

# DERIVATIVE REPORT



# Derivative Report

## Tug of War between Buyers and Sellers



- Combined OI increase and decrease in price indicates Short Build-up in the market.
- The Nifty FII LS ratio is standing at 0.99 compared to previous day 0.88 which indicates that the FII's have added long position.
- The PCR standing at 0.99 from previous day 1.07 indicating tug of war between the PE and CE writers.
- SB buildup at 24000 CE followed by 24200CE , whereas LB at 24000 PE followed by 24100 PE is indicating the market participant are expecting market to trade below 24100.
- VIX of 13.64 compared to previous 13.83 indicates decrease in volatility.
- Market is expected to move sideways the data point is suggesting a narrow range of 24000-24200 and border range of 23800-24400.

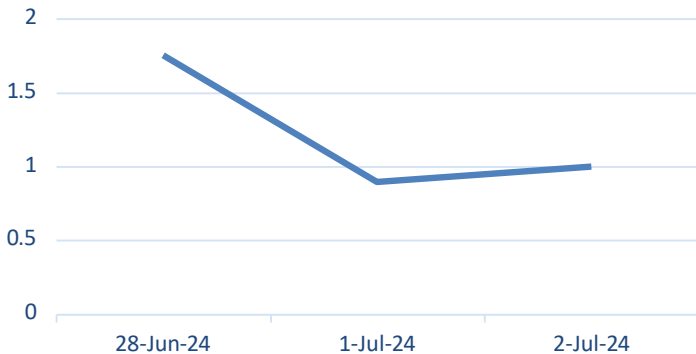
	SUPPORT	RESISTANCE
NIFTY 50	24000/23800	24200/24400

	ADVANCE	DECLINE	AD RATIO
NIFTY	21	28	0.75
NIFTY F&O	61	125	0.48

	PRICE	OI
Near	24203.15	14603925
Next	24319.05	1346250
Far	24433.25	104100

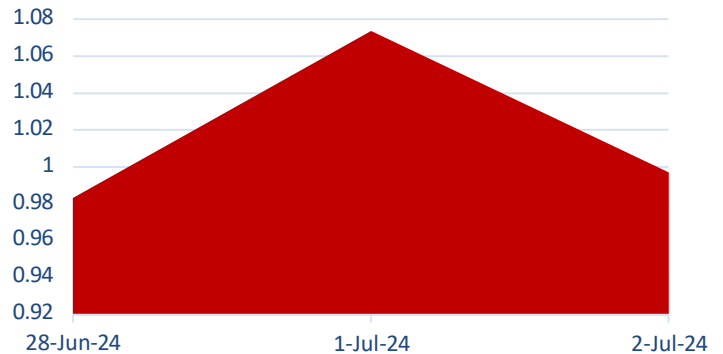
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### Nifty FII LS Ratio



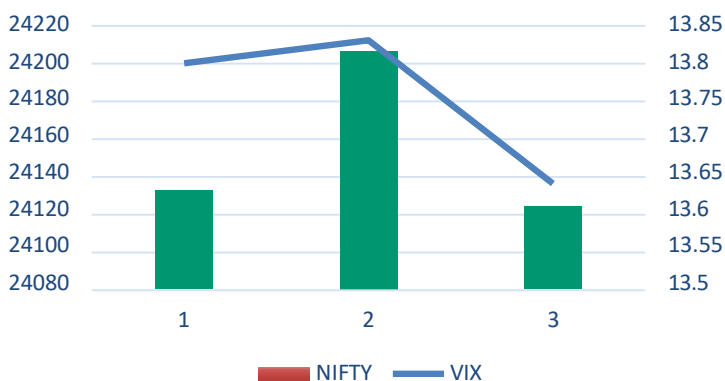
The Nifty FII's Long Short Ratio is currently at 0.99 higher from 0.89 compared to the previous day, suggesting that FIIs have adding new long position in the market.

### PCR



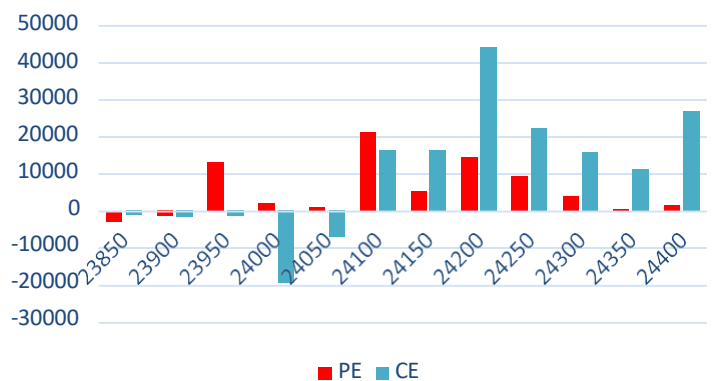
The Nifty PCR has decreased from 1.07 to 0.90, indicating a tug of war between PE & CE writers.

### Nifty & India VIX



Decrease in VIX from 13.83 to 13.64 indicates a decrease in volatility. The current VIX level of 13.64 suggests a potential movement of 0.859% either upside or downside (1 standard deviation).

### Nifty Daily OI



Highest CE activity is seen at 24250 levels followed by 24400 levels which will act as a Resistance in the market, whereas increase in PE writing at 24100 level followed by 23950 level will act as a Support for the day.

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## Bank Nifty at crucial level

BANKNIFTY 52368.50 -340.6 ▼-0.7%



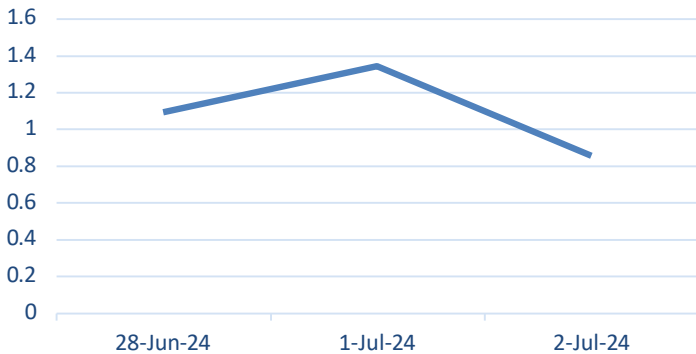
- Combined OI decrease and decrease in price indicates Long Liquidation in the market.
- The BNF FII LS ratio is standing at 0.85 compared to previous day 1.34 which indicates that the FII's has started squaring off their long.
- The Put-Call Ratio (PCR) stands at 0.70, from the previous day's 0.86, indicating CE writers adding fresh short position.
- A SB at 52000 CE followed by 52200 CE indicating CE players are not expecting market to trade above 52200, whereas LB at 52000 PE followed by 52200 indicates that the PE players are expecting the index to trade below 52200 levels
- BNF is expected to move lower towards 51800 levels followed by 51500 with 52300 acting as a resistance.

	SUPPORT	RESISTANCE
BNF	51800/51500	52300/52500
	ADVANCE	DECLINE
BNF	1	11

	PRICE	OI
Near	52368.5	2446635
Next	52561.15	287280
Far	52866.9	33015

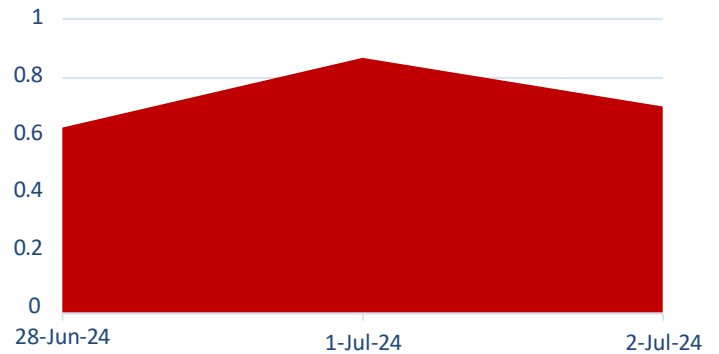
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### BNF FII LS Ratio



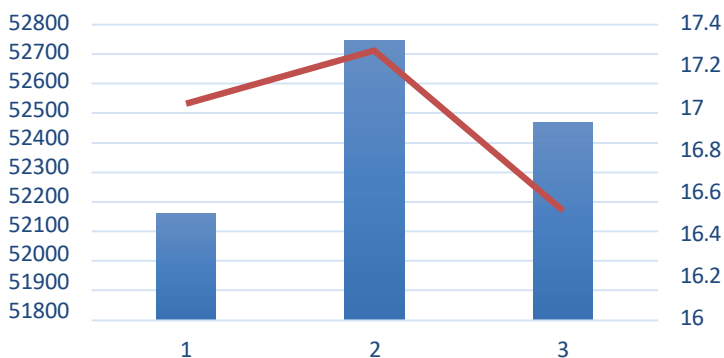
The BNF FII Long Short ratio has decreased from 1.34 to 0.85 which indicates FII's booking profit at higher level in Banking Index.

### PCR



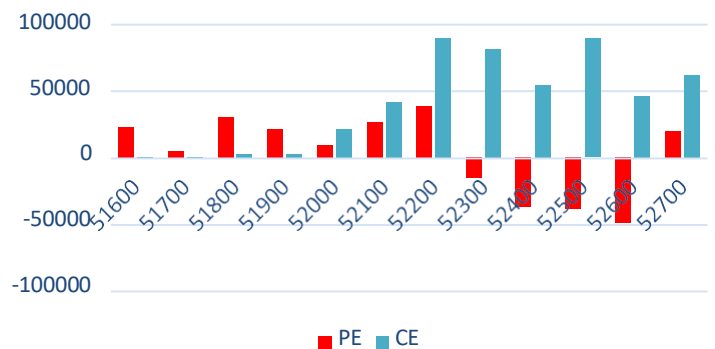
The BNF PCR has decreased from 0.86 to 0.70, indicating CE writers adding fresh short position.

### BNF & BNFVIX



A decrease in VIX indicates an decrease in volatility. Based on VIX, a 1 standard deviation move can be expected to be 1.06% upside or downside.

### BNF Daily OI



PE writers have sq. off their position and shifted to downside whereas the CE writers also shifting to the lower levels indicates negative trend in the market. Highest CE writing is seen at 52200 followed by 52500 which will act as a Resistance. On the downside 51800 will act as support as it has highest PE writers.

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## Participant wise Future Index OI

Participant	Long	Short	Ratio
Client	260625	519267	0.501909422
DII	89836	143606	0.625572748
FII	440244	93361	4.71550219
Pro	57629	92100	0.625722041

## Participant wise Future Stock OI

Participant	Long	Short	Ratio
Client	2219552	299197	7.4183632
DII	60807	2947525	0.0206299
FII	2261927	1661432	1.3614322
Pro	601686	235818	2.5514846

## Long Build-up

Symbol	Price	Price (Chng %)	OI (Chng %)
ABFRL	332.30	2.21	11.78
MOTHERSN	204.10	3.29	2.98
HDFCBANK	1734.95	1.24	2.09
TATASTEEL	175.75	0.29	1.20
ONGC	277	0.76	1.15

## Short Build-up

Symbol	Price	Price (Chng %)	OI (Chng %)
IDFCFIRSTBK	79.40	-2.82	2.48
PNB	121.50	-1.46	3.95
CANBK	116.65	-2.10	2.80
NMDC	246.10	-2.88	7.51
GAIL	222.90	-1.45	3.99

## Short Covering

Symbol	Price	Price (Chng %)	OI (Chng %)
WIPRO	541.95	2.14	-3.23
INFY	1621.95	1.86	-2.93
COALINDIA	481.40	0.73	-1.80
ICICIPRU	622.25	0.21	-5.99
PETRONET	334.30	0.62	-2.08

## Long unwinding

Symbol	Price	Price (Chng %)	OI (Chng %)
IDEA	17.15	-3.65	-42.14
PFC	502.50	-0.28	-8.71
INDUSTOWE R	390.30	-0.17	-5.43
FEDERALBN K	176.25	-1.48	-4.13
AXISBANK	1256.65	-0.68	-5.84

## Security In Ban

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