

Derivative Insights

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Prepared By

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DERIVATIVE INSIGHTS

Nifty 50	24418.40		BNF	55241.80	
Basis	84.2		Basis	154.65	
Support	24150	24000	Support	54990	54490
Resistance	24600	24750	Resistance	55340	55840

HIGHEST OI (NIFTY)

Strike Price	OI	Buildup	Strike Price	OI	Buildup
26100 CE	7205775	SHORT BUILDUP	22000 PE	5023875	SHORT BUILDUP
26000 CE	5738550	SHORT BUILDUP	24000 PE	4542375	LONG BUILDUP

HIGHEST OI (BNF)

Strike Price	OI	Buildup	Strike Price	OI	Buildup
63000 CE	2219850	SHORT BUILDUP	53000 PE	1631310	LONG BUILDUP
60000 CE	1327290	SHORT BUILDUP	54000 PE	1113420	LONG BUILDUP

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PARTICIPANT POSITION (INDEX)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	115435	145270	0.794624
DII	87283	45848	1.903747
FII	75093	85093	0.882482
PRO	30717	32317	0.95049

PARTICIPANT POSITION (FUTURE STOCK)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	2004405	387084	5.178217
DII	215859	3885764	0.055551
FII	3851423	2081332	1.850461
PRO	600097	317604	1.88945

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LONG BUILDUP

Stock	Price	Price Chng	OI Chng
SBILIFE	1771.6	2.0%	5.3%
MARUTI	12310	3.7%	2.3%
HDFCLIFE	745.15	3.8%	1.6%
BHARTIARTL	1868.8	2.2%	1.5%
IGL	192.23	4.2%	0.1%

SHORT BUILDUP

Stock	Price	Price Chng	OI Chng
EXIDEIND	351.85	-5.4%	12.6%
BAJFINANCE	8663	-5.0%	6.5%
TATAMOTORS	646.1	-3.5%	4.3%
BAJAJFINSV	1957.9	-5.5%	3.6%
FEDERALBNK	197.41	-3.5%	1.8%

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LONG LIQUIDATION

Stock	Price	Price Chng	OI Chng
BSE	6271	-4.0%	-1.7%
TRENT	5175.5	-4.6%	-1.6%
HINDPETRO	379.5	-3.3%	-1.5%
IRB	45.74	-2.9%	-0.5%
ESCORTS	3267.4	-2.7%	-0.4%

SHORT COVERING

Stock	Price	Price Chng	OI Chng
APOLLOTYRE	471.15	2.8%	13.1%
TIINDIA	2906.4	3.5%	-3.4%
BALKRISIND	2680.5	2.8%	-2.8%
JSWENERGY	481.35	3.0%	-1.9%
LODHA	1326.4	3.0%	-1.3%

DERIVATIVE INSIGHTS

SECURITY IN BAN

RBLBANK			

NIFTY WEEKLY & MONTHLY PCR

WEEKLY PCR

PE	CE	PCR
69193500	70328475	0.98

MONTHLY PCR

PE	CE	PCR
46775250	33458700	1.39

BNF MONTHLY PCR

PE	CE	PCR
17117370	18949110	0.90

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