

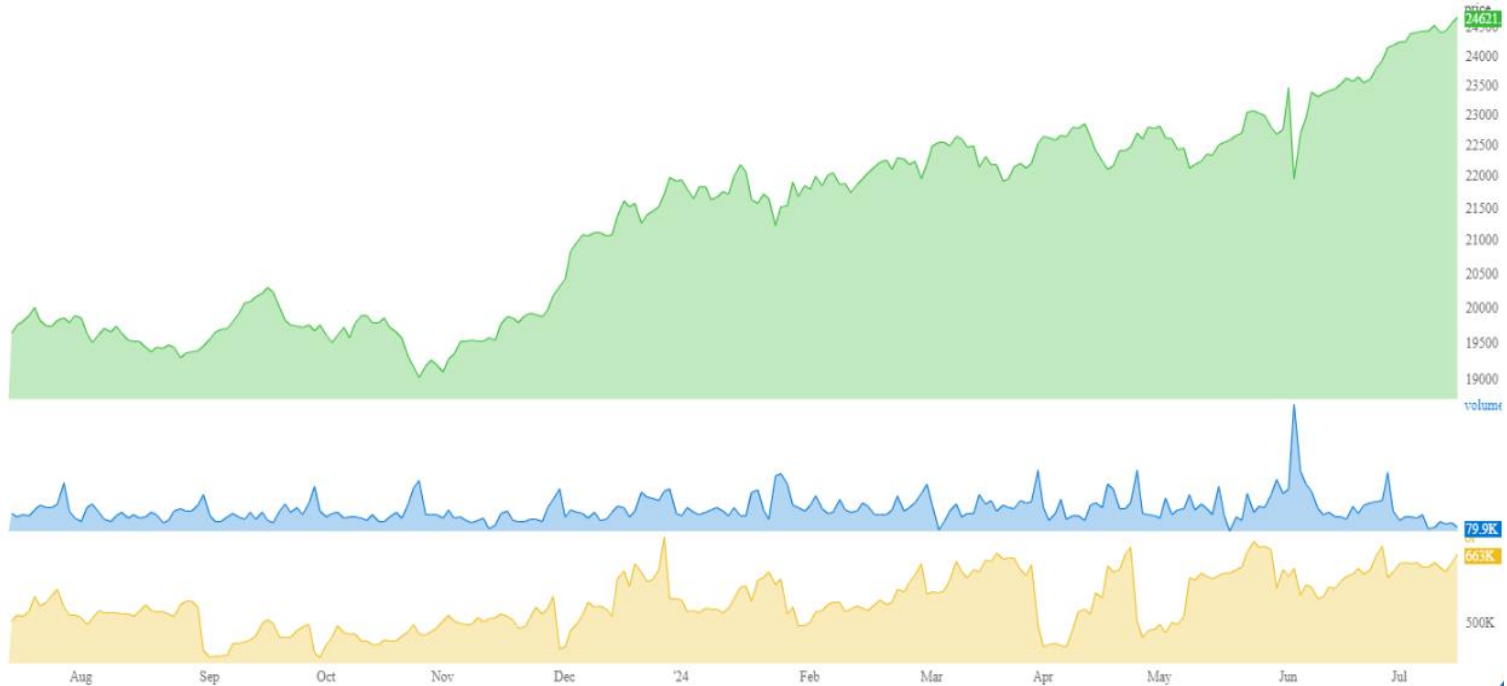
# DERIVATIVE REPORT



# Derivative Report

The Nifty index is hovering near higher levels, suggesting uncertainty or indecision among traders regarding its future direction.

NIFTY 24621.70 +100.1 ▲ 0.4%



- The market is showing a Long Build-up indicated by the combined increase in Open Interest and price. The Nifty FII LS ratio has fallen to 1.02 from the previous day's 1.95, suggesting that the FIIs are sq. of their long.
- The PCR has decreased to 1.10 from the previous day's 1.17, indicating that PE writers are more aggressive than CE writers.
- There is significant open interest at 25000 CE and 24700 CE, whereas increase in open interest at 24000 PE and 24500 PE, suggesting expectations for the market to trade in a wider range of 24000-25000 and a narrower range of 24500-24700.
- The VIX has decreased to 14.22 from the previous 14.18, signifying a rise in volatility. The market is expected to move in a wider range of 24000-25000 and a narrower range of 24500-24700.

	SUPPORT		RESISTANCE			PRICE	OI
NIFTY 50	24500/24300		24700/25000		Near	24644.45	14351225
	ADVANCE	DECLINE	AD RATIO		Next	24757.25	2130500
NIFTY	28	22	1.27		Far	24887.85	360800
NIFTY F&O	147	39	3.79				

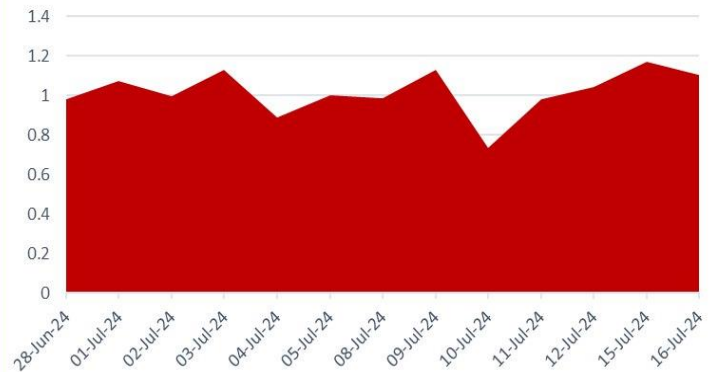
# Derivative Report

### Nifty FII LS Ratio



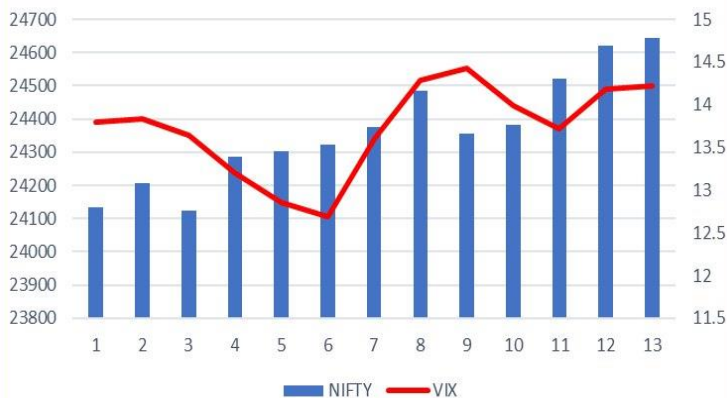
The current Long Short Ratio of Nifty FII's stands at 1.02, indicating a decrease from 1.95 compared to the previous day. This suggests that FIIs have squared off their long.

### Weekly PCR



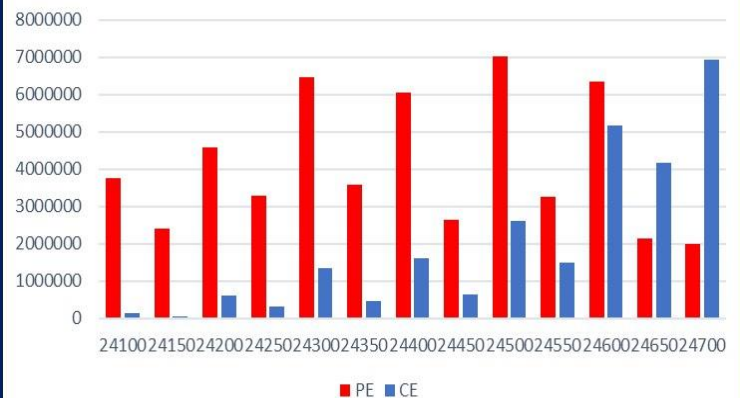
The Nifty PCR has fallen from 1.17 to 1.10, 1.10 PCR suggests that put option writers dominate call option writers, indicating that market participants anticipate the market to trade flat to positive.

### Nifty & India VIX



VIX rising from 13.72 to 14.18 shows that volatility has increased. The current VIX level of 14.18 implies a potential movement of 0.89% in either direction (1 standard deviation).

### Nifty Option OI



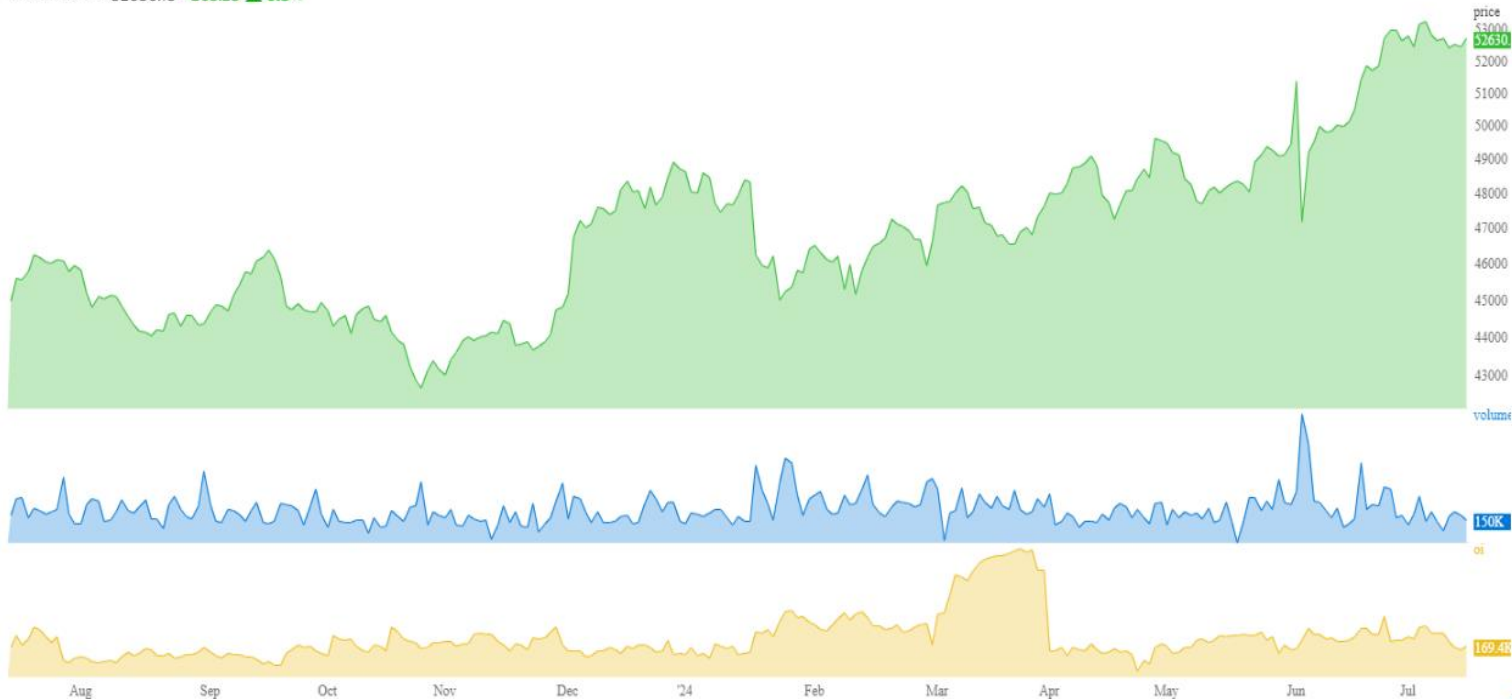
The level with the highest CE activity is 24700, followed by 24600, showing fresh Short Buildup. Short Covering was observed at 24500 and 24400 CE levels. On the PE side, the most activity was witnessed at 24500 and 24300 levels, indicating fresh Short Buildup.

# Derivative Report



## Bank Nifty at crucial level

BANKNIFTY 52630.15 +263.25 ▲ 0.5%



- The combination of a decrease in open interest and a decrease in prices suggests a buildup of long liquidation in the market. The BNF FII LS ratio is currently at 0.84, down from the previous day's 1.30, indicating that FIIs have squared off their long positions.
- The Put-Call Ratio (PCR) has risen to 1.34 from the previous day's 1.13, suggesting that put option writers are initiating new short positions.
- The highest call option (CE) activity is seen at 52500 & 55000, indicating a fresh buildup of short positions. On the put option (PE) side, the highest open interest is observed at 52500 & 52000 levels, where a fresh short buildup was observed.
- It is expected that BNF will continue to trade higher as long as it respects the 52300 level.

	SUPPORT	RESISTANCE
BNF	52300/52000	53000/53500
	ADVANCE	DECLINE
BNF	5	7

	PRICE	OI
Near	52529.05	2084670
Next	52708	300990
Far	53007.65	65445

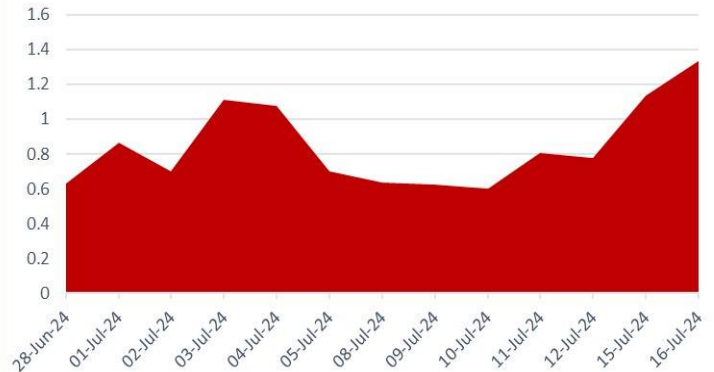
# Derivative Report

**BNF FII LS Ratio**



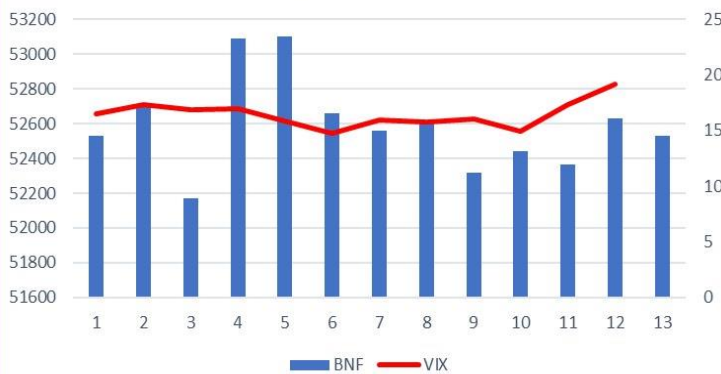
The long-short ratio in BNF for FII has dropped from 1.31 to 0.84, suggesting that FII's have sq. off their long positions. Previously, there was a 56.7% open long position, and now approximately 45.6% long positions are open in BNF.

**Weekly PCR**



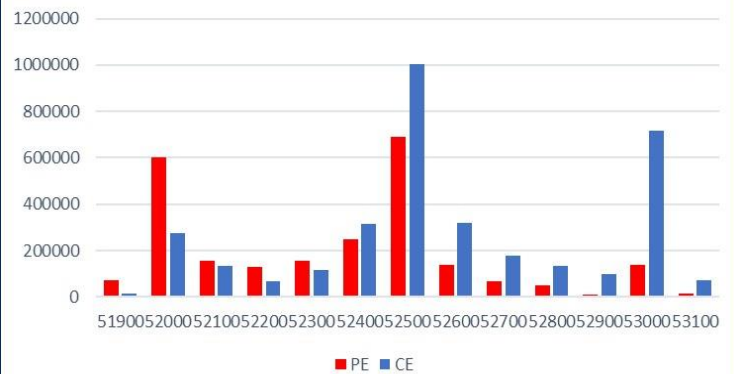
The BNF PCR has risen from 1.13 to 1.33, suggesting that PE writers are initiating new short positions.

**BNF & BNF VIX**



VIX rising signifies higher volatility. According to VIX, a 1 standard deviation change is likely to result in a 1.27% increase or decrease.

**BNF Daily Option**



The highest activity is seen at the 52500 level where maximum writing is seen which will act as a pivot level.



# Derivative Report



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