

# DERIVATIVE REPORT



# Derivative Report



## Nifty moving towards 24000 marks

NIFTY 23731.25 +188.05 ▲ 0.8%



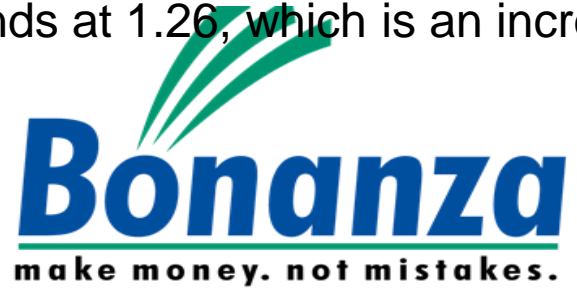
- Combined OI increase and increase in price indicates Long Build-up in the market.
- The Nifty FII LS ratio is standing at 1.29 compared to previous day 1.26 which indicates that the FII's have increased their long position.
- The PCR standing at 1.33 from previous day 1.03 indicating PE writers are steadily increasing the position.
- SC at 23600CE followed by 23700, whereas SB at 23600 PE followed by 235500 PE is indicating the market participant are expecting market to trade above 23700.
- VIX of 14.31 compared to previous 14.05 indicates increase in volatility.
- Market is expected to move higher the data point are suggesting upward move towards 23800 levels followed by 24000 till the time the Index is able to respect 23600 level.

	SUPPORT	RESISTANCE
NIFTY 50	23600/23400	23800/24000

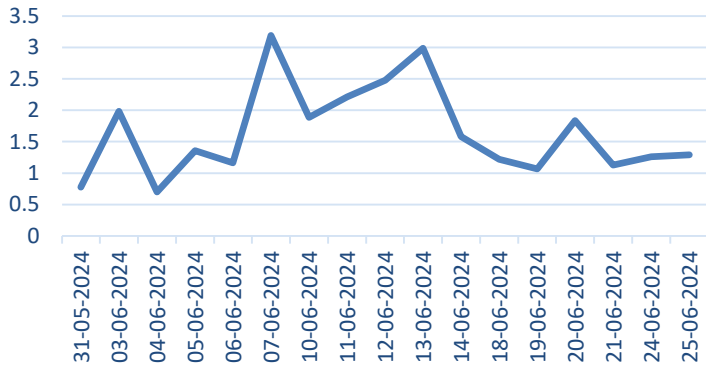
	ADVANCE	DECLINE	AD RATIO
NIFTY	25	24	1.04
NIFTY F&O	72	115	0.62

	PRICE	OI
Near	23731.25	8921625
Next	23831.65	6805950
Far	23944.05	707825

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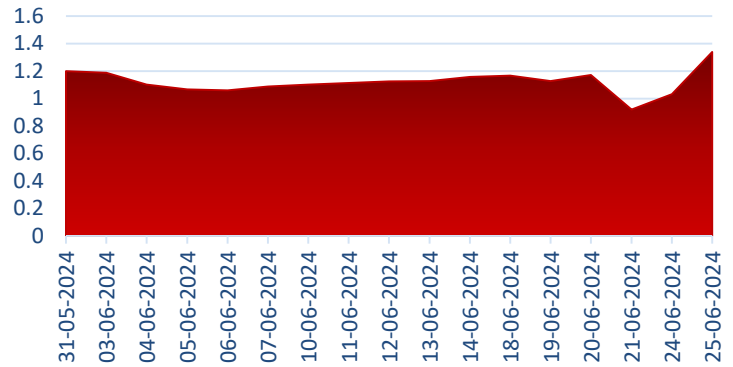


### NIFTY FII Long Short Ratio



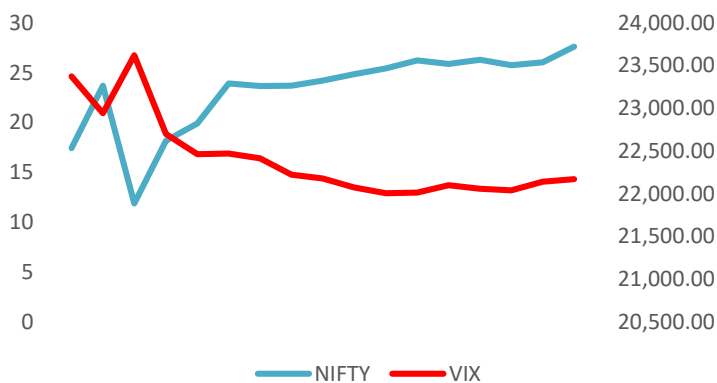
The Nifty FII's Long Short Ratio is currently at 1.291, up from 1.26 compared to the previous day, suggesting that FIIs have added long position in the market.

### PCR



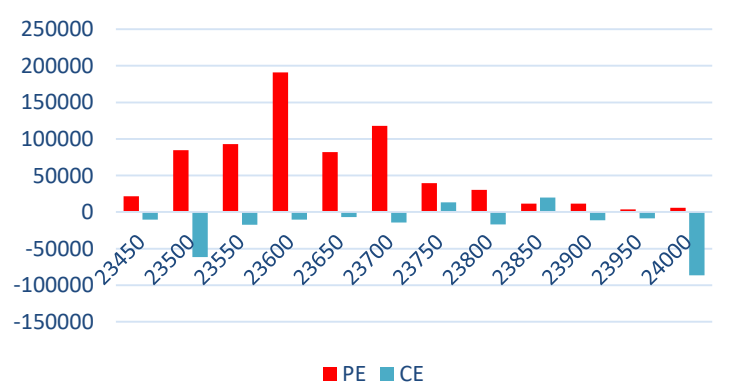
The Nifty PCR is inching higher indicating a rise in put option writing in the market.

### NIFTY & VIX



Increase in VIX from 14.057 to 14.312 indicates a increase in volatility. The current VIX level of 14.312 suggests a potential movement of 0.90% either upside or downside (1 standard deviation).

### Nifty Daily OI



Call writers getting out of the market and PE writer shifting on the higher side indicate that the market participant are expecting market to move higher.



# Derivative Report



## Bank Nifty Continuing its upward move.

BANKNIFTY 52626.85 +875.8 ▲ 1.7%



- Combined OI increase and increase in price indicates Long Build-up in the market.
- The BNF FII LS ratio is standing at 1.50 compared to previous day 1.08 which indicates that the FII's has added long position.
- The Put-Call Ratio (PCR) stands at 1.64, from the previous day's 1.22, indicating PE writers adding fresh short position.
- A LB at 52700 followed by 52600 CE, and well as SB at 52500 PE followed 52400 indicates that the market participant are expecting market to trade above 52600 levels.
- BNF is expected to move higher towards 53000 levels followed by 53300 with 52400 acting as a support.

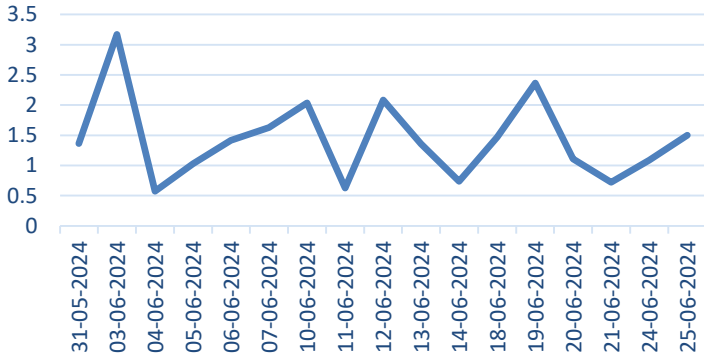
	SUPPORT	RESISTANCE
BNF	52400/52200	53000/53300
	ADVANCE	DECLINE
BNF	8	4

	PRICE	OI
Near	52626.85	1553760
Next	52675.6	1705980
Far	52825.6	234120

# Derivative Report

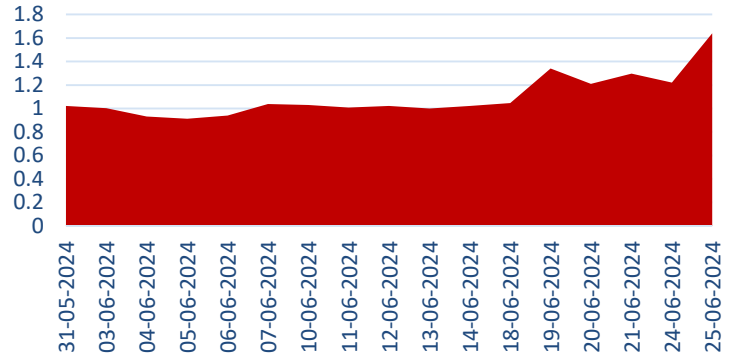


## BNF FII Long Short Ratio



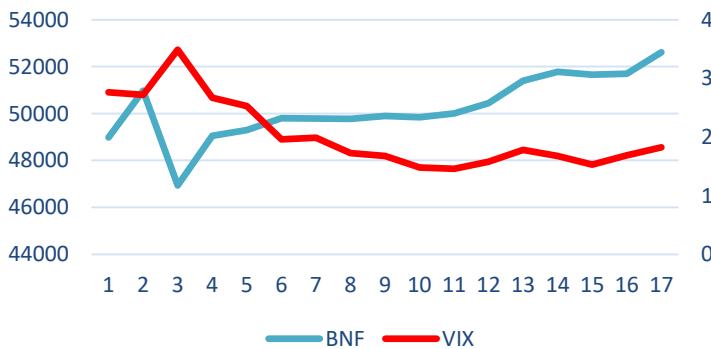
The BNF FII Long Short ratio has increased from 1.08 to 1.50 which indicates FII's adding long position in the Index.

## BNF PCR



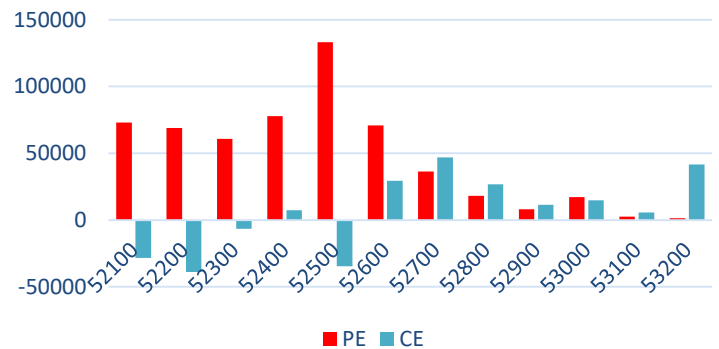
The BNF PCR has increased from 1.22 to 1.64, indicating PE writers adding position.

## BNF & VIX



A increase in VIX indicates an increase in volatility. Based on VIX, a 1 standard deviation move can be expected to be 1.15% upside or downside.

## BNF Daily OI



Highest CE writing is seen at 52700 level followed by 53200 which will act as a resistance for the market. On the PE side 52500 strike has seen the highest writing followed by 52400 which will act as support.

# Derivative Report



## Participant wise Future Index OI

Participant	Long	Short	Ratio
Client	350729	474389	0.739327851
DII	89005	145499	0.611722417
FII	378004	237169	1.593817067
Pro	115333	76014	1.517259978

## Participant wise Future Stock OI

Participant	Long	Short	Ratio
Client	2278107	294369	7.73895
DII	180793	2875375	0.062876
FII	2251132	1810426	1.243427
Pro	635740	365602	1.738885

## Long Build-up

Symbol	Price	Price (Chng %)	OI (Chng %)
EXIDEIND	580.35	1.19	14.07
HAL	5366.80	0.87	7.91
MOTHERSON	191.65	1.94	7.41
CANFINHOME	900.25	2.02	6.54
HINDALCO	684.7	0.01	5.79

## Short Build-up

Symbol	Price	Price (Chng %)	OI (Chng %)
UBL	1994.10	-4.45	14.86
PETRONRT	317.6	-1.93	11.88
RBLBANK	253.5	-1.52	11.66
HINDCOPPER	329.30	-0.99	11.46
SYNGENE	701.5	-0.63	10.49

## Short Covering

Symbol	Price	Price (Chng %)	OI (Chng %)
GRANULES	487.7	0.07	-11.20
GUJGAS	613.2	0.90	-6.49
INDUSTOWER	344.5	0.88	-6.23
PEL	884.2	1.24	-6.05
HDFCAMC	4113.45	3.37	-5.63

## Long unwinding

Symbol	Price	Price (Chng %)	OI (Chng %)
CHAMBLFER T	509.3	-1.27	-19.02
COROMANDEL	1529.30	-0.39	-11.82
ZEEL	148.65	-1.59	-7.66
GNFC	694.55	-1.42	-7.43
IPCABLAB	1104.10	-2.20	-6.72

## Security In Ban

NIL

# Derivative Report



## Sr. Technical Equity Research Analyst Mr. Kunal Kamble

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