

Derivative Insights

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DERIVATIVE INSIGHTS

Nifty 50	22964.50		BNF	49630.55	
Basis	31.6		Basis	60.45	
Support	22800	22500	Support	49000	47000
Resistance	23100	23500	Resistance	52000	51000

HIGHEST OI (NIFTY)

Strike Price	OI	Buildup	Strike Price	OI	Buildup
23500 CE	11549475	SHORT BUILDUP	22500 PE	8102400	SHORT BUILDUP
23100 CE	9239175	SHORT BUILDUP	22000 PE	8043300	SHORT BUILDUP

HIGHEST OI (BNF)

Strike Price	OI	Buildup	Strike Price	OI	Buildup
61000 CE	2178540	SHORT BUILDUP	49000 PE	1553220	SHORT BUILDUP
51000 CE	1948410	LONG BUILDUP	46000 PE	1519620	SHORT BUILDUP

DERIVATIVE INSIGHTS

PARTICIPANT POSITION (INDEX)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	248354	104447	2.38
DII	76663	51212	1.50
FII	44770	230303	0.19
PRO	52519	36344	1.45

PARTICIPANT POSITION (FUTURE STOCK)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	2561036	335773	7.63
DII	239654	4249252	0.06
FII	3563970	2288350	1.56
PRO	926790	418075	2.22

DERIVATIVE INSIGHTS

LONG BUILDUP

Stock	Price	Price Chng	OI Chng
BSE	5631	8.0%	25.2%
HFCL	88.80	6.4%	1.1%
UNIONBANK	114.92	5.8%	6.0%
ANGELONE	2321.25	5.0%	4.2%
AUBANK	525.65	4.7%	3.3%

SHORT BUILDUP

Stock	Price	Price Chng	OI Chng
LTIM	5370.10	3.2%	4.8%
DRREDDY	1165.85	3.0%	8.0%
ZYDUSLIFE	891.45	2.6%	3.6%
PHOENIXLTD	1554.30	2.6%	1.7%
AUOPHARMA	1135.20	2.5%	1.0%

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LONG LIQUIDATION

Stock	Price	Price Chng	OI Chng
BATAINDIA	1256.35	-2.5%	-0.7%
GMRAIRPORT	70.27	-1.0%	0.7%
NAVINFLUOR	4044.05	-1.0%	-10.6%
ADANIENSOL	670.65	-0.9%	-2.4%
BAJAJFINSV	1875.35	-0.9%	-1.7%

SHORT COVERING

Stock	Price	Price Chng	OI Chng
RBLBANK	161.08	7.3%	-1.7%
MANAPPURAM	202.76	7.1%	-3.9%
IRFC	124.27	5.3%	-1.9%
KEI	3568.60	4.6%	-0.7%
VOLTAS	1284.10	4.3%	-2.8%

DERIVATIVE INSIGHTS

SECURITY IN BAN

MANAPPURAM			

NIFTY PCR (WEEKLY & MONTHLY)

WEEKLY PCR

PE OI	CE OI	PCR
105486900	149185725	0.70

MONTHLY PCR

PE OI	CE OI	PCR
67961775	83985675	0.80

BNF PCR (MONTHLY)

MONTHLY PCR

PE OI	CE OI	PCR
25830540	31476660	0.82

DERIVATIVE INSIGHTS

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