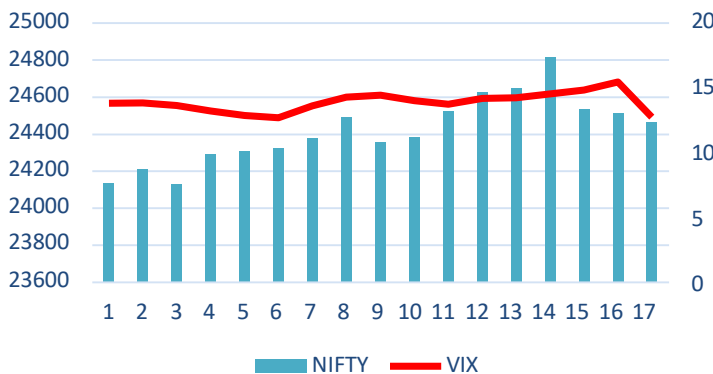
The current Long-Short Ratio of Nifty FIIs stands at 0.72, indicating a slight increase from the previous day's 0.66. FIIs currently maintain a short position of 58% and a long position of 42%.

PCR



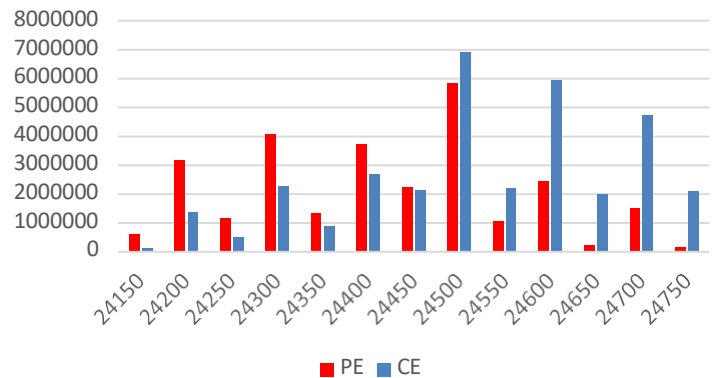
The decline in the Nifty PCR from 0.88 to 0.74 indicates an increase in selling activity among call option writers relative to put option writers.

Nifty & India VIX



The decrease in VIX from 15.43 to 12.75 suggests a reduction in volatility. At the current VIX level of 12.75, there is an implied potential movement of approximately 0.80% in either direction (1 standard deviation).

Nifty Daily OI

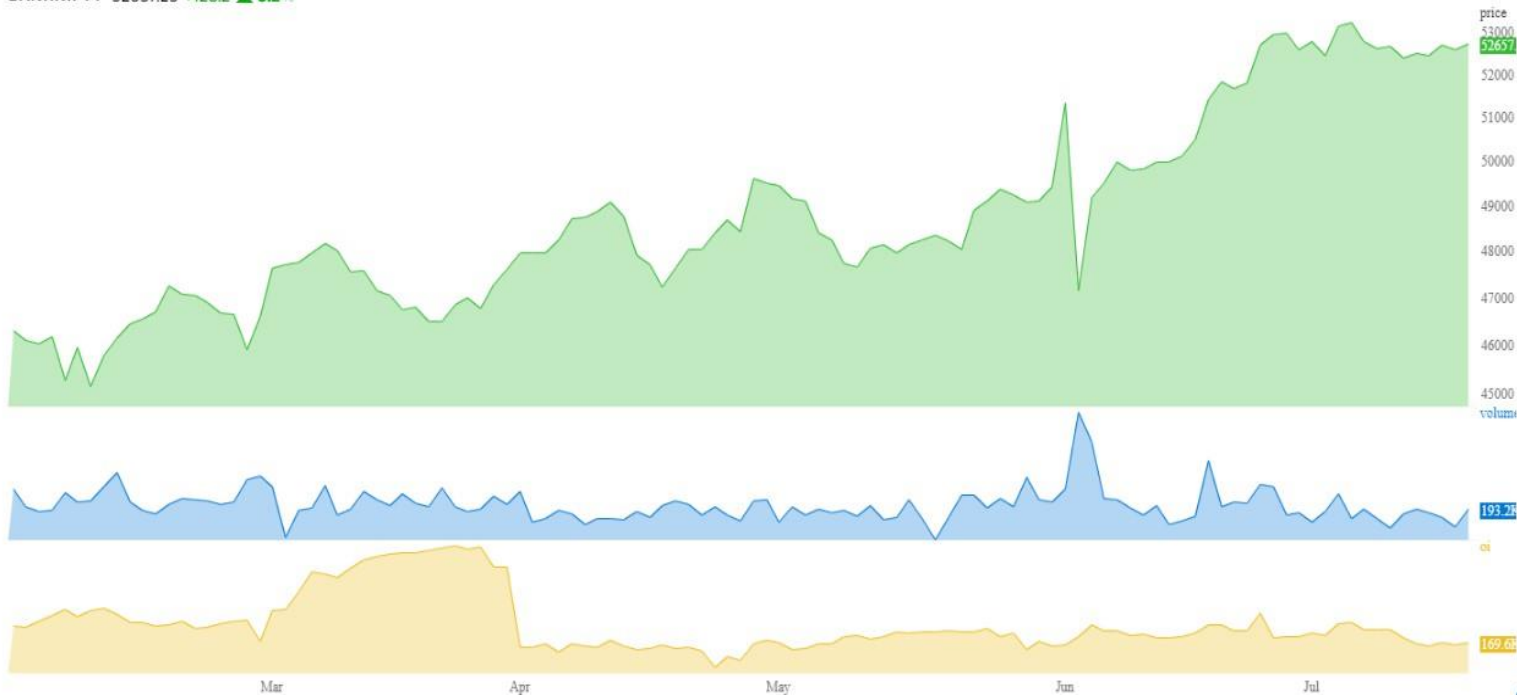


The highest call option activity is observed at the 24500 level for both call option (CE) and put option (PE) writers, indicating indecisiveness in the market. The second highest writing is seen at the 24600 level on the call option side, suggesting it will act as a resistance level. On the put option side, the second highest interest is at the 24300 level, which is likely to function as a support level.

Derivative Report

Sell on Rally

BANKNIFTY 52657.25 +128.2 ▲ 0.2%



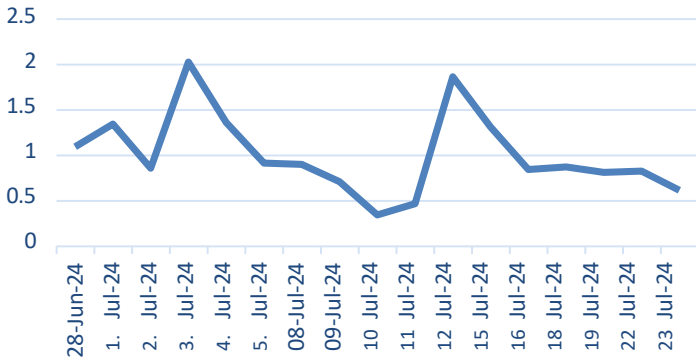
- The market is experiencing Long Liquidation, characterized by a simultaneous decrease in open interest and prices.
- Moreover, the decrease in the BNF PCR from 0.58 to 0.47 suggests an increase in call option writers compared to put option writers, indicating an expectation among participants for a flat to negative market trend.
- At the 52000 level, the highest call option activity suggests it will act as a resistance level. Conversely, the highest put option activity observed at the 51500 level indicates it will serve as a support level.

	SUPPORT	RESISTANCE		PRICE	OI
BNF	51700/51300	52250/52500	Near	51818.2	1612470
	ADVANCE	DECLINE	Next	52042.45	594765
BNF	3	9	Far	52332.65	79350

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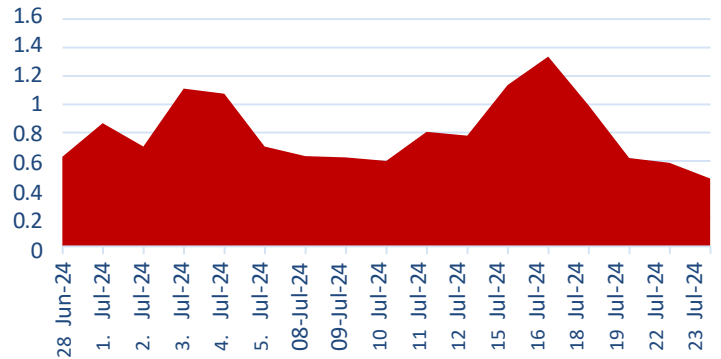


BNF FII LS Ratio



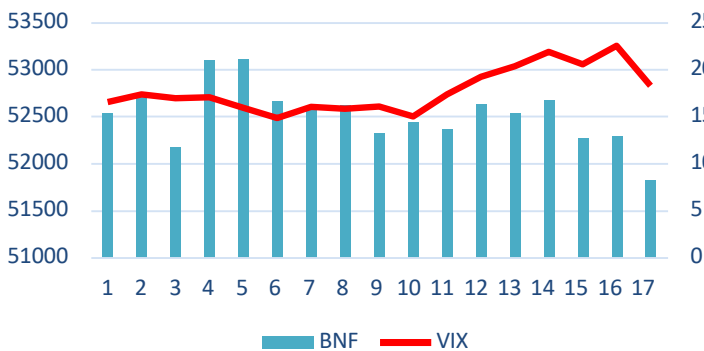
The long-short ratio in BNF for FIIs has decreased from 0.82 to 0.61, indicating that FIIs are currently holding a long position of 38% and a short position of 62%

PCR



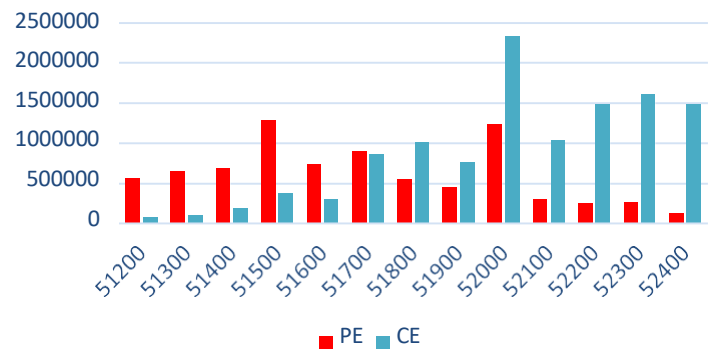
The decrease in the BNF PCR from 0.58 to 0.47 suggests an increase in call option writers relative to put option writers, which indicates that participants are expecting a flat to negative market trend.

BNF & BNF VIX



The BNF VIX is currently trading at 18.25. According to VIX levels, a 1 standard deviation change implies a potential movement of approximately $\pm 1.15\%$ in either direction.

BNF Daily Option



The highest call option activity is observed at the 52000 level, indicating it will serve as a resistance level. Conversely, on the put option side, the highest activity is seen at the 51500 level, suggesting it will act as a support level.

Derivative Report



Participant wise Future Index

Participant	Long	Short	Ratio
Client	320979	441128	0.727632343
DII	71085	149407	0.475780921
FII	441562	158409	2.787480509
Pro	49674	134356	0.369719253

Participant wise Future Stock OI

Participant	Long	Short	Ratio
Client	2139184	322585	6.6313809
DII	172177	3012607	0.0571522
FII	2505796	1740540	1.4396659
Pro	671776	413201	1.625785

Long Build-up

Symbol	Price	Price (Chng %)	OI (Chng %)
GODREJCP	1512.6	3.70%	16.74%
TITAN	3469.95	6.53%	11.58%
ITC	493.5	5.65%	7.50%
TORNTPHARM	3120.75	2.77%	7.23%
TATACONSUM	1254.4	3.98%	6.94%

Short Build-up

Symbol	Price	Price (Chng %)	OI (Chng %)
CANFINHOME	835.95	-0.90%	19.11%
DEEPAKNTR	2840.1	-0.66%	15.59%
MANAPPURAM	202.62	-5.98%	12.89%
IGL	535.1	-1.63%	12.09%
OBEROIRLTY	1691.3	-3.02%	10.71%

Short Covering

Symbol	Price	Price (Chng %)	OI (Chng %)
M&MFIN	293.85	0.36%	-12.03%
BALRAMCHIN	444.35	0.24%	-10.31%
INDHOTEL	624.45	0.38%	-9.32%
UBL	2011.15	0.01%	-8.11%
BATAINDIA	1563.15	1.69%	-8.07%

Long unwinding

Symbol	Price	Price (Chng %)	OI (Chng %)
CHAMBLFERT	488.4	-4.52%	-15.06%
GNFC	662.7	-3.21%	-12.72%
COROMANDEL	1584.05	-2.06%	-9.51%
HAL	4855.05	-2.82%	-9.07%
SBILIFE	1597.15	-1.58%	-8.01%

Security In Ban

GNFC	INDIACEM	SAIL				

**Sr. Technical Equity Research Analyst
Mr. Kunal Kamble**

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M/s. Bonanza Portfolio Ltd at Bonanza House, Plot No. M-2, Cama Industrial Estate. Walbhat Road, Goregaon (E), Mumbai – 400063

Web site: <https://www.bonanzaonline.com>

Research Analyst Regn No. INH100001666 SEBI Regn. No.: INZ000212137