

# Derivative Insights

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Prepared By

**SR. TECHNICAL AND  
DERIVATIVE ANALYST  
-KUNAL KAMBLE**

# DERIVATIVE INSIGHTS

Nifty 50	22612.65		BNF	48793.90	
Basis	59.3		Basis	141.95	
Support	22500	22300	Support	48300	48000
Resistance	22800	22950	Resistance	49600	48900

## HIGHEST OI (NIFTY)

Strike Price	OI	Buildup	Strike Price	OI	Buildup
23000 CE	13802175	SHORT BUILDUP	22500 PE	9648675	LONG BUILDUP
22800 CE	13235250	SHORT BUILDUP	22000 PE	8836050	LONG LIQUIDATION

## HIGHEST OI (BNF)

Strike Price	OI	Buildup	Strike Price	OI	Buildup
61000 CE	2680140	LONG LIQUIDATION	46500 PE	1602780	LONG BUILDUP
51000 CE	2389860	LONG LIQUIDATION	46000 PE	1572060	LONG BUILDUP

# DERIVATIVE INSIGHTS

## PARTICIPANT POSITION (INDEX)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	263109	114389	2.300125012
DII	80328	51018	1.574503117
FII	44402	245292	0.18101691
PRO	61651	38791	1.589311954

## PARTICIPANT POSITION (FUTURE STOCK)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	2559418	336493	7.6061553
DII	247948	4282387	0.0578995
FII	3592999	2280952	1.575219
PRO	889517	390050	2.2805204

# DERIVATIVE INSIGHTS

## LONG BUILDUP

Stock	Price	Price Chng	OI Chng
APLAPOLLO	1474.45	7.0%	3.9%
NHPC	79.89	6.90%	0.3%
BSE	5938.95	5.7%	18.1%
BANKINDIA	104.85	5.2%	0.7%
CHAMBLFERT	562	4.3%	21.1%

## SHORT BUILDUP

Stock	Price	Price Chng	OI Chng
NYKAA	168.88	-2.9%	22.8%
HDFCBANK	1685.95	-2.1%	2.6%
LAURUSLABS	544.48	-2.0%	8.2%
CYIENT	1448.25	-1.9%	5.1%
TECHM	1657.00	-1.7%	0.4%

# DERIVATIVE INSIGHTS

## LONG LIQUIDATION

Stock	Price	Price Chng	OI Chng
MARUTI	12440.65	-2.2%	-5.2%
HCLTECH	1687.55	-1.3%	-0.6%
SBICARD	849.80	-0.8%	-0.8%
KOTAKBANK	1970.55	-0.7%	-0.8%
ABBOTINDIA	29429.65	-0.7%	-9.7%

## SHORT COVERING

Stock	Price	Price Chng	OI Chng
CESC	137.85	4.7%	-1.1%
GODREJCP	1074.60	4.7%	-6.5%
SJVN	93.92	4.7%	-4.4%
IGL	203.61	4.6%	-0.7%
KEI	3732.45	4.5%	-1.7%

# DERIVATIVE INSIGHTS

## SECURITY IN BAN

MANAPPURAM	CHAMBLFERT		

## NIFTY WEEKLY & MONTHLY PCR

### WEEKLY PCR

PE	CE	PCR
13,32,10,050	21,71,15,925	0.61

### MONTHLY PCR

PE	CE	PCR
3,66,58,475	3,43,32,400	1.06

## BNF MONTHLY PCR

CE	PE	PCR
2,83,22,940	3,87,66,690	0.73

# DERIVATIVE INSIGHTS

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Bonanza Portfolio Ltd. Bonanza House, Plot No. M-2, Cama Industrial Estate. Walbhat Road, Goregaon (E), Mumbai – 400063 Web site: <https://www.bonanzaonline.com>

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