

DERIVATIVE REPORT

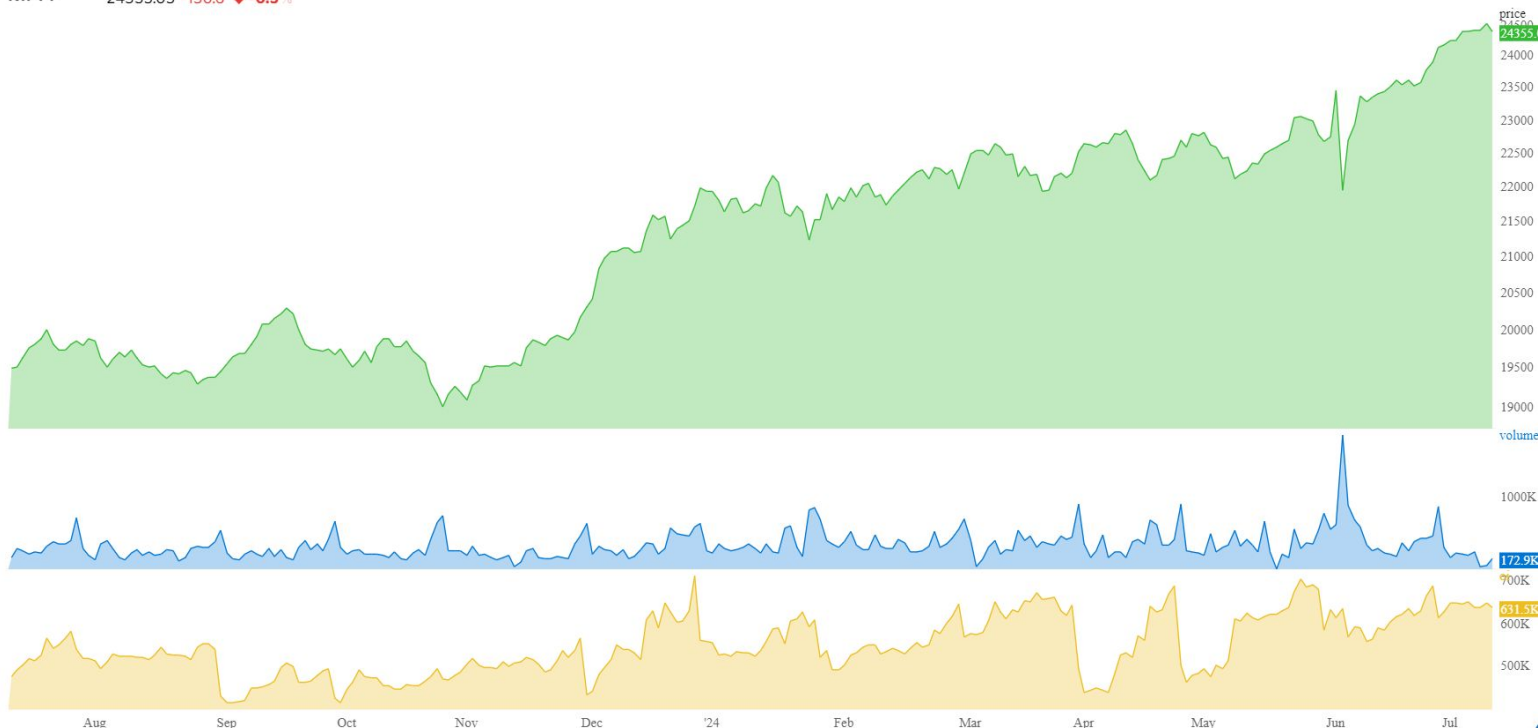


Derivative Report



Buyers Regaining Strength

NIFTY 24355.05 -130.6 ▼-0.5%



- The market is experiencing Long Liquidation as there is a decrease in the Combined Open Interest (OI) and the price.
- The Nifty FII LS ratio has dropped to 0.70 from the previous day's 1.47, indicating that the FIIs are currently net sellers.
- The Put-Call Ratio (PCR) has decreased to 0.73 from the previous day's 1.13, highlighting that CE writers are more aggressive than PE writers.
- Short Buildup (SB) is observed at 24500 CE followed by 24400 CE, whereas Long Buildup (LB) is seen at 24200 PE followed by 24100 PE, indicating a bearish market sentiment with participants expecting the market to trade below 24500 levels.
- The VIX has decreased from 14.48 to 14.43, signaling a decrease in volatility.
- Based on the data, the market is expected to trade flat to negative, suggesting a weekly expiry below 24500.

	SUPPORT	RESISTANCE
NIFTY 50	24100/23800	24500/24600

	ADVANCE	DECLINE	AD RATIO
NIFTY	23	27	0.85
NIFTY F&O	70	115	0.60

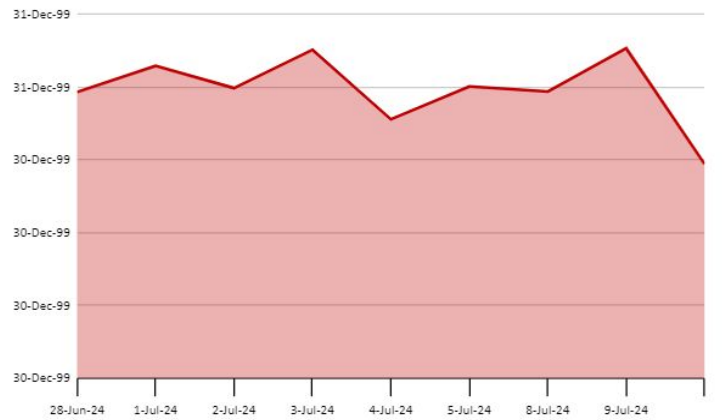
	PRICE	OI
Near	24355.05	14068000
Next	24480.5	1483225
Far	24608	236875

Derivative Report

Nifty FII LS Ratio

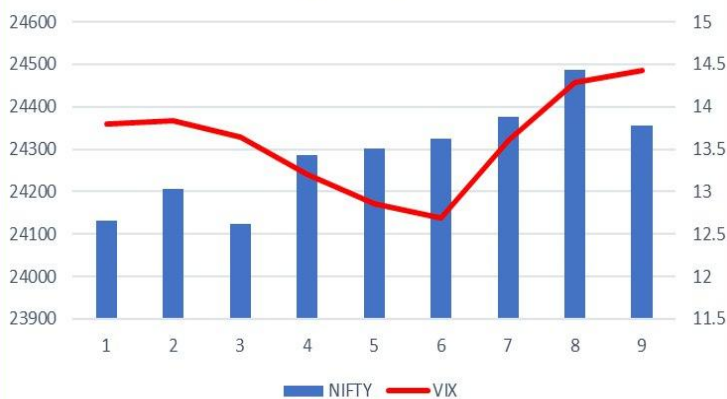


The current long-short ratio of the Nifty FII stands at 0.71, indicating a decrease from 1.40 compared to the previous day. This suggests that FIIs are currently selling more than buying in the market.



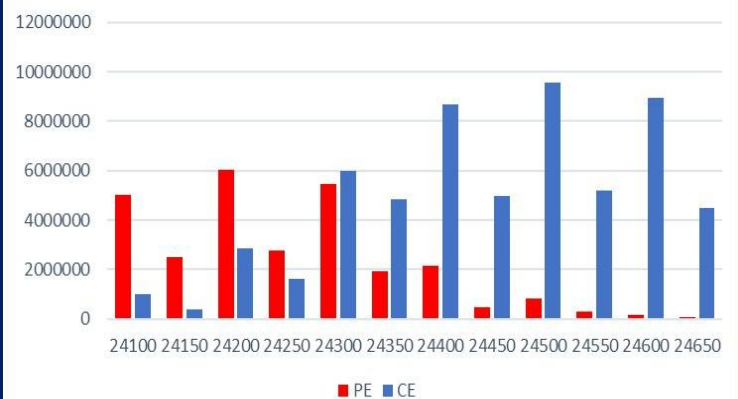
The Nifty PCR has dropped from 1.13 to 0.73, indicating that sellers of call options are outnumbering buyers of put options, suggesting a bearish or neutral market sentiment.

Nifty & India VIX



The increase in VIX from 14.28 to 14.43 shows higher volatility. The current VIX level of 14.43 suggests a potential movement of 0.90% in either direction (1 standard deviation).

Nifty Daily OI



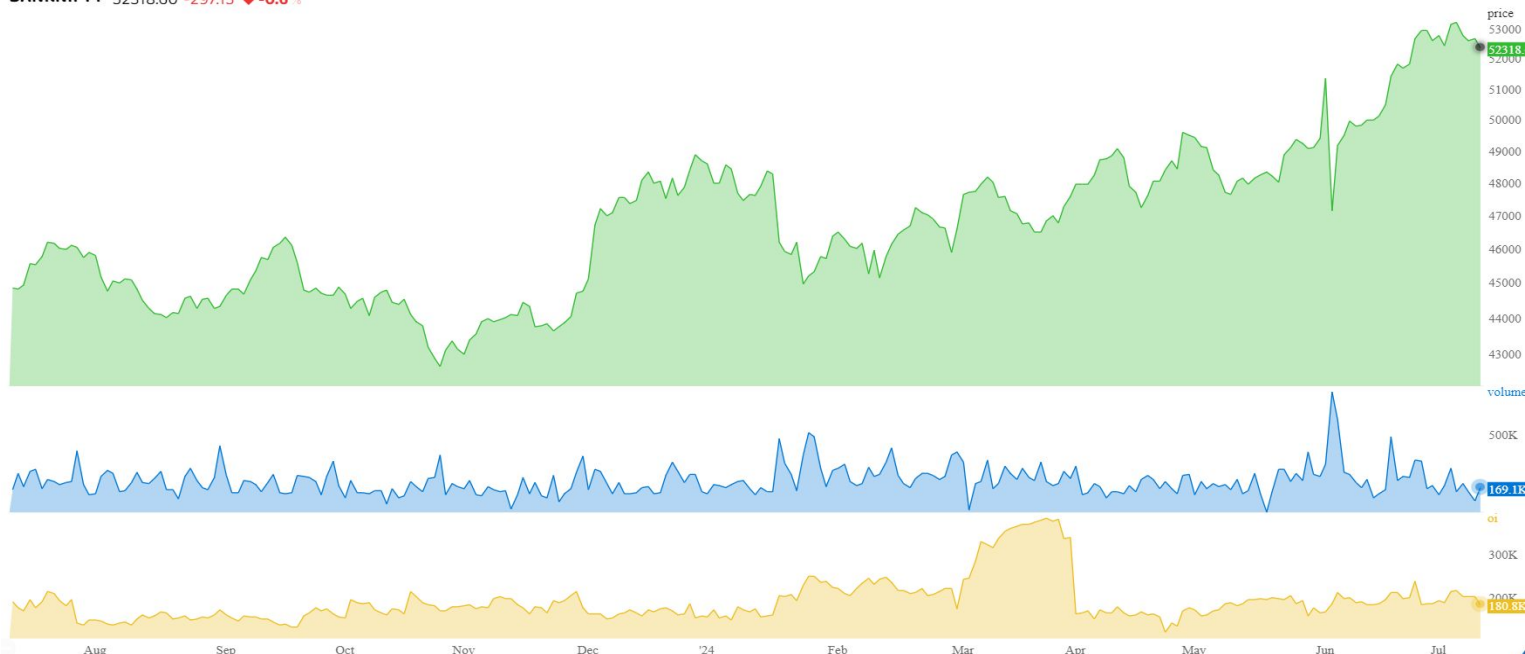
In terms of Nifty Daily OI, the most significant call option activity is observed at 24500 & 24600 levels, indicating a fresh buildup of short positions. On the put option side, the highest activity was observed at 24200 & 24100 levels, indicating a fresh buildup of long positions.

Derivative Report



Bank Nifty at crucial level

BANKNIFTY 52318.60 -297.15 ▼-0.6%



- The market is indicating Short Covering due to a Combined OI decrease and decrease in price in BNF.
- Compared to the previous day's 0.70, the BNF FII LS ratio is currently at 0.34, suggesting that the FII's are net sellers. As the LS ratio is in the oversold territory, FII's may likely engage in Short Covering.
- The Put-Call Ratio (PCR) has decreased from 0.62 to 0.59, indicating that CE writers are initiating fresh short positions.
- There is an observed LL at 52600 CE and fresh SB at 52500 CE followed by 52600, while SC at 52600 PE followed by 52400 suggests that the players are anticipating the index to trade below 52600.
- The BNF is anticipated to trade lower than 52600. Any rally close to the 52500 level could be a chance to sell the index for a decline towards 52200, using 52650 as the stop-loss. If 52650 is breached, participants may consider closing their short positions.

	SUPPORT	RESISTANCE		PRICE	OI
BNF	52000/51700	52500/52300	Near	52318.6	2347095
			Next	52531.7	310620
			Far	52828.75	54150
	ADVANCE	DECLINE			
BNF	2	10			

Derivative Report

BNF FII LS Ratio

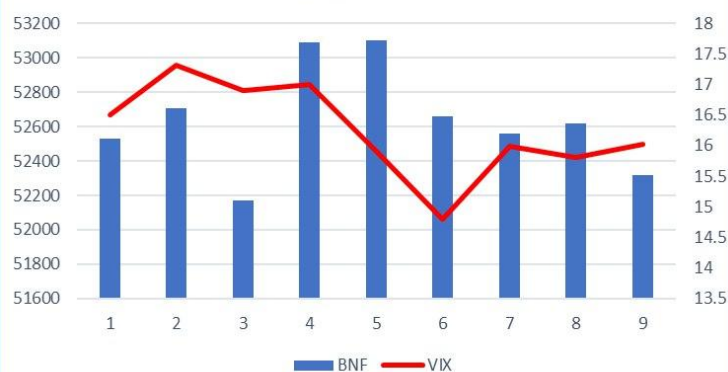


The BNF FII Long Short ratio has dropped from 0.70 to 0.34, suggesting that FII's are selling in larger volumes. A ratio of 0.34 indicates an oversold position, and it is anticipated that FII's may engage in short covering.



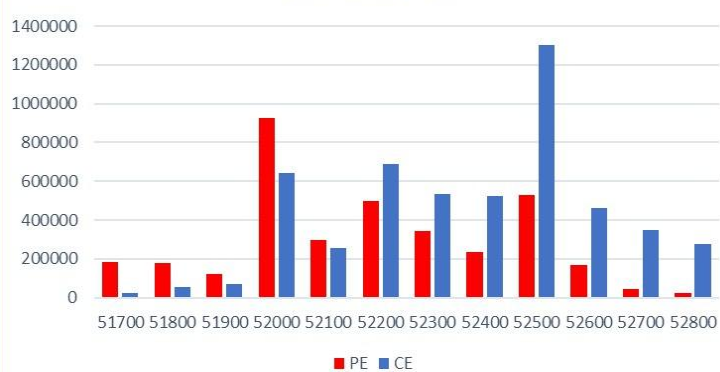
The BNF PCR has decreased from 0.62 to 0.59, indicating that call option writers are initiating new short positions.

BNF & BNF VIX



An increase in VIX signifies higher market volatility, with a 1 standard deviation move expected to result in a 1.09% upside or downside based on VIX.

BNF Daily OI



The BNF daily open interest shows the highest call option activity at 52500 & 53000 levels, indicating a significant increase in short positions. On the put option side, the highest open interest is at 52000 & 52200 levels, indicating a substantial increase in long positions.

Derivative Report



Participant wise Future Index OI

Participant	Long	Short	Ratio
Client	272784	500463	0.545063
DII	77708	153975	0.504679
FII	453115	114909	3.943250
Pro	55819	90079	0.619667

Participant wise Future Stock OI

Participant	Long	Short	Ratio
Client	2261697	334793	6.75550
DII	116590	3005322	0.03879
FII	2341706	1755008	1.33429
Pro	665146	290016	2.29348

Long Build-up

Symbol	Price	Price (Chng %)	OI (Chng %)
PIDILITIND	3158.85	1.45%	8.29%
MUTHOOT	1833.1	0.94%	5.44%
GODREJCP	1443.3	2.16%	4.31%
NTPC	383.05	1.11%	4.16%
BRITANNIA	5764.46	1.45%	3.06%

Short Build-up

Symbol	Price	Price (Chng %)	OI (Chng %)
M&M	2742.4	-6.48%	25.81%
RBLBANK	244	-0.81%	14.10%
HINDCOPPER	335.4	-3.72%	12.04%
SHRIRAM FIN	2760.2	-1.11%	8.90%
TATA STEEL	168.54	-2.40%	6.34%

Short Covering

Symbol	Price	Price (Chng %)	OI (Chng %)
IEX	177.05	-3.71%	-12.83%
CHAMBLFERT	500.8	-2.28%	-10.67%
BANK NIFTY	52318.6	-0.56%	-8.46%
GNFC	687.55	-2.47%	-7.20%
BALKRISIND	3188.8	-0.45%	-5.23%

Long unwinding

Symbol	Price	Price (Chng %)	OI (Chng %)
IPCALAB	1222.10	-0.08%	-4.95%
MPHASIS	2553.75	-2.10%	-4.86%
DALBHARAT	1867.95	-0.43%	-4.25%
NATIONALUM	199.88	-2.19%	-4.01%
BAJAJ-AUTO	9558.25	-0.28%	-3.74%

Security In Ban

ABFRL	BANDHAN BANK	BALRAMCHIN	CHAMBLFERT	GNFC	IEX	INDIACEM	INDUSTOWER
PEL	RBLBANK						

Derivative Report



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