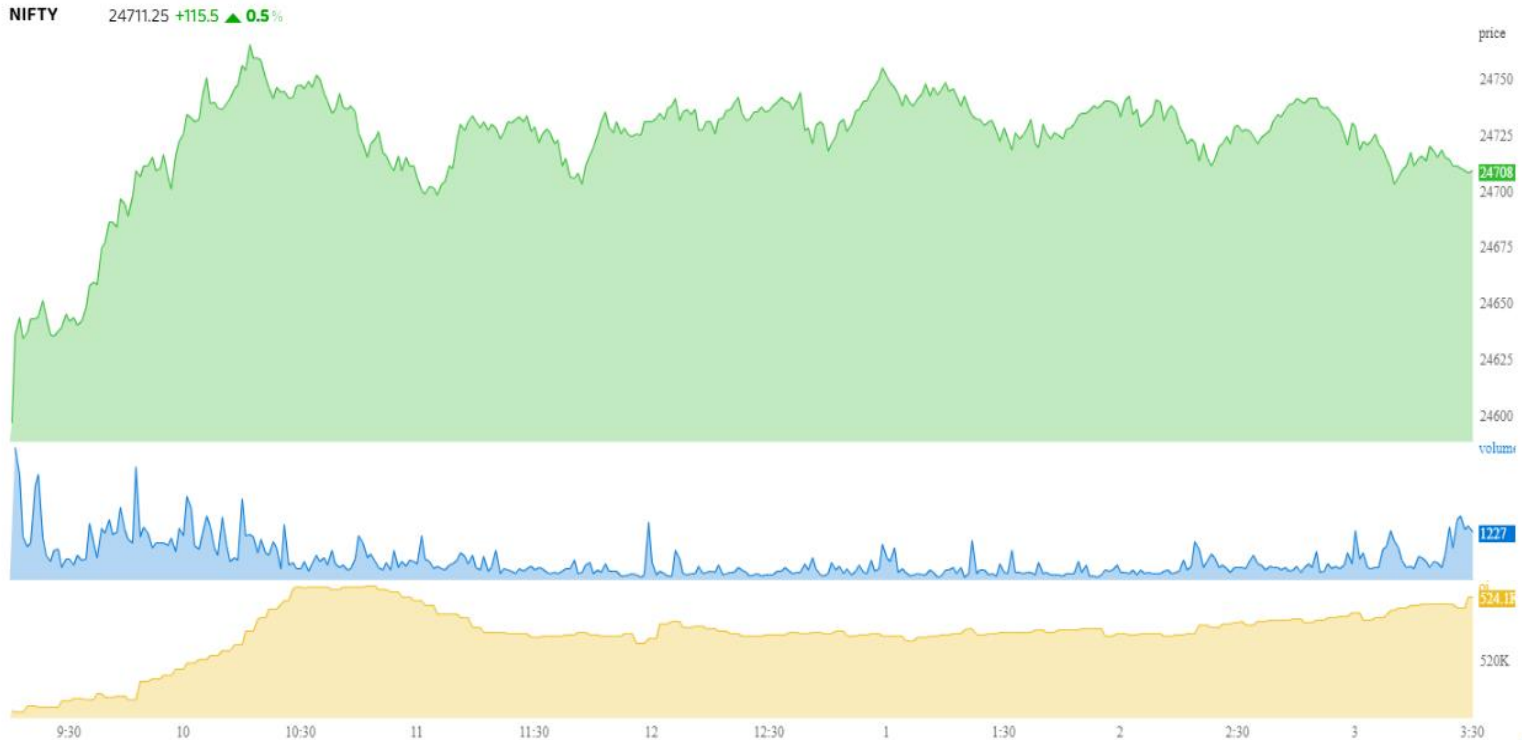


DERIVATIVE REPORT



Derivative Report

Nifty moving towards 25000 marks



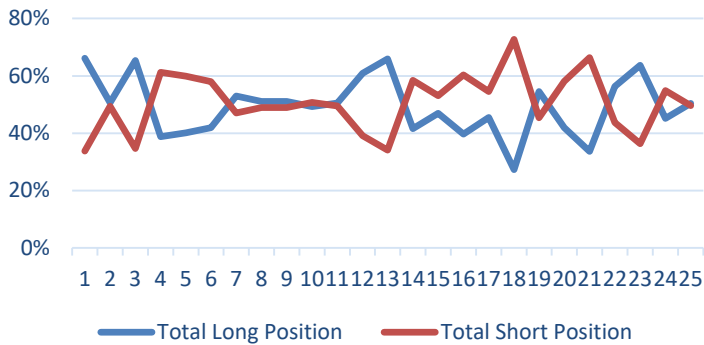
- The Nifty Index traded above the 24,700 level but failed to close above it, resulting in profit booking during the final hour of the day.
- The index is forming higher highs (HH) and higher lows (HL) on the daily timeframe, indicating an uptrend.
- Foreign Institutional Investors (FIIs) are neutral on the Nifty Index, holding a balanced position with 50% long and 50% short.
- The highest open interest (OI) at the 24,800 level will act as resistance for the current week, while support is expected at 24,400.
- The market is anticipated to trade near the 24,800 level as long as it remains above 24,600.
- If the Nifty manages to trade above 24,800, it could potentially move towards the 25,000 levels.

	SUPPORT	RESISTANCE		PRICE	OI
NIFTY 50	24600/24400	24800/25000	Near	24711.25	10772675
			Next	24841.15	1697150
			Far	24964.2	397825

	ADVANCE	DECLINE	AD RATIO
NIFTY	38	12	3.16
NIFTY F&O	138	47	2.93

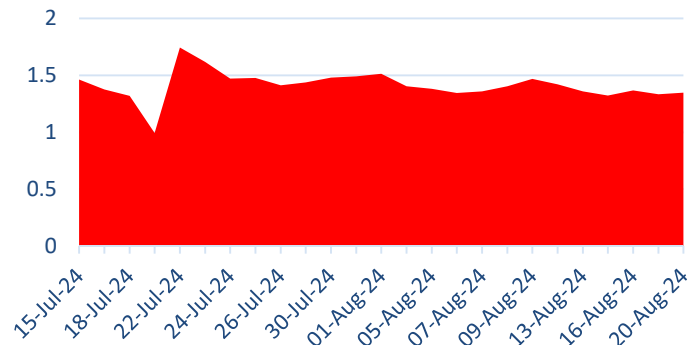
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FII's Nifty Contract



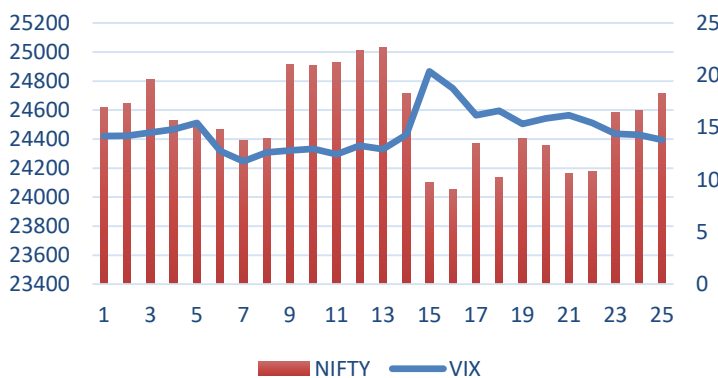
FII's are currently holding 50% long and 50% short contract in Nifty Index.

PCR



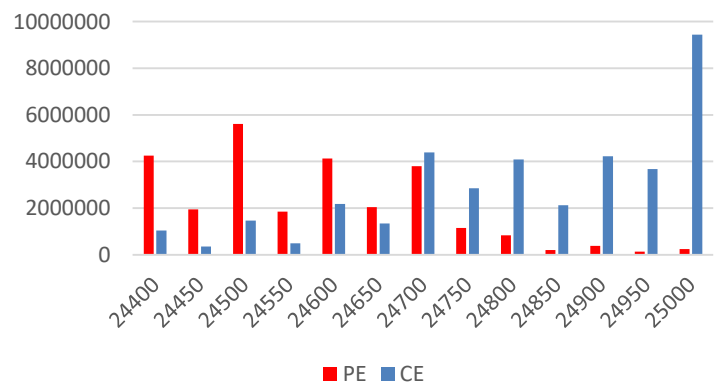
The Nifty monthly Put-Call Ratio (PCR) is currently at 1.35, up from 1.33, indicating that call writers are increasing their short positions. Meanwhile, the weekly PCR is at 1.13, suggesting a tug-of-war between call and put writers.

Nifty & India Vix



In yesterday's trading session, the VIX decreased by approximately 3.46%, signaling a reduction in volatility. It is expected that the VIX will trade within a range of 11 to 18 over the coming days.

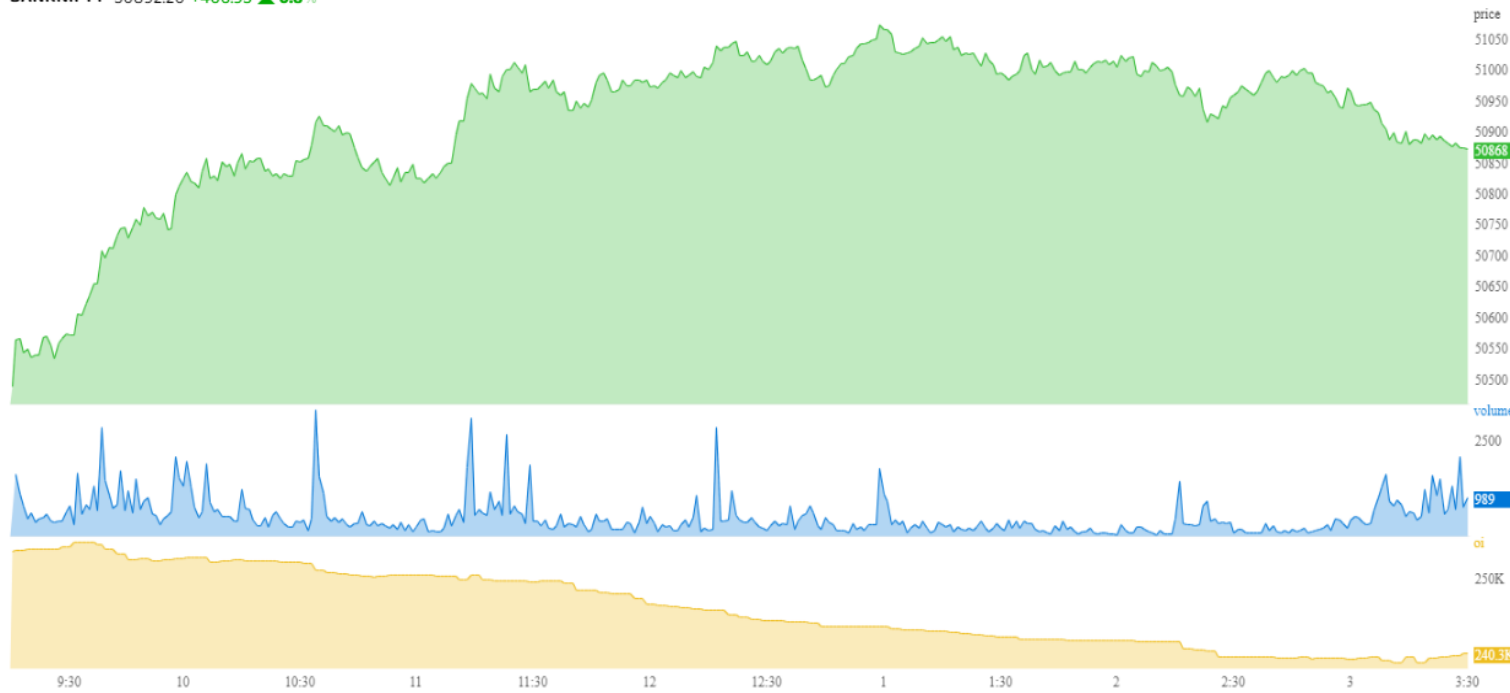
Nifty Daily OI



The highest open interest (OI) on the call side is at the 25,000 strike price, with substantial OI also at the 24,900 strike price. These levels are expected to act as strong resistance in today's trading session. On the put side, the 24,500 strike price, followed by the 24,400 strike price, has the highest OI and is likely to serve as significant support for today's session.

Banking Index hovering towards 51000 marks

BANKNIFTY 50892.20 +406.95 ▲ 0.8%



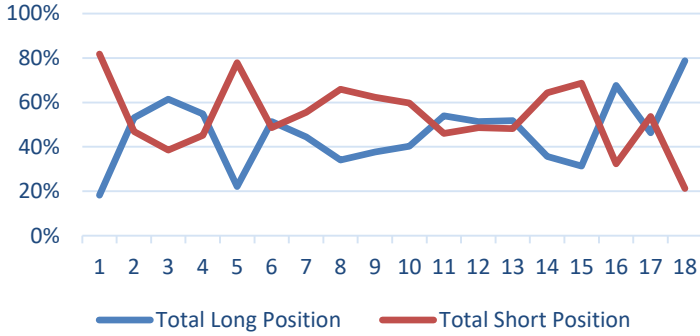
- The Bank Nifty is forming higher highs (HH) and higher lows (HL) on the daily timeframe, indicating a bullish trend in the index.
- Foreign Institutional Investors (FIIs) have increased their long positions in the banking index is 79%, marking the first significant buying of this magnitude in the August series.
- The weekly Put-Call Ratio (PCR) of 1 suggests a balance between call and put participants. On the options front, the highest open interest (OI) is observed at the 51,000 call option, where a short buildup is forming, indicating resistance.
- Conversely, at the 50,500 put option, fresh short positions are emerging, suggesting support. A weekly expiry below the 51,000 level is anticipated.

	SUPPORT	RESISTANCE
BNF	50500/50200	51000/51250
	ADVANCE	DECLINE
BNF	12	0

	PRICE	OI
Near	50892.2	2772450
Next	51206.05	638100
Far	51489.35	85485

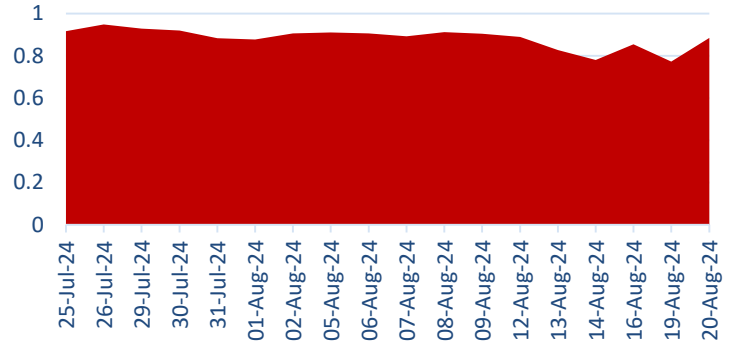
Derivative Report

BNF Contracts



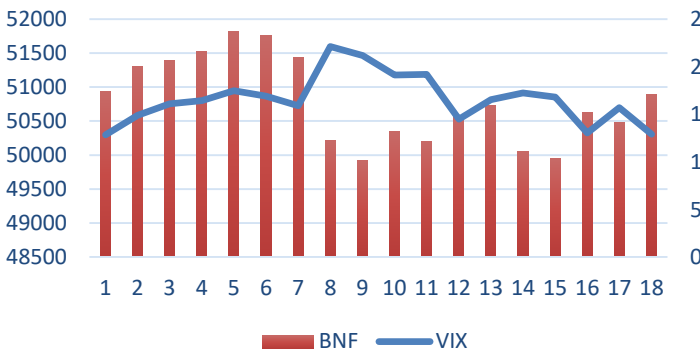
The current contracts held by Foreign Institutional Investors (FIIs) in the Banking Index reveal substantial long-side involvement. At present, 79% of the contracts are long, while 21% are short.

PCR



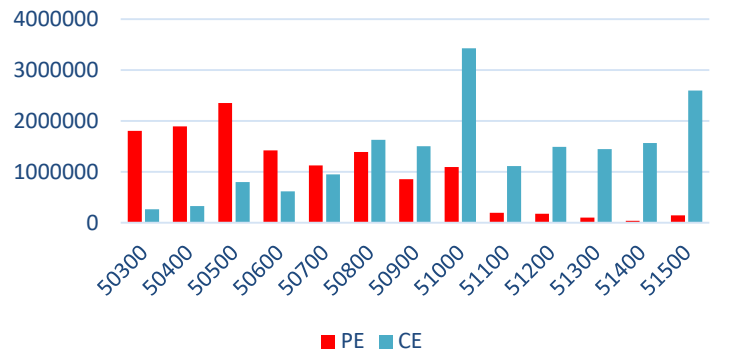
The Put-Call Ratio (PCR) for the Bank Nifty is currently 0.89, reflecting a rise in put writing. Additionally, the weekly PCR is at 1.02, indicating a tug of war between CE and PE participants.

BNF VIX



The Bank Nifty VIX is currently at 12.9. With this level of volatility, a one standard deviation move implies a potential price change of approximately $\pm 0.81\%$ for the Bank Nifty.

BNF Daily Option



The highest open interest (OI) is observed at the 51,000 call (CE) strike, likely indicating a strong resistance level in the market. Conversely, the 50,000 put (PE) strike has the highest OI on the put side, suggesting it will likely act as support.

Derivative Report



Participant wise Future Index OI

Participant	Long	Short	Ratio
Client	363843	327975	1.109361994
DII	81263	147489	0.550976683
FII	283734	257500	1.101879612
Pro	72675	68551	1.060159589

Participant wise Future Stock OI

Participant	Long	Short	Ratio
Clients	2263041	329357	6.8710882
DII	190174	3116749	0.0610168
FII	2396442	1774784	1.3502725
Pro	678956	307723	2.2063869

Long Build-up

Symbol	Price	Price (Chng %)	OI (Chng %)
ICICIPRULI	745.5	3.46%	13.91%
NATIONALUM	172.45	0.30%	11.41%
COFORGE	6136.25	0.92%	8.04%
TRENT	6794.2	1.31%	7.61%
HINDPETRO	397.6	2.30%	6.39%

Short Build-up

Symbol	Price	Price (Chng %)	OI (Chng %)
UBL	1942.45	-1.63%	9.56%
PVRINOX	1508.9	-1.01%	7.14%
BHARTIARTL	1452.95	-1.41%	5.55%
GUJGASLTD	589.85	-0.47%	4.31%
CIPLA	1567	-0.76%	4.21%

Short Covering

Symbol	Price	Price (Chng %)	OI (Chng %)
BALRAMCHIN	568.2	6.56%	-17.82%
MOTHERSON	189.34	1.42%	-6.37%
INDIAMART	2906.1	3.29%	-5.09%
BALKRISIND	2837.25	1.18%	-4.97%
HINDALCO	672.65	2.09%	-4.62%

Long unwinding

Symbol	Price	Price (Chng %)	OI (Chng %)
BSOFT	614.85	-1.69%	-5.82%
HINDCOPPER	319	-1.79%	-4.72%
AARTIIND	620.7	-0.11%	-2.64%
PIIND	4326.1	-0.11%	-1.66%
SUNTV	789.1	-2.33%	-0.95%

Security In Ban

AARTIIND	BALRAMCHIN	ABFRL	HINDCOPPER	BANDHANBNK	BSOFT	CHAMBLFERT	GRANULES
INDIACEM	INDIAMART	LICHSGFIN	MANAPPURAM	PNB	RBLBANK	SAIL	SUNTV
GNFC	NATIONALUM	PEL					

Derivative Report



Sr. Technical Equity Research Analyst Mr. Kunal Kamble

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