

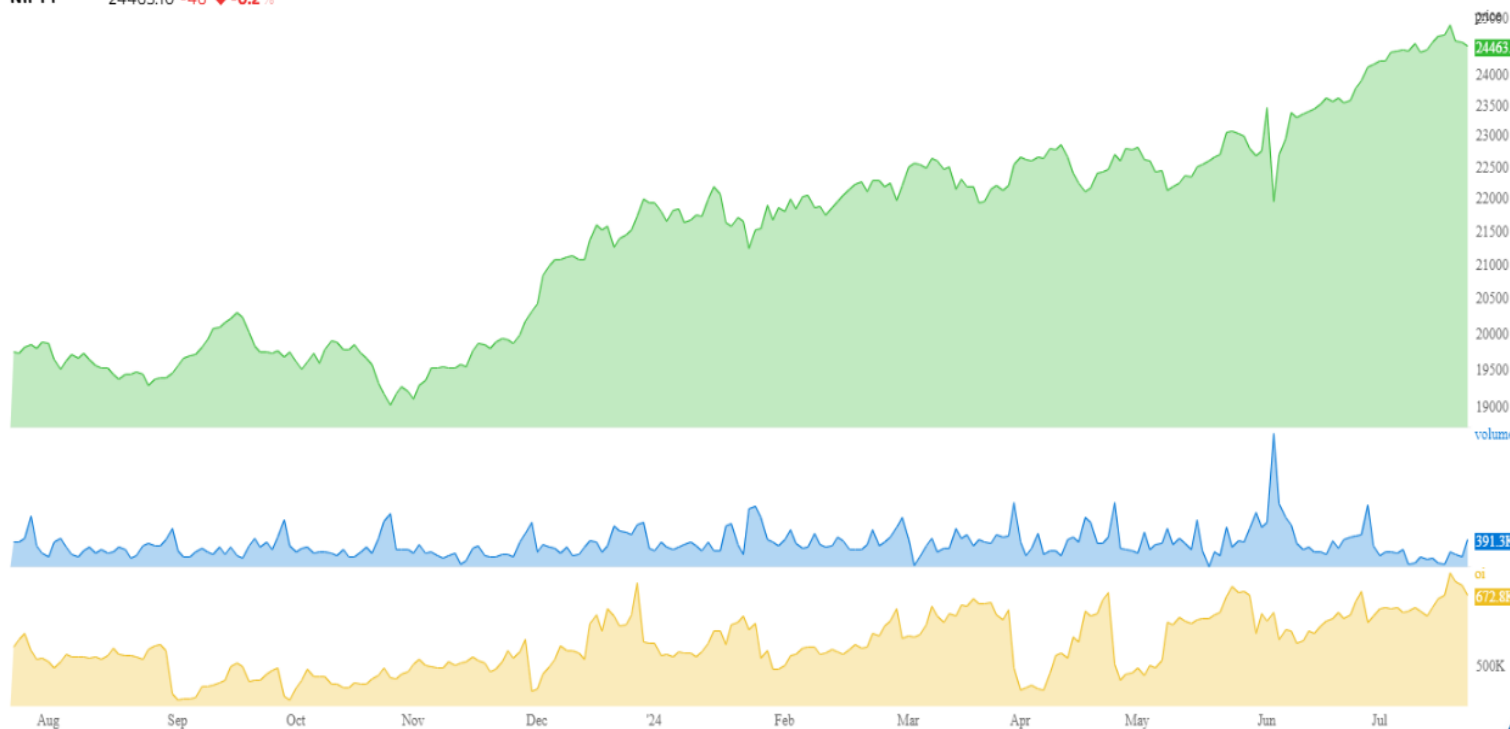
DERIVATIVE REPORT



Derivative Report

24500 acting as a magnet

NIFTY 24463.10 -46 ▼-0.2%



- The market is showing a Long Liquidation indicated by the combined decrease in Open Interest and price.
- The Nifty FII LS ratio has slightly rise to 0.72 from the previous day's 0.66.
- The PCR has decreased to 0.74 from the previous day's 0.88, indicating that CE writers have increased their position.
- The highest call option activity is observed at the 24500 level for both call option (CE) and put option (PE) writers, indicating indecisiveness in the market. The second highest writing is seen at the 24600 level on the call option side, suggesting it will act as a resistance level. On the put option side, the second highest interest is at the 24300 level, which is likely to function as a support level.
- The decrease in VIX from 15.43 to 12.75 indicates low volatility. At the current VIX level of 12.75, there is an implied potential movement of 0.80% in either direction (1 standard deviation). 24500 level is acting as a magnet for any decisive move nifty has to trade above 24600 on the upside and on the downside 24300 level

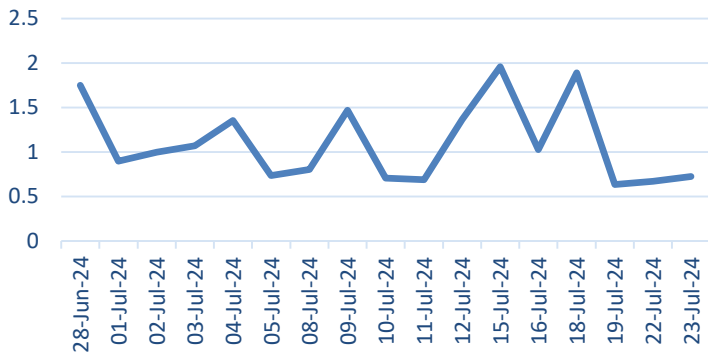
	SUPPORT	RESISTANCE
NIFTY 50	24300/24000	24600/24800

	ADVANCE	DECLINE	AD RATIO
NIFTY	20	29	0.68
NIFTY F&O	69	117	0.58

	PRICE	OI
Near	24463.1	11628100
Next	24582.45	4668725
Far	24719.65	523925

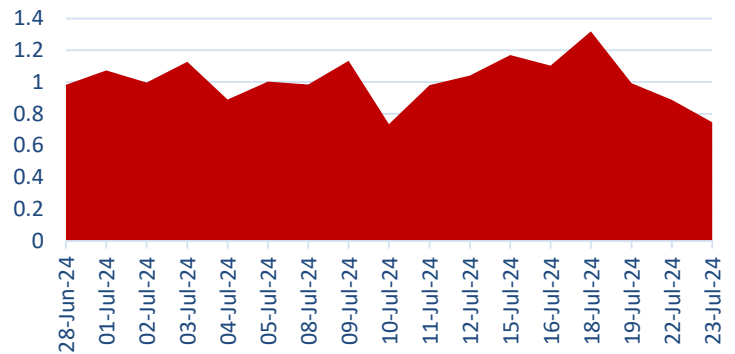
Derivative Report

Nifty FII LS Ratio



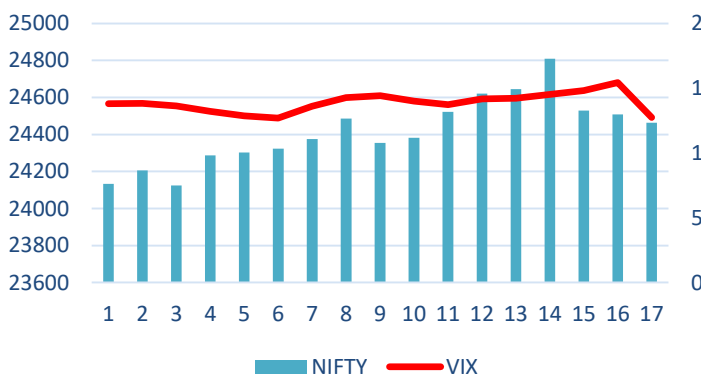
The current Long-Short Ratio of Nifty FIIs stands at 0.72, indicating a slight increase from the previous day's 0.66. FIIs currently maintain a short position of 58% and a long position of 42%.

PCR



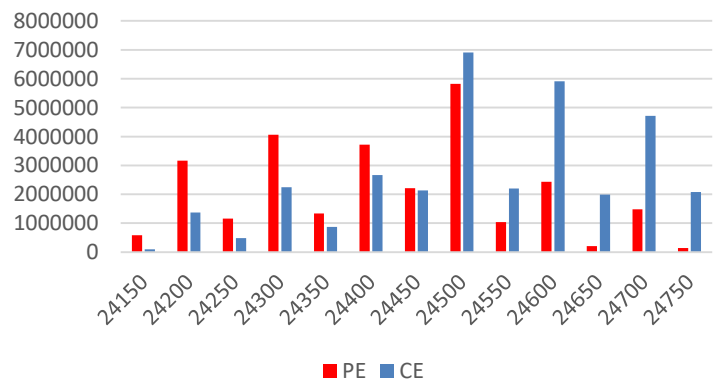
The decline in the Nifty PCR from 0.88 to 0.74 indicates an increase in selling activity among call option writers relative to put option writers.

Nifty & India VIX



The decrease in VIX from 15.43 to 12.75 suggests a reduction in volatility. At the current VIX level of 12.75, there is an implied potential movement of approximately 0.80% in either direction (1 standard deviation).

Nifty Daily OI

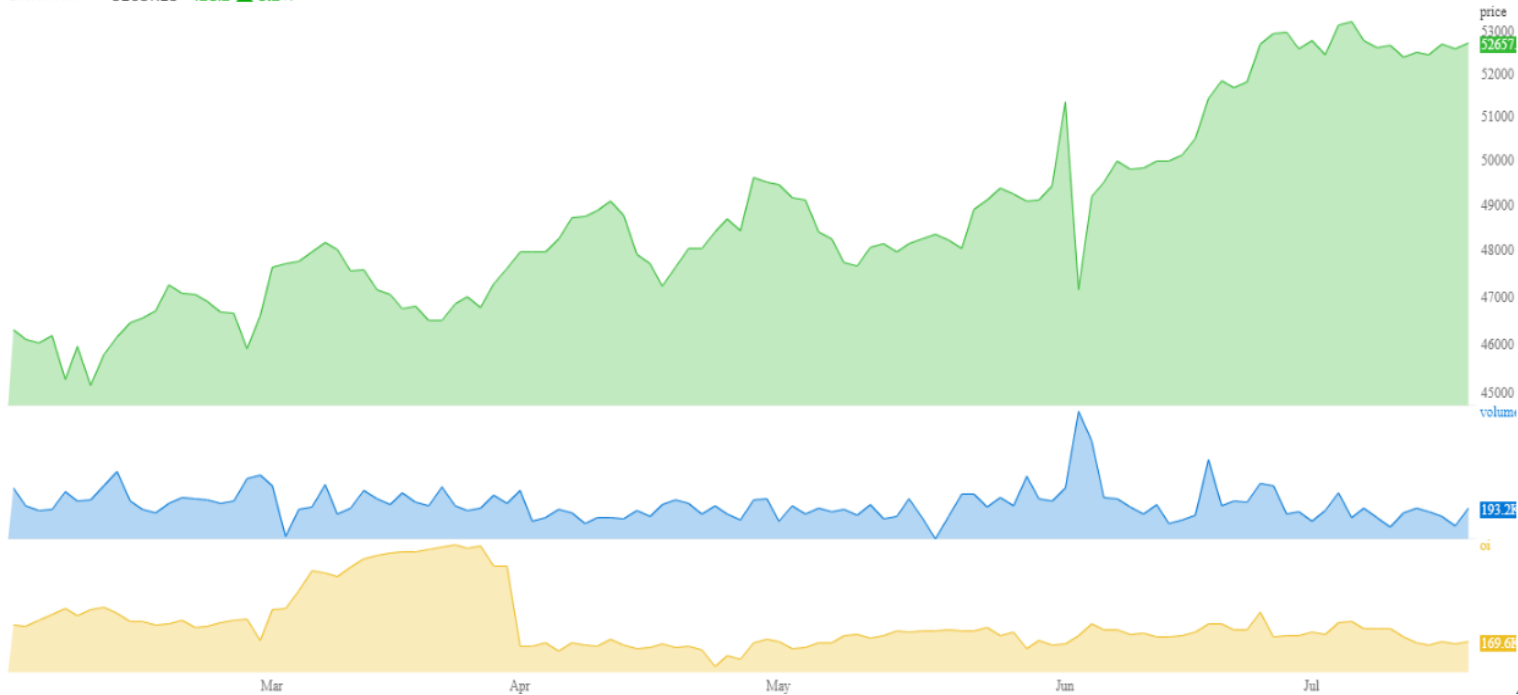


The highest call option activity is observed at the 24500 level for both call option (CE) and put option (PE) writers, indicating indecisiveness in the market. The second highest writing is seen at the 24600 level on the call option side, suggesting it will act as a resistance level. On the put option side, the second highest interest is at the 24300 level, which is likely to function as a support level.

Derivative Report

Sell on Rally

BANKNIFTY 52657.25 +128.2 ▲ 0.2%



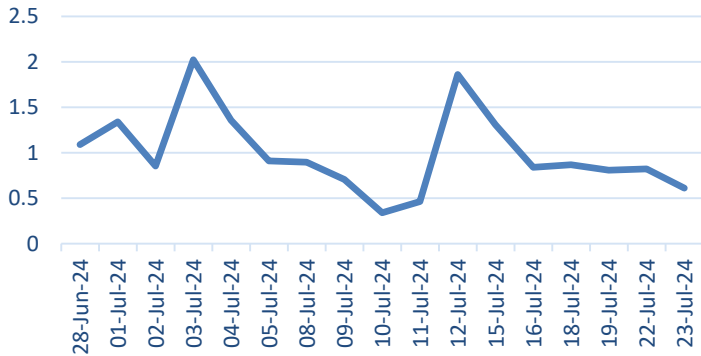
- The market is experiencing Long Liquidation, characterized by a simultaneous decrease in open interest and prices.
- Moreover, the decrease in the BNF PCR from 0.58 to 0.47 suggests an increase in call option writers compared to put option writers, indicating an expectation among participants for a flat to negative market trend.
- At the 52000 level, the highest call option activity suggests it will act as a resistance level. Conversely, the highest put option activity observed at the 51500 level indicates it will serve as a support level.

	SUPPORT	RESISTANCE
BNF	51700/51300	52250/52500
	ADVANCE	DECLINE
BNF	3	9

	PRICE	OI
Near	51818.2	1612470
Next	52042.45	594765
Far	52332.65	79350

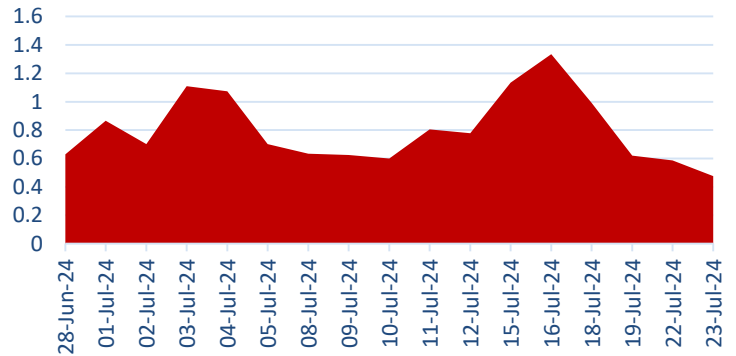
Derivative Report

BNF FII LS Ratio



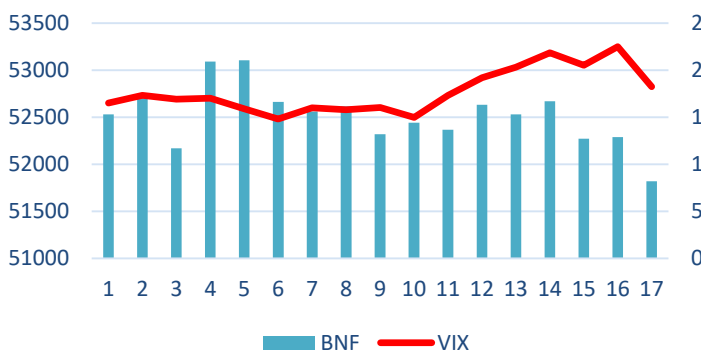
The long-short ratio in BNF for FIIs has decreased from 0.82 to 0.61, indicating that FIIs are currently holding a long position of 38% and a short position of 62%

PCR



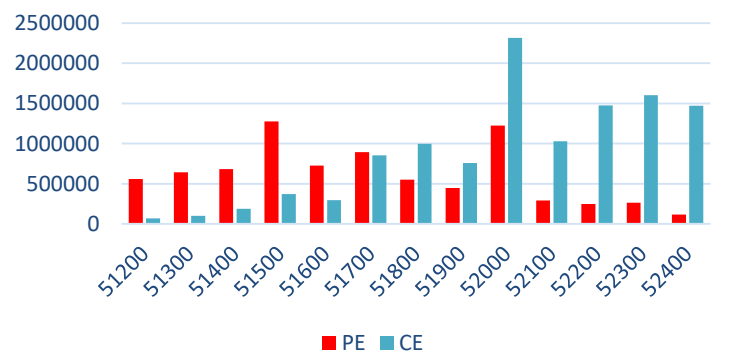
The decrease in the BNF PCR from 0.58 to 0.47 suggests an increase in call option writers relative to put option writers, which indicates that participants are expecting a flat to negative market trend.

BNF & BNF VIX



The BNF VIX is currently trading at 18.25. According to VIX levels, a 1 standard deviation change implies a potential movement of approximately $\pm 1.15\%$ in either direction.

BNF Daily Option



The highest call option activity is observed at the 52000 level, indicating it will serve as a resistance level. Conversely, on the put option side, the highest activity is seen at the 51500 level, suggesting it will act as a support level.

Derivative Report



Participant wise Future Index OI

Participant	Long	Short	Ratio
Client	320979	441128	0.727632343
DII	71085	149407	0.475780921
FII	441562	158409	2.787480509
Pro	49674	134356	0.369719253

Participant wise Future Stock OI

Participant	Long	Short	Ratio
Client	2139184	322585	6.6313809
DII	172177	3012607	0.0571522
FII	2505796	1740540	1.4396659
Pro	671776	413201	1.625785

Long Build-up

Symbol	Price	Price (Chng %)	OI (Chng %)
GODREJCP	1512.6	3.70%	16.74%
TITAN	3469.95	6.53%	11.58%
ITC	493.5	5.65%	7.50%
TORNTPHARM	3120.75	2.77%	7.23%
TATACONSUM	1254.4	3.98%	6.94%

Short Build-up

Symbol	Price	Price (Chng %)	OI (Chng %)
CANFINHOME	835.95	-0.90%	19.11%
DEEPAKNTR	2840.1	-0.66%	15.59%
MANAPPURAM	202.62	-5.98%	12.89%
IGL	535.1	-1.63%	12.09%
OBEROIRLTY	1691.3	-3.02%	10.71%

Short Covering

Symbol	Price	Price (Chng %)	OI (Chng %)
M&MFIN	293.85	0.36%	-12.03%
BALRAMCHIN	444.35	0.24%	-10.31%
INDHOTEL	624.45	0.38%	-9.32%
UBL	2011.15	0.01%	-8.11%
BATAINDIA	1563.15	1.69%	-8.07%

Long unwinding

Symbol	Price	Price (Chng %)	OI (Chng %)
CHAMBLFERT	488.4	-4.52%	-15.06%
GNFC	662.7	-3.21%	-12.72%
COROMANDEL	1584.05	-2.06%	-9.51%
HAL	4855.05	-2.82%	-9.07%
SBILIFE	1597.15	-1.58%	-8.01%

Security In Ban

GNFC	INDIACEM	SAIL				

Derivative Report



Sr. Technical Equity Research Analyst Mr. Kunal Kamble

Disclosure: Bonanza Portfolio Ltd here by declares that views expressed in this report accurately reflect view point withsubject to companies/securities. Bonanza Portfolio Ltd is responsible for the preparation of this research report and has taken reasonable care to achieve and maintain independence and objectivity in making any recommendations. Bonanza Portfolio Ltd or its associates or Analyst or his relatives may or may not hold beneficial ownership of 1% or more in the subject company at the end of the month immediately precedingthe date of publication of this research report. Bonanza Portfolio Ltd operates under the regulation of SEBI RegnNo.INH100001666 Disclaimer: This research report has been published by Bonanza portfolio Ltd and is meant solely for use by the recipient and is not for circulation. This document is for information purposes only and information / opinions/ views are not meant to serve as a professional investment guide for the readers. Reasonable care has been taken to ensure that information given at the time believed to be fair and correct and opinions based thereupon are reasonable, due to the nature of research it cannot be warranted or represented that itis accurate or complete and it should not be relied upon as such. If this report is inadvertently send or has reached to any individual, same may be ignored and brought to the attention of the sender. Preparation of this research report does not constitute a personal recommendation or take into account the particular investment objectives, financials situations, and or needs of individual clients. Past performance is not a guide for future performance. This Report has been prepared on the basis of publicly available information,internally developed data and other sources believed by Bonanza Portfolio Ltd to be reliable. This report should not be taken as the only base for any market transaction; however, this data is representation of oneof the support document among other market risk criterion. The market participant can have an idea of riskinvolved to use this information as the only source for any market related activity. The distribution of this report in definite jurisdictions may be restricted by law, and persons in whose custody this report comes, should observe, any such restrictions. The revelation of interest statements integrated in this analysis are provided exclusively to improve & enhance the transparency and should not be treated as endorsement of the views expressed in the analysis. The price and value of the investments referred to in this report and theincome from them may go down as well as up. Bonanza portfolio Ltd or its directors, employees, affiliates or representatives do not assume any responsibility for, or war rant the accuracy, completeness, adequacy and reliability of such information / opinions / views. While due care has been taken to ensure that the disclosures and opinions given are fair and reasonable, none of the directors, employees, affiliates or representatives of Bonanza Portfolio Ltd shall be liable. Research report may differ between Bonanza Portfolio Ltd RAs and other companies on account of differences in, personal judgment and difference in time horizons for which recommendations are made. Research entity has not been engaged in market making activity for the subject company. Research analyst has not served as an officer, director or employee of the subject company. Research analyst have not received any compensation/benefits from the Subject Company or third party in connection with the research report Bonanza Portfolio Ltd .Bonanza House, PlotNo.M-2, Cama Industrial Estate. Walbhat Road ,Goregaon(E),Mumbai– 400063Website:<https://www.bonanzaonline.com> SEBIRegn.No.:INZ000212137 BSECM:INB011110237| BSEF&O:INF011110237|MSEI: INE260637836|CDSL:a)12033500| NSDL:a)IN301477|b)IN301688(Delhi)|PMS:INP000000985|AMFI:ARN0186 2018©BonanzaPortfolioLtd. Bonanza Portfolio Ltd.Bonanza Research Desk, Mumba