

# DERIVATIVE REPORT



# Derivative Report

## Expecting Rollover on The Positive Side.



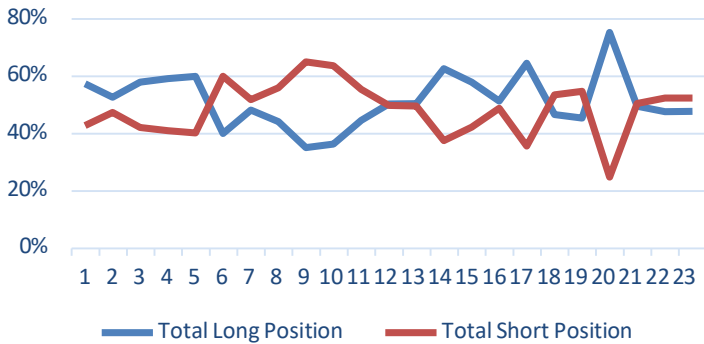
- The Nifty Index, a key benchmark for the Indian stock market, closed below the psychologically significant 26,000 level.
- Despite this, bullish investors are actively purchasing, indicating a positive outlook for the upcoming monthly rollover.
- Derivative data suggests that the index is expected to continue its upward trajectory as long as it maintains support above the 25,800 level.

	SUPPORT		RESISTANCE			PRICE	OI
NIFTY 50	25800/25500		26030/26200		Near	25944.7	8977325
	ADVANCE	DECLINE	AD RATIO		Next	26081.35	9371550
NIFTY	30	20	1.5		Far	26179.8	741200
NIFTY F&O	75	109	0.68				

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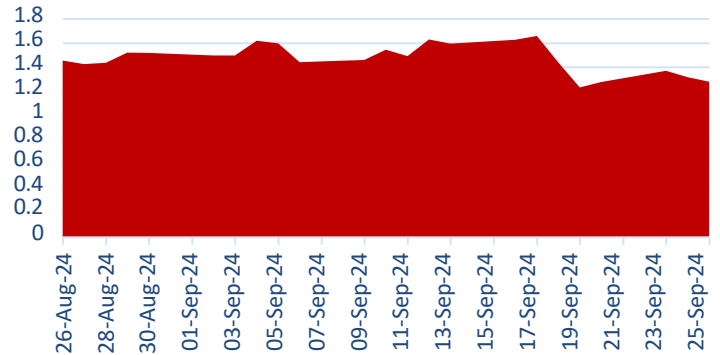


### FII's Long Short Position



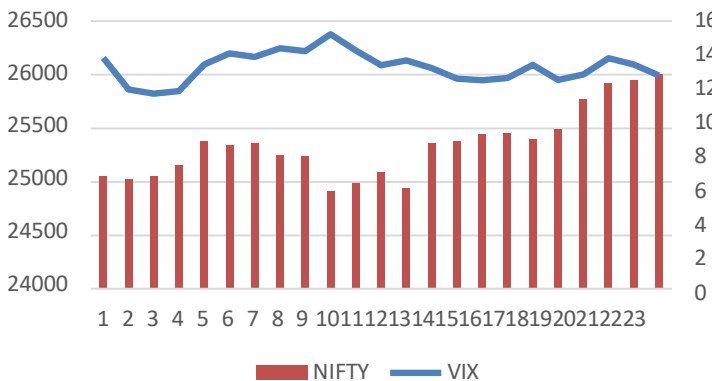
FII's are currently holding 48% long and 52% short positions in the Nifty Index.

### PCR



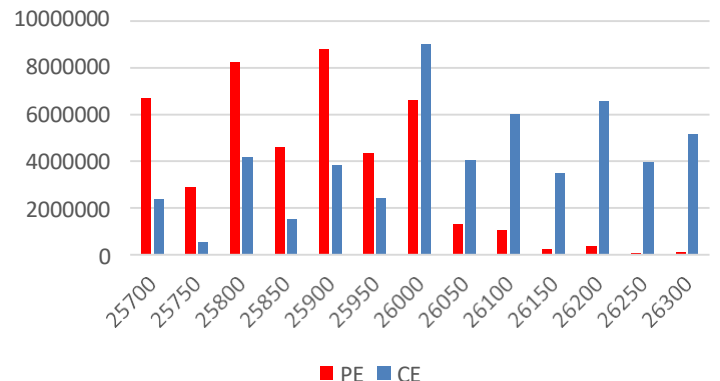
The Nifty monthly Put-Call Ratio (PCR) is currently at 1.29, indicating major participation is done on the PE side.

### 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 26,000 where SB is formed, whereas on the PE side 25,900 holds highest OI where SB is formed this indicates the market participant are expecting the index to trade in this range.



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## Avoid Buying at Current Use Dip For Buying



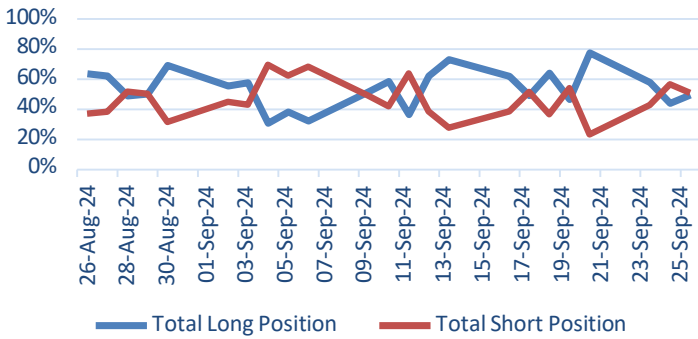
- The Banking Index managed to close above the previous day's close, indicating that buyers are not ready to give up. The price action suggests a tug-of-war between buyers and sellers.
- For a directional move, the Banking Index needs to close above 54,247.70; for a downward move, it needs to close below 53,792.85.
- On the derivatives front, the 54,000 CE and PE hold the highest open interest, with a long buildup indicating that participants are expecting a move in either direction.
- The PCR is standing at 0.87 which is suggesting that the market participant are actively participating on the CE side.

	SUPPORT	RESISTANCE		PRICE	OI
BNF	53792/53150	54250/54500	Near	54101.65	998655
	ADVANCE	DECLINE	Next	54335.4	1810890
BNF	4	8	Far	54515.15	205425

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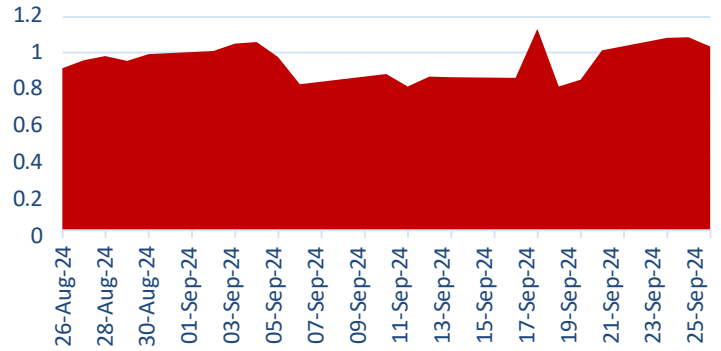


## BNF Contract



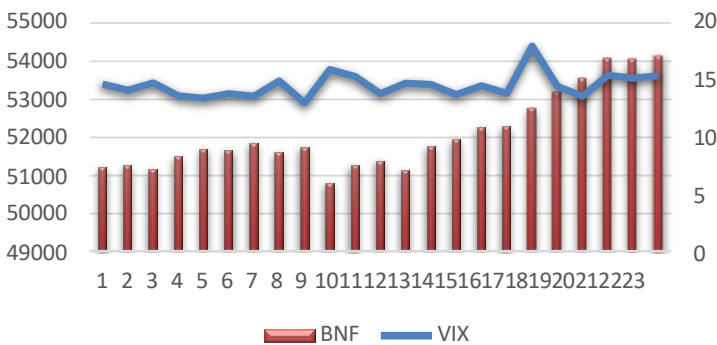
The current contracts held by Foreign Institutional Investors (FIIs) at present, 49% of the contracts are long, while 51% are short.

## PCR



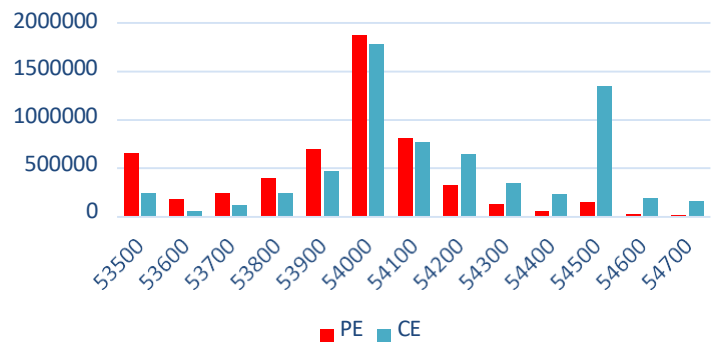
The Put-Call Ratio (PCR) for the Bank Nifty is currently 0.87, indicating major participation is done on the CE side.

## BNF IV



The Bank Nifty IV is currently at 15.36. The IV has increase by -1.39%. 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 OI is seen at 54000 CE and PE where fresh LB is seen which indicates that the market participant are expecting either side breakout.



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## **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