

DERIVATIVE REPORT

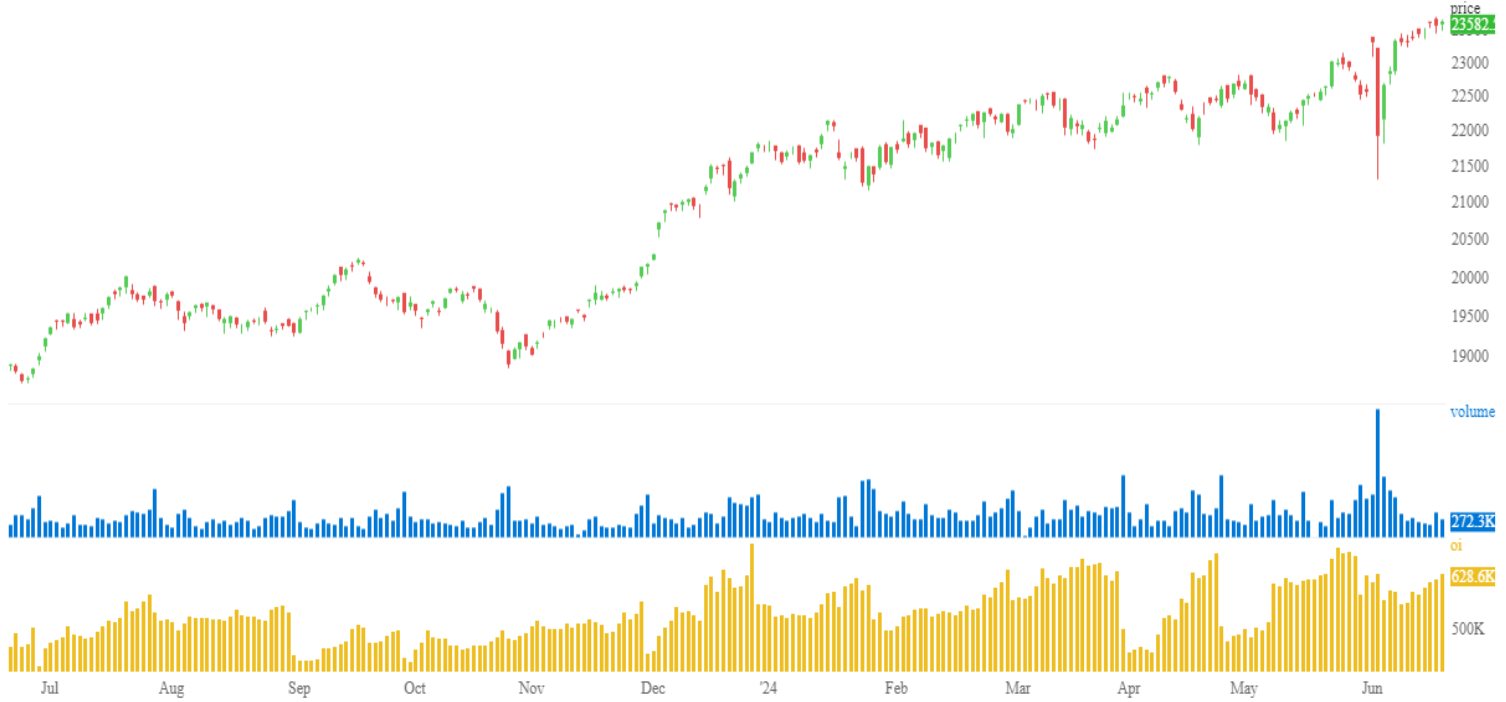


Derivative Report



Nifty at crucial junction

NIFTY 23582.50 +78.9 ▲ 0.3%



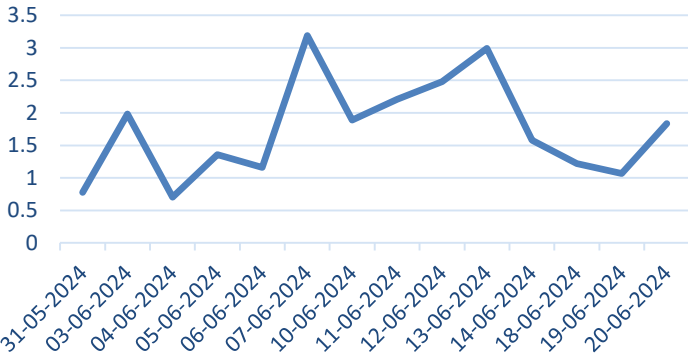
- An increase in OI and increase in price indicates Long Build-up in the market.
- The Nifty FII LS ratio is standing at 1.83 compared to previous day 1.06 which indicates that the FII's have increased their long position.
- The PCR standing at 1.171 from previous day 1.127 indicating PE writers are steadily increasing the position.
- CE buildup at 23450 followed by 23500, whereas SB at 23500 followed by 23400 level is indicating the market participant are expecting market to trade above 23500.
- VIX of 13.34 compared to previous 13.71 indicates decrease in volatility.
- Market at crucial junction, index trading below 23500 will lead a downward move toward 23300 followed by 23200, on the upside index trading above 23650 would lead and upward move towards 23750 followed by 23900 levels

	SUPPORT	RESISTANCE		PRICE	OI
NIFTY 50	23500/23400	23650/23750	Near	23582.5	12319175
			Next	23700.3	2831075
			Far	23820.1	564475

	ADVANCE	DECLINE	AD RATIO
NIFTY	28	21	1.33
NIFTY F&O	128	58	2.20

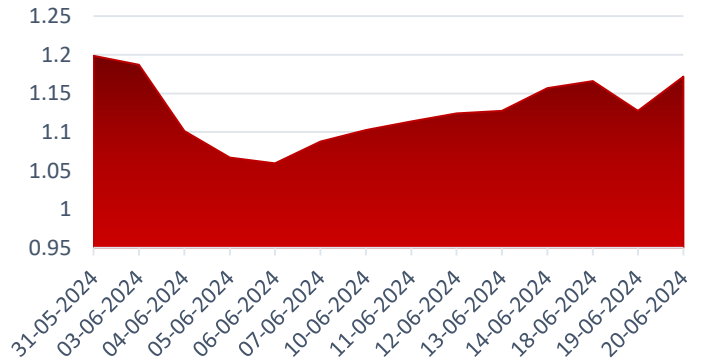
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NIFTY FII Long Short Ratio



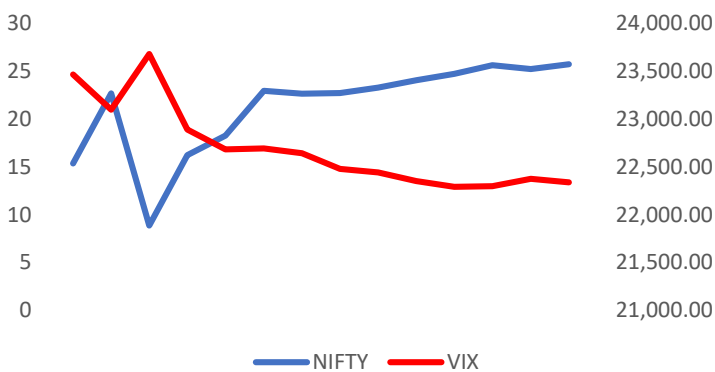
The Nifty FII's Long Short Ratio is currently at 1.83, up from 1.06 the previous day, suggesting that FIIs have squared off their short positions and increased their long positions.

PCR



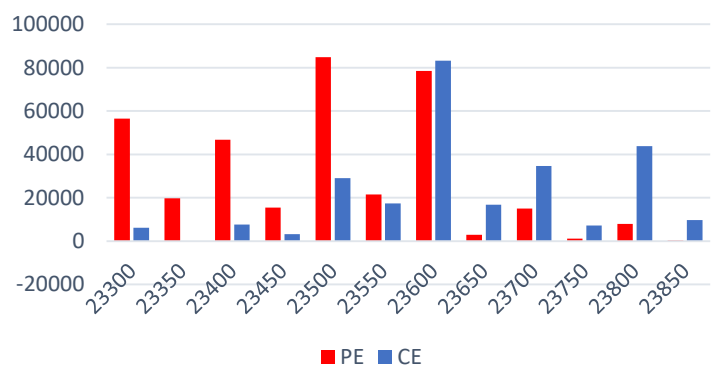
The Nifty PCR increase from 1.127 to 1.17, indicating an increase in PE writing in the market.

NIFTY & VIX



Decrease in VIX from 13.71 to 13.34 indicates a decrease in volatility. The current VIX level of 13.34 suggests a potential movement of 0.84% either upside or downside (1 standard deviation).

Nifty Daily OI

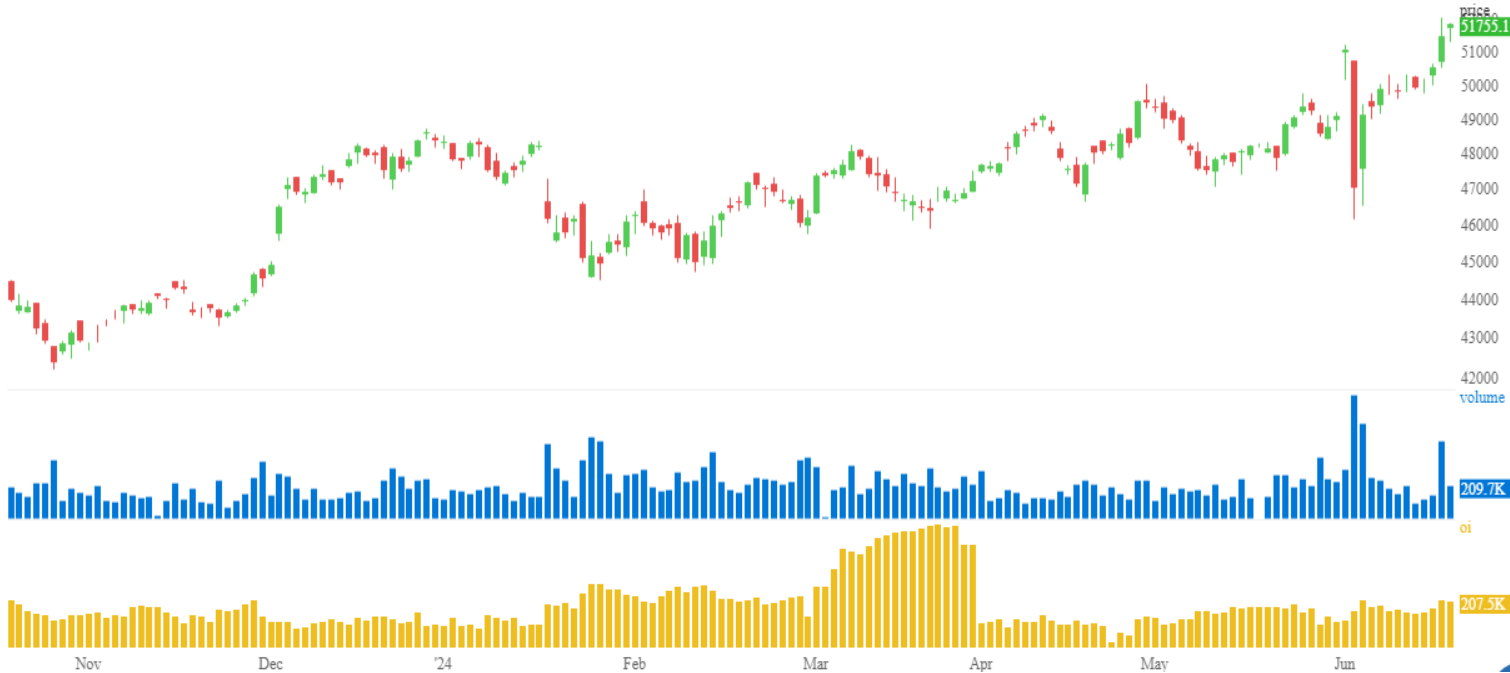


PE writers have been aggressively selling at the 23500 strike, followed by the 23600 strike, while CE writers have shifted at 23800 level followed by 23700 indicating the participant are expecting market to trade near 23700-800 levels.

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Bank Nifty Continuing its upward move.

BANKNIFTY 51755.10 +401.7 ▲ 0.8%



- An decrease in OI and increase in price indicates Short Covering in the market.
- The BNF FII LS ratio is standing at 1.10 compared to previous day 2.36 which indicates that the FII's has sq. off there long position and added short position.
- The Put-Call Ratio (PCR) stands at 1.20, from the previous day's 1.34, indicating CE writers adding fresh short position.
- A LB at 51800 followed by 52000 CE, and well as SB at 51500 PE followed 51700 indicates that the market participant are expecting market to trade above 51700 levels.
- Till the time market is able to sustain above 51700 market is expected to move higher towards 52000-52200 levels. If 51700 is taken out it would lead to a downward move towards 51500-51200 levels.

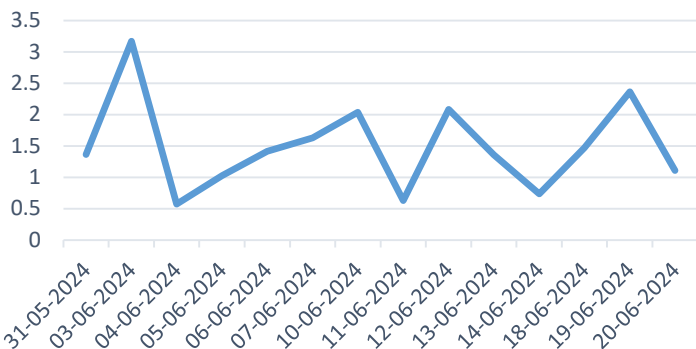
	SUPPORT	RESISTANCE
BNF	51500/51200	52000/52200
	ADVANCE	DECLINE
BNF	10	2

	PRICE	OI
Near	51755.1	2233530
Next	51904.45	662880
Far	52160.2	216660

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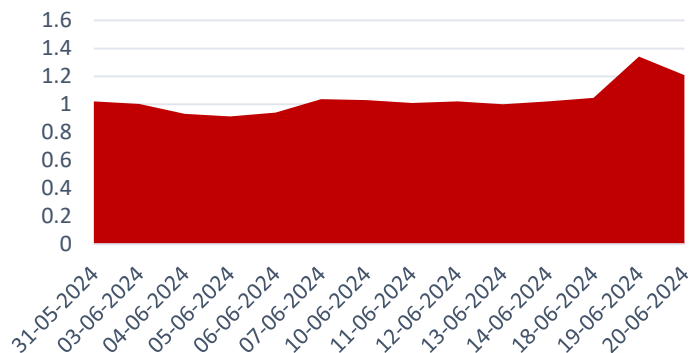


BNF FII Long Short Ratio



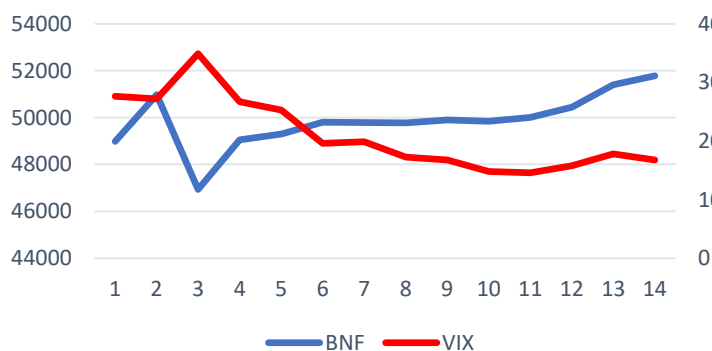
The BNF FII Long Short ratio has decreased from 2.36 to 1.10 which indicates FII's squaring of their long position in the Index.

BNF PCR



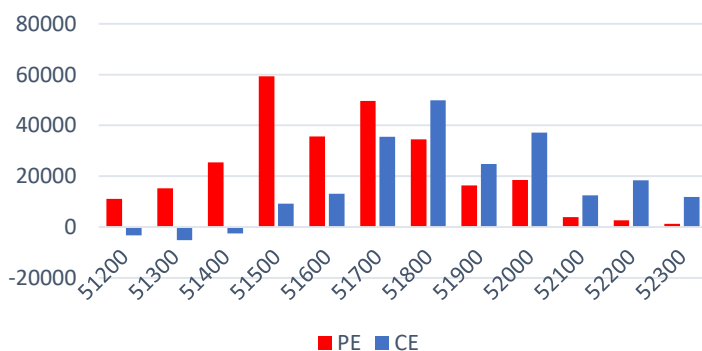
The BNF PCR has decreased from 1.34 to 1.20, indicating CE writers adding new position.

BNF & VIX



A decrease in VIX indicates an decrease in volatility. Based on VIX, a 1 standard deviation move can be expected to be 1.05% upside or downside.

BNF Daily OI



Highest CE writing is seen at 51800 level followed by 52000 which will act as a resistance for the market. On the PE side 51500 strike has seen the highest writing followed by 51500 which will act as support.

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Participant wise Future Index OI

Participant	Long	Short	Ratio
Client	356702	423648	0.841977302
DII	95857	137643	0.696417544
FII	305029	232564	1.311591648
Pro	111630	75363	1.481230843

Participant wise Future Stock OI

Participant	Long	Short	Ratio
Client	2164861	280687	7.712723
DII	204427	2810128	0.072747
FII	2167039	1751576	1.237194
Pro	650255	344191	1.889227

Long Build-up

Symbol	Price	Price (Chng %)	OI (Chng %)
GNFC	767.20	10.14	30.02
COROMAN DEL	1646.70	4.62	14.78
GRASIM	2496.95	2.10	12.69
TATACHEM	1158.15	4.53	10.28
METROPOLIS	1951.60	0.04	9.82

Short Build-up

Symbol	Price	Price (Chng %)	OI (Chng %)
PFC	482.70	-3.47	4.47
UBL	2093.15	-0.33	3.93
MFSL	987.15	-0.16	2.40
CANFINHOME	864.10	-0.33	2.03
CONCOR	1099.15	-0.56	2.00

Short Covering

Symbol	Price	Price (Chng %)	OI (Chng %)
CHAMBALFERT	556.85	19.15	-35.39
INDIACEM	233.40	6.89	-20.86
BANDHANBANK	208	4.37	-14.28
ICICIBANK	1154.50	0.90	-12.15
INDUSTOWER	337.35	0.63	-10.50

Long unwinding

Symbol	Price	Price (Chng %)	OI (Chng %)
M&M	2878	-2.02	-8.77
BSOFT	688.20	-0.36	-8.47
HAL	5289.70	-0.52	-8.20
ULTRACEMCO	10923.60	-0.69	-7.90
ABFRL	318.10	-1.27	-6.73

Security In Ban

BALRAMCHIN	BSOFT	HAL	GNFC	HINDCOPPER	INDUSTOWER	PEL	
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