

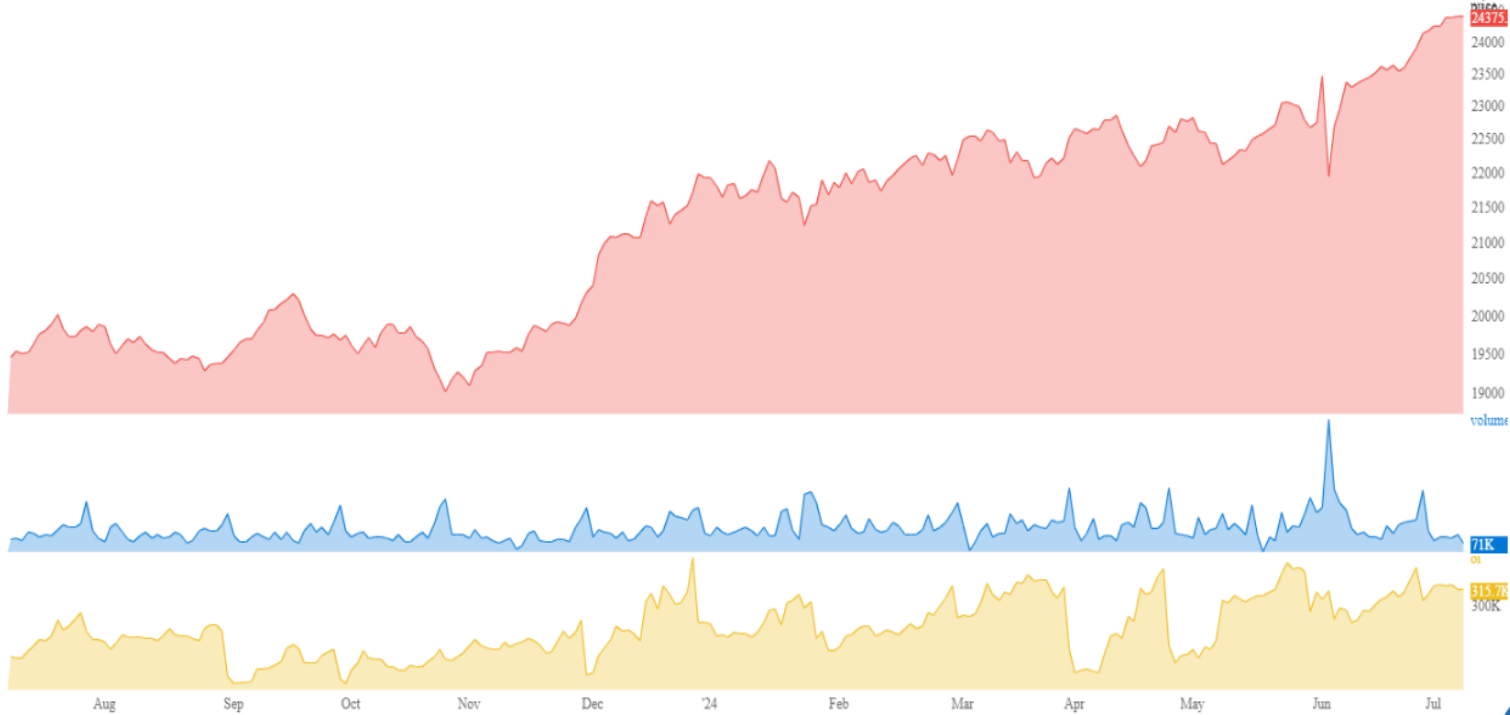
DERIVATIVE REPORT



Derivative Report

Tug of War between Buyers and Sellers

NIFTY 24375.60 -3.8 ▼ -0.0%



- Combined OI increase and increase in price indicates Long Build-up in the market.
- The Nifty FII LS ratio is standing at 0.80 compared to previous day 0.73 which indicates that the FII's are net sellers.
- The PCR standing at 0.98 from previous day 1.01 indicating tug of war between the PE and CE writers.
- SB buildup at 24400 CE followed by 24500CE , whereas SB at 24200 PE followed by 24150 PE is indicating the market participant are expecting market to trade in a range.
- VIX of 13.6 compared to previous 12.69 indicates increase in volatility.
- Market is expected to move sideways the data point is suggesting a narrow range of 24200-24400 and border range of 24000-24700.

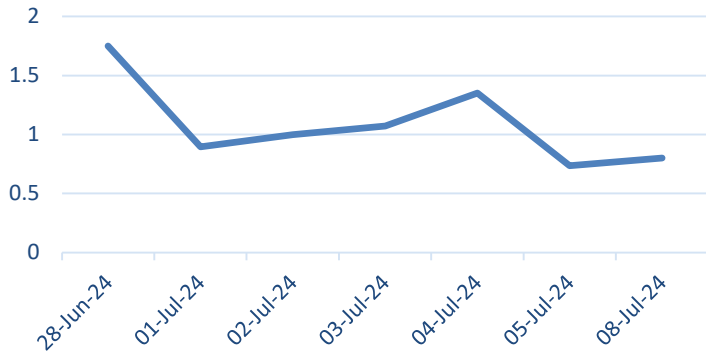
	SUPPORT	RESISTANCE
NIFTY 50	24300/24050	24450/24550

	ADVANCE	DECLINE	AD RATIO
NIFTY	23	27	0.85
NIFTY F&O	68	118	0.57

	PRICE	OI
Near	24375.6	14239275
Next	24493.35	1357450
Far	24620.85	188450

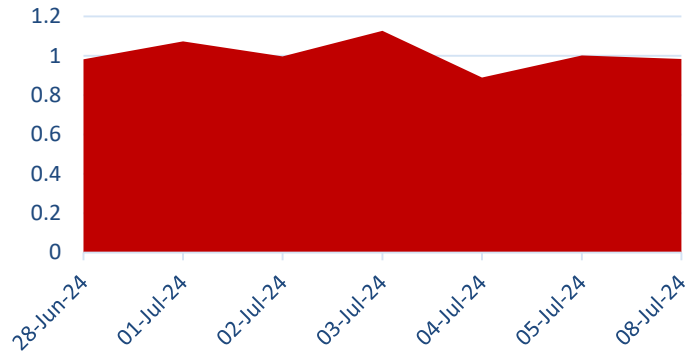
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Nifty FII LS Ratio



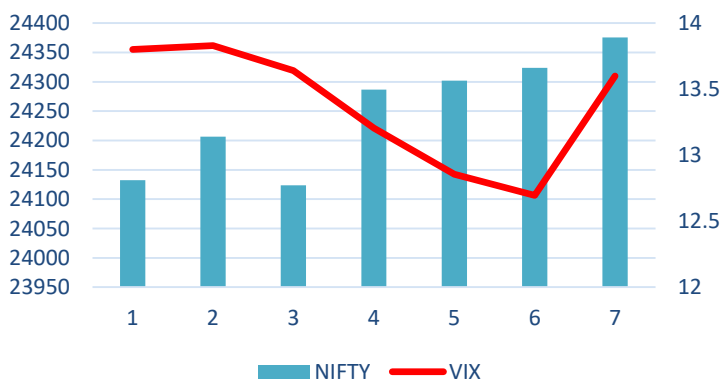
The Nifty FII's Long Short Ratio is currently at 0.80 higher from 0.73 compared to the previous day, suggesting that FIIs are net seller in the market.

PCR



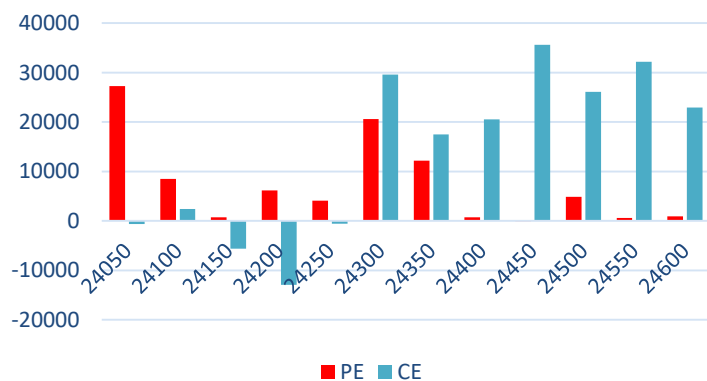
The Nifty PCR has decreased from 1.00 to 0.98, indicating a tug of war between PE & CE writers.

Nifty & India VIX



Increase in VIX from 12.69 to 13.6 indicates a increase in volatility. The current VIX level of 13.6 suggests a potential movement of 0.856% either upside or downside (1 standard deviation).

Nifty Daily OI

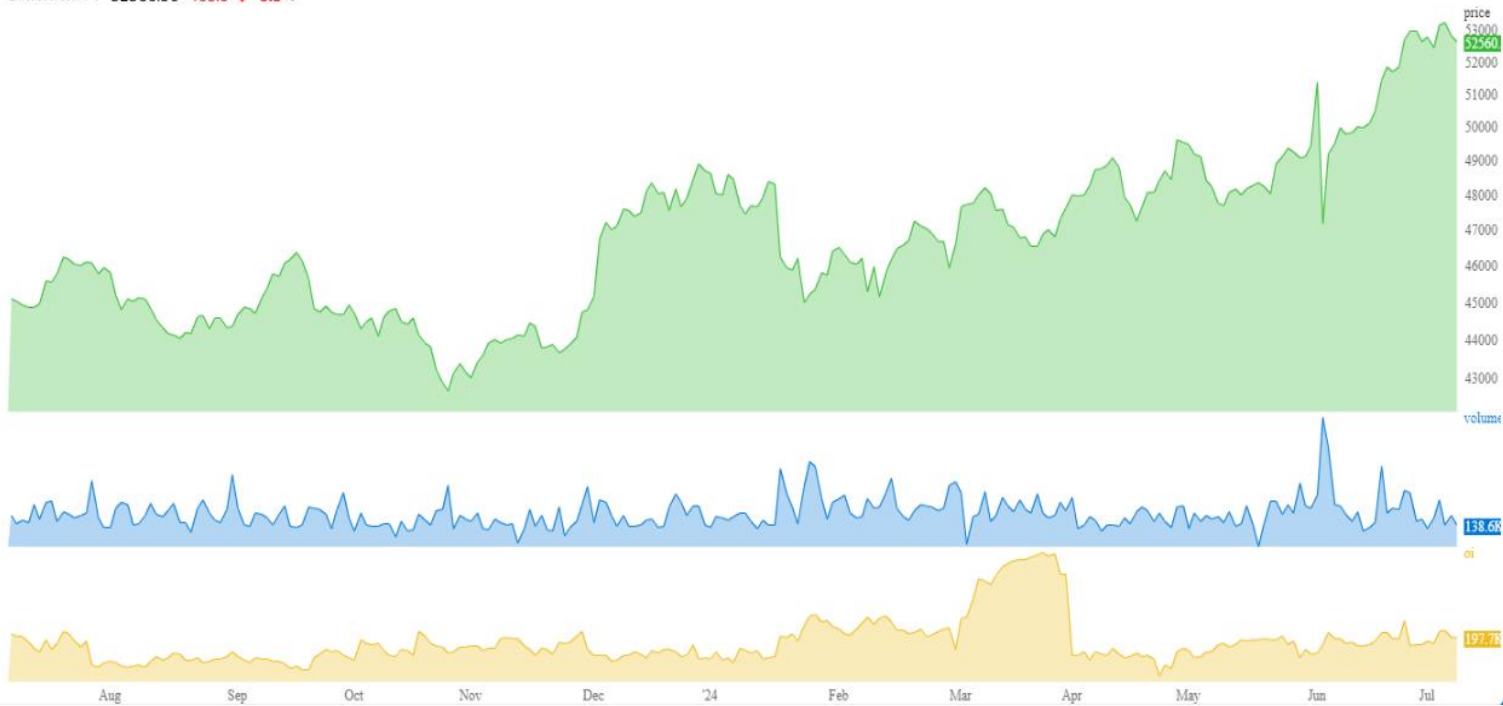


Highest CE activity is seen at 24450 levels followed by 24550 levels which will act as a Resistance in the market, whereas increase in PE writing at 24050 level followed by 24300 level will act as a Support for the day.

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Bank Nifty at crucial level

BANKNIFTY 52560.50 -163.6 ▼-0.3%



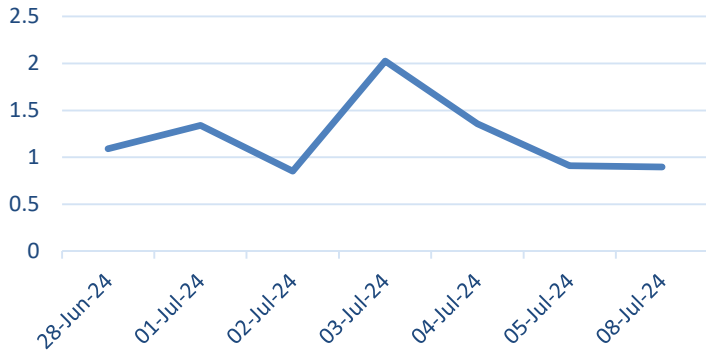
- Combined OI decrease and decrease in price indicates Long Liquidation in the market.
- The BNF FII LS ratio is standing at 0.89 compared to previous day 0.91 which indicates that the FII's are net seller.
- The Put-Call Ratio (PCR) stands at 0.63, from the previous day's 0.70, indicating CE writers adding fresh short position.
- A SB at 52500 CE followed by 52600 CE, whereas SB at 52400 PE followed by 52200 indicates that the players are expecting the index to trade in a range of 52200-52600 levels
- BNF is expected to move flat to negative towards 52400 levels followed by 52400 with 52600 acting as a resistance.

	SUPPORT	RESISTANCE
BNF	52200/52000	52600/53000
	ADVANCE	DECLINE
BNF	5	7

	PRICE	OI
Near	52560.5	2586810
Next	52761.55	331395
Far	53069.2	47820

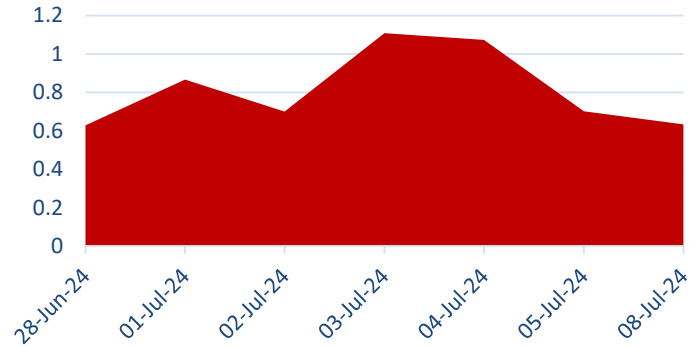
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BNF FII LS Ratio



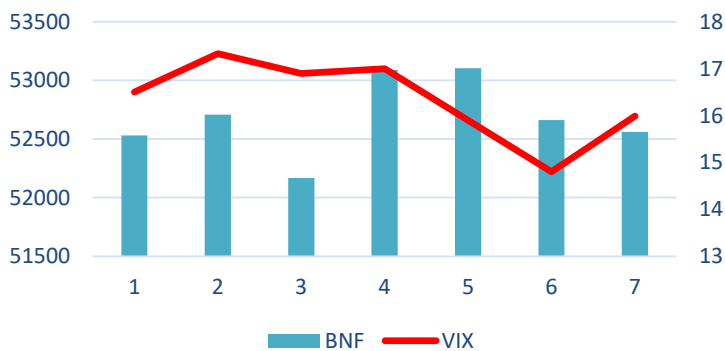
The BNF FII Long Short ratio has decreased from 0.91 to 0.89 which indicates FII's are net sellers.

PCR



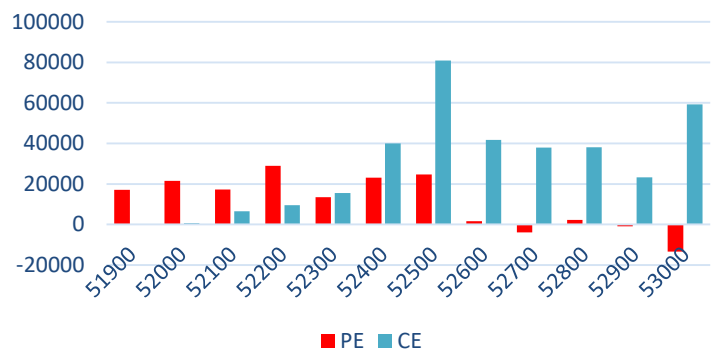
The BNF PCR has decreased from 0.70 to 0.63, indicating CE writers adding fresh short position.

BNF & BNF VIX



A increase in VIX indicates an increase in volatility. Based on VIX, a 1 standard deviation move can be expected to be 1.01% upside or downside.

BNF Daily OI



Highest CE activity is seen at 52500 levels followed by 53000 levels which will act as a Resistance in the market, whereas increase in PE writing at 52200 level followed by 52000 level will act as a Support for the day.

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Participant wise Future Index OI

Participant	Long	Short	Ratio
Client	269673	538255	0.50101346
DII	80408	145695	0.551892652
FII	468797	91786	5.107500054
Pro	55545	98687	0.56284009

Participant wise Future Stock OI

Participant	Long	Short	Ratio
Client	2269032	330677	6.8617775
DII	96612	2996961	0.0322367
FII	2321984	1733616	1.3393877
Pro	648135	274509	2.3610701

Long Build-up

Symbol	Price	Price (Chng %)	OI (Chng %)
CHAMBALFER	536.8	3.21	42.30
COROMANDEL	1606.9	0.93	10.43
ONGC	300.7	3.76	8.11
NIFT NXT 50	73618.45	0.23	7.66
INFY	1661.5	0.85	6.64

Short Build-up

Symbol	Price	Price (Chng %)	OI (Chng %)
TITAN	3171.35	-3.29	12.70
SYNGENE	721.20	-1.12	11.74
BALKRISHNA	3182.25	-0.22	11.14
CONCOR	1048.45	-1.45	9.68
RAMCOCEM	798.80	-1.69	7.64

Short Covering

Symbol	Price	Price (Chng %)	OI (Chng %)
HINDCOPER	342.95	3.39	-10.16
BEL	335.45	3.01	-6.89
HDFCLIFE	622.3	2.21	-5.23
ALKEM	5233	2.82	-4.87
GODREJCP	1427.2	3.71	-4.70

Long unwinding

Symbol	Price	Price (Chng %)	OI (Chng %)
FIN NIFTY	23638.9	-0.26	-12.05
GNFC	716.55	-0.12	-5.12
TVS MOTOR	2403.9	-1.36	-4.64
ICICIPRULI	638.25	-1.22	-4.04
TORNTPHARMA	2890.25	-0.30	-3.70

Security In Ban

ABFRL	BANDHANBNK	CHAMBLFERT	GNFC	HINDCOPPER	INDIACEM	INDUSTOWER	PEL
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Sr. Technical Equity Research Analyst Mr. Kunal Kamble

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