

DERIVATIVE REPORT



Derivative Report



Will the FI's still hold their Long Position.

NIFTY 23399.25 +44.15 ▲ 0.2%



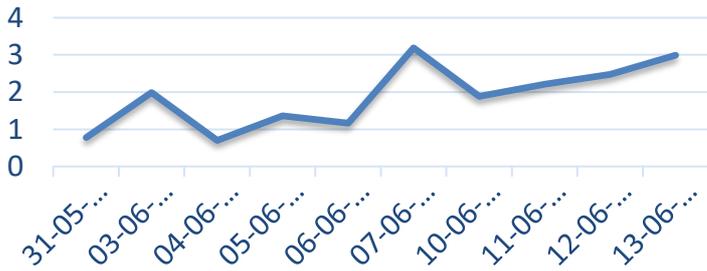
- An decrease in OI and decrease in price indicates Long Liquidation in the market.
- The Nifty FII LS ratio is standing at 2.98 compared to previous day 2.48 which indicates that the FI's have increased their long position.
- The PCR standing at 1.1275 indicates PE writers are aggressive in the market.
- SB at 23400 followed by 23350 indicating the PE writers are not expecting market to trade below 23300 if the market is able to trade below 23300 a SC can be seen in this strike, whereas SB in 23500 followed by 23400 indicates that the CE writers are not expecting market to trade above 23500 level if the market is able to trade above 23500 level SC can be seen in this strike.
- Decrease in VIX is indicating a decrease in volatility.
- Till the time market is able to sustain above 23200 market is expected to move higher towards 23500-23700 levels. If 23200 is taken out would lead to a downward move towards 23000 followed by 22800 levels.

	SUPPORT	RESISTANCE		PRICE	OI
NIFTY 50	23200/23000	23500/23700	Near	23399.25	12016200
			Next	23521.4	1978650
			Far	23641.05	444850

	ADVANCE	DECLINE	AD RATIO
NIFTY	35	15	2.33
NIFTY F&O	126	59	2.13

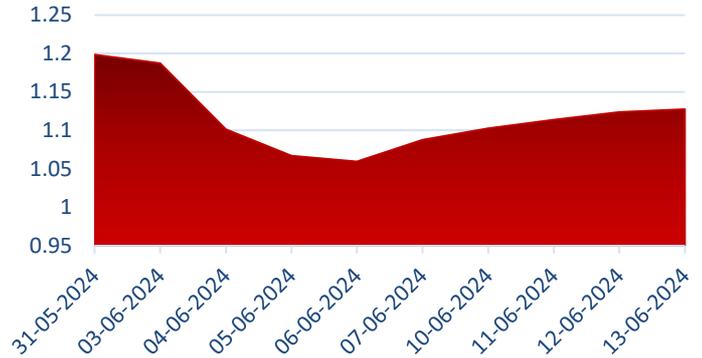
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NIFTY FII Long Short Ratio



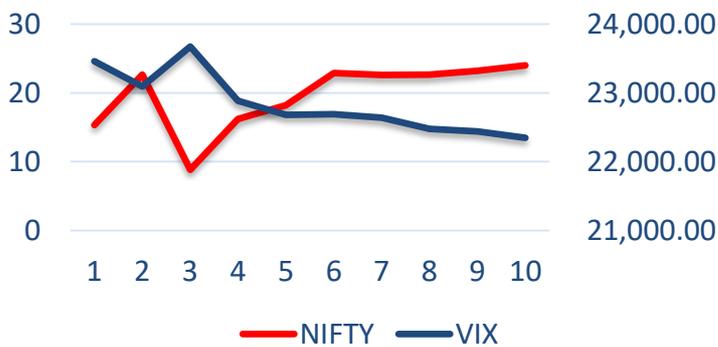
The Nifty FII Long Short Ratio inching higher from 2.48 to 2.98. This shows that FIIs have increased their long positions. The FIIs are continuously buying in this series which indicates they are expecting market to move higher.

PCR



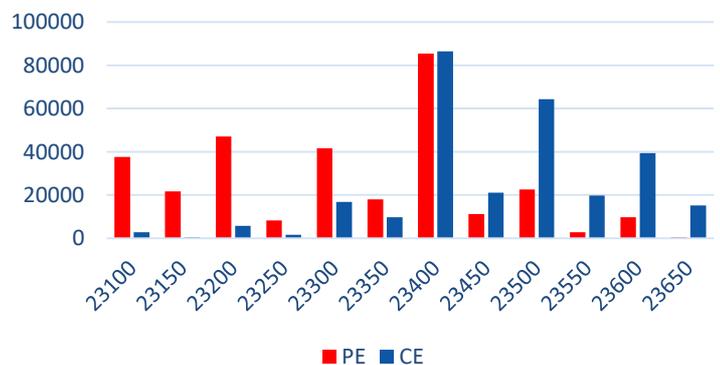
The Nifty PCR increased from 1.1239 to 1.1275, indicating PE writers are adding position. PE writer increasing indicates that the market participant are expecting market to trade flat to high.

NIFTY & VIX



With the VIX falling for seven consecutive days, there's a notable decrease in volatility and risk. The current VIX level of 13.4875 suggests a potential movement of 0.85% either upside or downside (1 standard deviation).

Nifty Daily OI



CE writers have been aggressively selling at the 23400 strike, followed by the 23500 strike, while PE writers are predominantly active at the 23400 level, followed by 23200. This indicates that market participants are not accepting a major move.

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BNF at a Pivotal Juncture

BANKNIFTY 49912.65 +-2.3 0.0%



- An decrease in OI and fall in price indicates Long Liquidation in the market.
- The BNF FII LS ratio is standing at 1.35 compared to previous day 2.08 which indicates that the FII's has sq. off there long position and added short position aggressively.
- The Put-Call Ratio (PCR) stands at 0.99, from the previous day's 1.02, indicating a tug of war between Put (PE) and Call (CE) writers.
- The short build-up in CE at 50000 followed by 50100 strike, and well as SB at 49900PE followed 49500 indicates that the market participant are expecting market to trade in a range.
- Till the time market is able to sustain above 49800 market is expected to move higher towards 50000-50350 levels. If 49800 is taken out would lead to a downward move towards 49500-49200 levels.

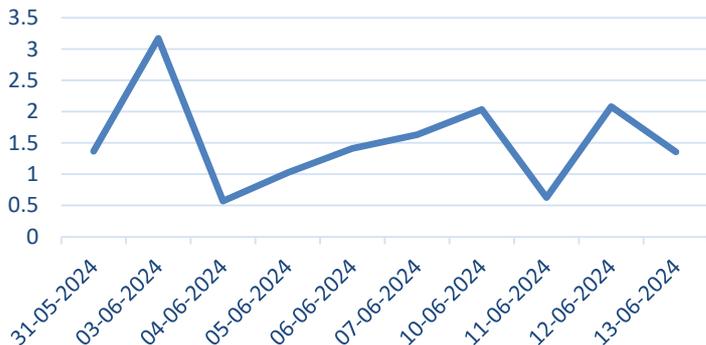
	SUPPORT	RESISTANCE
BNF	49500/49200	50200/50500
	ADVANCE	DECLINE
BNF	5	7

	PRICE	OI
Near	49912.65	2328120
Next	50161.2	276360
Far	50424.35	82185

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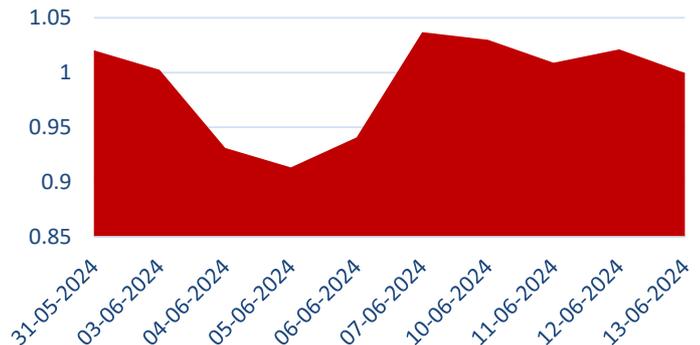


BNF FII Long Short Ratio



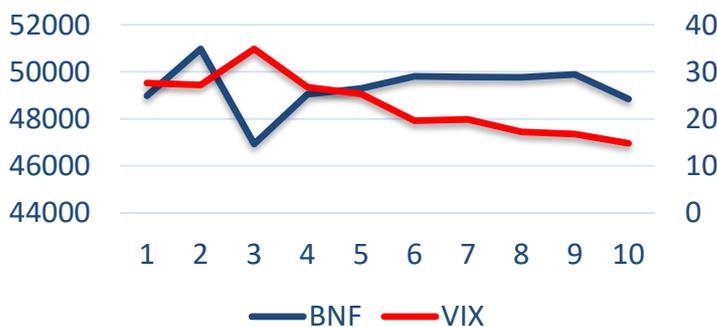
The BNF FII Long Short ratio has decreased from 2.08 to 1.35 which indicates FII's have sq. off their long position and added new short position.

BNF PCR



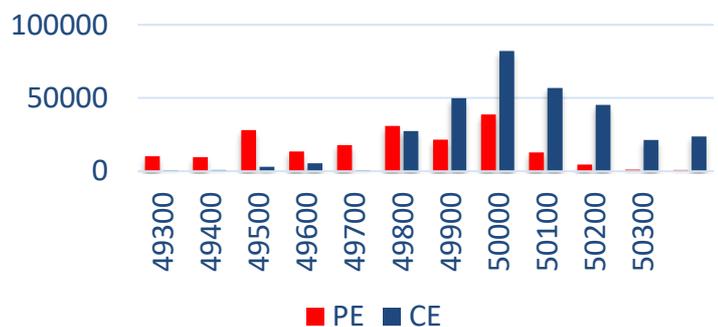
The BNF PCR has decreased from 1.02 to 0.99, indicating a balance between PE and CE writers. This reflects a tug of war scenario, suggesting that market participants are not anticipating a significant move.

BNF & VIX



A decline in VIX indicates a decrease in volatility. Based on the VIX, a 1 standard deviation move can be expected to be 0.93% upside or downside.

BNF Daily OI



The highest Call (CE) writing is observed at the 50000 levels, followed by the 50100 levels, while the highest Put (PE) writing is seen at the 50000 level, followed by the 49700 levels. This indicates that market participants are expecting market to trade between 49500-50200.

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Participant wise Future Index OI

Participant	Long	Short	Ratio
Client	372405	343105	1.085396599
DII	109045	118946	0.916760547
FII	220308	255148	0.863451801
Pro	79882	64441	1.239614531

Participant wise Future Stock OI

Participant	Long	Short	Ratio
Client	2088411	259772	8.0394
DII	188594	2816408	0.066963
FII	2089235	1583036	1.319765
Pro	556747	263771	2.110721

Long Build-up

Symbol	Price	Price (Chng %)	OI (Chng %)
OFSS	9683.40	10.43	29.22
GUJGAS	633.20	4.75	9.54
DIXON	10880.35	5.30	7.55
ALKEM	5111.70	0.32	7.14
IPCALAB	1193	1.35	6.48

Short Build-up

Symbol	Price	Price (Chng %)	OI (Chng %)
MARICO	613.30	-2.85	26.77
AMBUJA CEM	665.75	-0.74	8.80
TATACOMM	1883	-0.81	6.79
BRITANIA	5398.90	-1.15	4.54
LAURASLAB	439.95	-0.13	3.54

Short Covering

Symbol	Price	Price (Chng %)	OI (Chng %)
LTF	173.90	3.24	-11.23
HCLTECH	1445.20	0.14	-10.47
HDFCLIFE	591.50	3.29	-8.27
BALRAMCHIN	441.80	5.19	-6.63
SHRIRAMFIN	2686.65	1.26	-6.08

Long unwinding

Symbol	Price	Price (Chng %)	OI (Chng %)
DABUR	610.05	-1.71	-7.26
BHARTIARTL	1426.80	-1.02	-4.90
BANDHANBANK	194.75	-1.07	-3.45
SBILIFE	1450.85	-0.56	-2.85
SAIL	149.95	-0.79	-2.31

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