

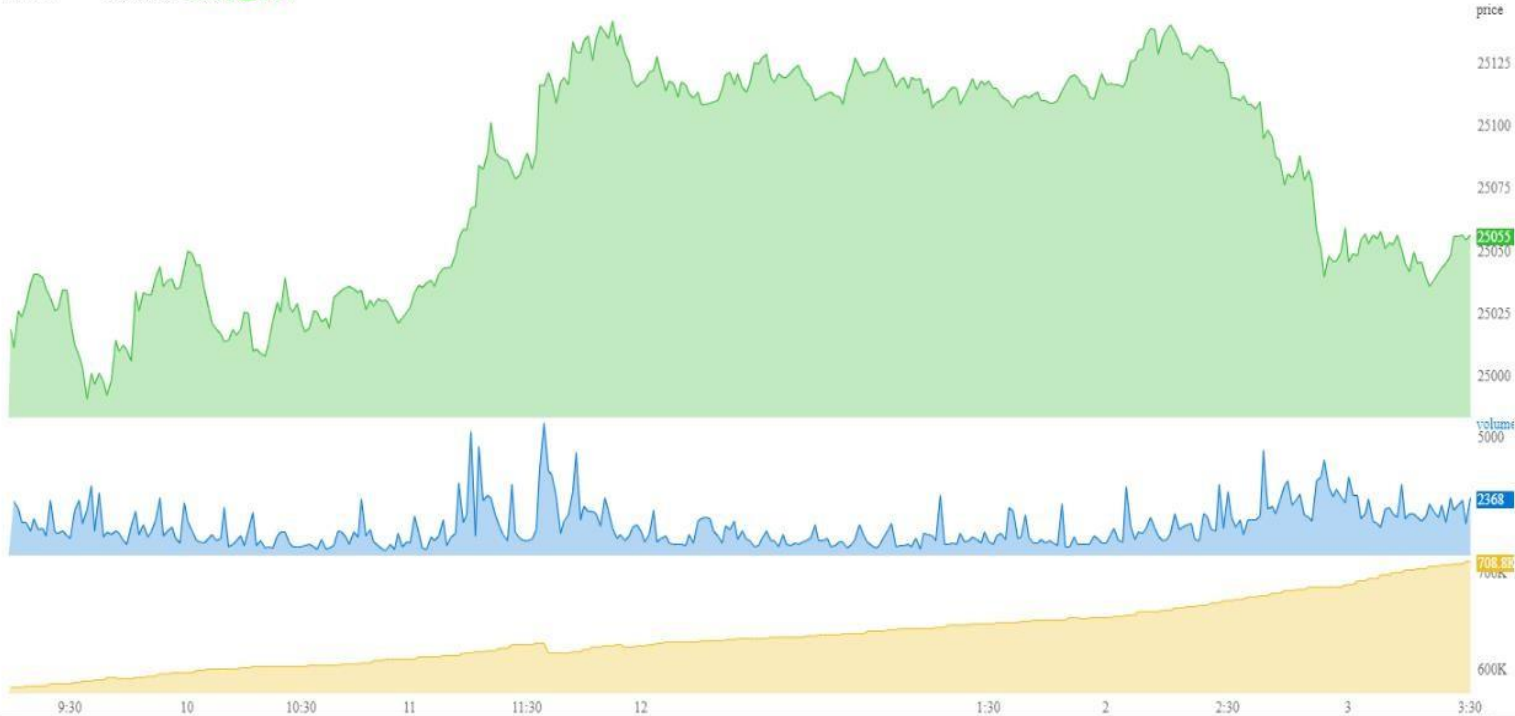
DERIVATIVE REPORT



Derivative Report

Selling Pressure at higher level

NIFTY 25048.35 +30.65 ▲ 0.1%

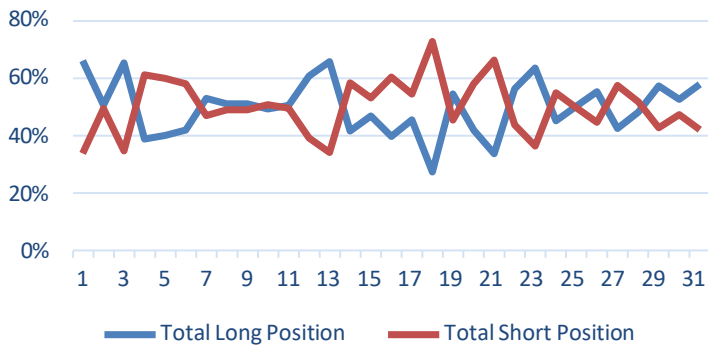


- The index reached an all-time high, but buyers were unable to sustain the upward movement, leading to profit booking in the final trading hours.
- A short buildup is observed at the 25100 CE and higher strike prices, while long liquidation is seen at the 25000 and 25050 levels.
- This indicates that market participants are not expecting the index to trade above the 25000 level.
- The PCR of 1.11 shows no significant change on the options front. The market is expected to experience some selling pressure towards the 24750 level, as long as it remains below the 25150 levels.

	SUPPORT		RESISTANCE			PRICE	OI
NIFTY 50	24850/24600		25150/25300		Near	25048.35	5837675
	ADVANCE	DECLINE	AD RATIO		Next	25161.6	8751350
NIFTY	21	29	0.72		Far	25281.3	664550
NIFTY F&O	77	106	0.72				

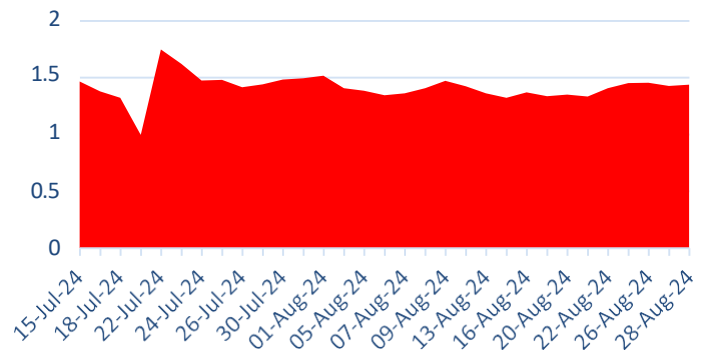
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FII's Nifty Contract



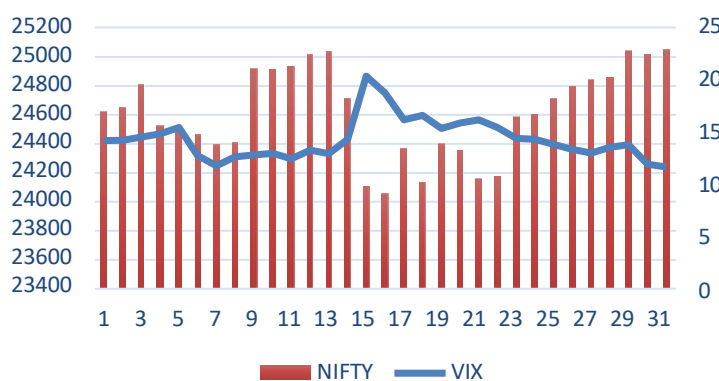
FII's are currently holding 58% long and 42% short positions in the Nifty Index. Additionally, the extended long position held by FII's this month is 66%.

PCR



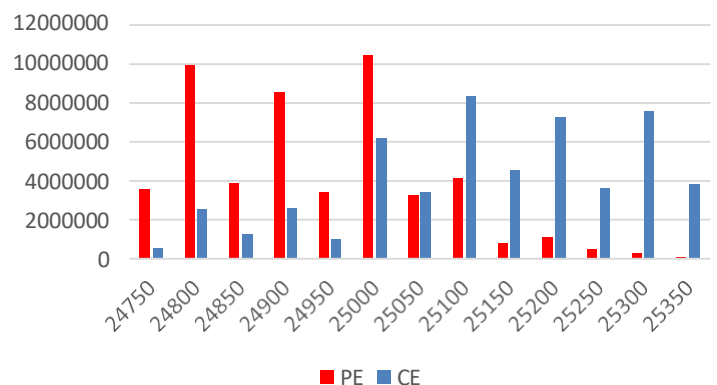
The Nifty monthly Put-Call Ratio (PCR) is currently at 1.44, indicating that put writers are increasing their short positions.

Nifty & India Vix



In yesterday's trading session, the VIX decreased by approximately 2.2%, indicating a decrease in volatility. It is anticipated that the VIX will trade within a range of 11 to 18 in the coming days.

Nifty Daily OI

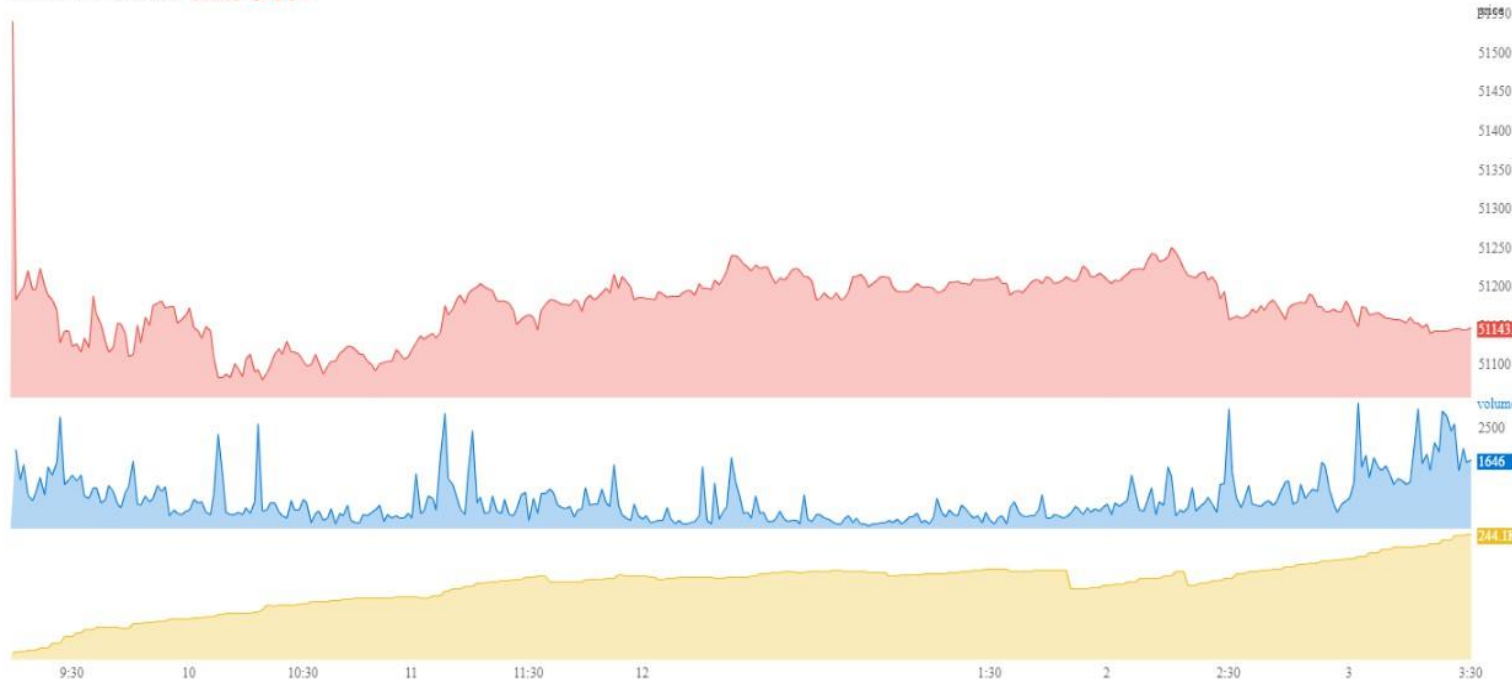


The highest open interest (OI) on the call side is at the 25,100 strike price, where a Short Build (SB) is observed, followed by the 25,300 strike price, which also shows an SB formation. On the put side, the 25,000 strike price and the 24,800 strike price, where a Short Build (SB) is noted, have the highest OI and are likely to act as significant support levels for today's session. This suggests that market participants are not expecting major move.

Derivative Report

BNF Showing Some Weakness

BANKNIFTY 51148.00 -388.35 ▼-0.8%



- The Banking Index close below previous close which indicates that sellers are active at higher level.
- The Fii's have closed long position at higher level indicating that the FII's are not expecting market to trade higher.
- The option data at 51200 CE and 51500 CE, SB is formed and on the PE side at 51100 LB is formed indicating that market participant are expecting market to trade below 51100 levels.
- The PCR of 0.85 indicates majority of work done in CE side which in on the short side which indicates negative trend in the banking index.
- Market is expected to trade near 50700 till the time it is holding below 51500 levels.

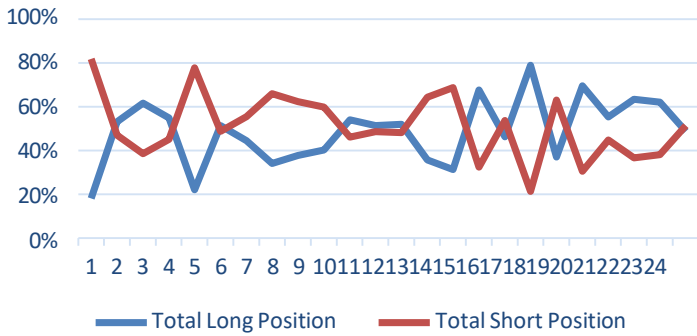
	SUPPORT	RESISTANCE
BNF	51000/50800	51200/51500
	ADVANCE	DECLINE
BNF	1	11

	PRICE	OI
Near	51143.85	1133745
Next	51428.8	2235120
Far	51741.35	146775

Derivative Report

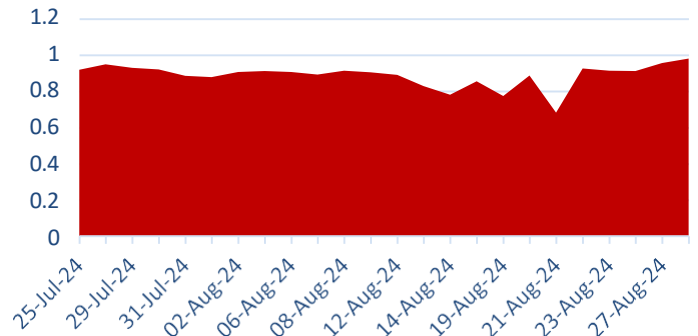


BNF Contracts



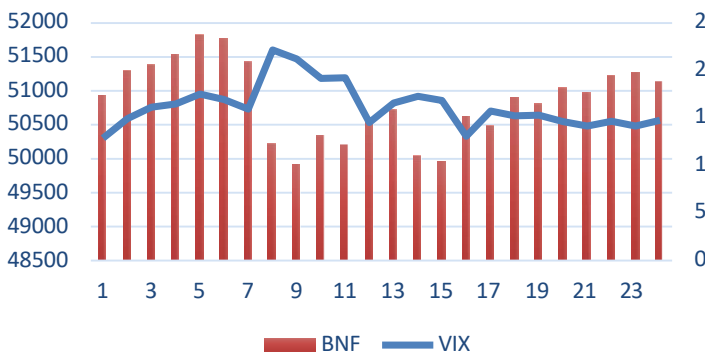
The current contracts held by Foreign Institutional Investors (FIIs) at present, 49% of the contracts are long, while 51% are short.

PCR



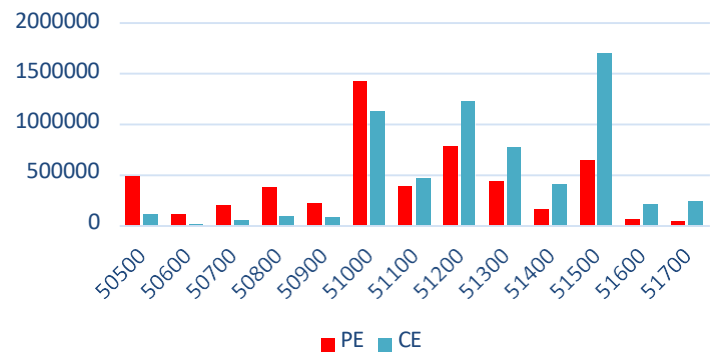
The Put-Call Ratio (PCR) for the Bank Nifty is currently 0.97, reflecting a tug of war between put and call writing.

BNF VIX



The Bank Nifty VIX is currently at 14.73. With this level of volatility, a one standard deviation move implies a potential price change of approximately $\pm 0.93\%$ for the Bank Nifty.

BNF Daily Option



The highest open interest (OI) is observed at the 51,500 call (CE) strike, indicating a likely strong resistance level in the market. Conversely, the 51,000 put (PE) strike has the highest OI on the put side, suggesting it will likely act as support.

Derivative Report



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