

# Derivative Insights

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ANALYST

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# DERIVATIVE INSIGHTS

Nifty 50	23321.40		BNF	51187.10	
Basis	155.7		Basis	359.5	
Support	23000	22800	Support	50580	50000
Resistance	23500	23800	Resistance	52050	52300

## HIGHEST OI (NIFTY)

Strike Price	OI	Buildup	Strike Price	OI	Buildup
25400 CE	16515750	Long Liquidation	22500 PE	7578300	Long Liquidation
23500 CE	13336575	Short Buildup	23000 PE	7418400	Long Buildup

## HIGHEST OI (BNF)

Strike Price	OI	Buildup	Strike Price	OI	Buildup
53000 CE	1312170	Short Buildup	53000 PE	1240170	Short Unwinding
52000 CE	958200	Short Buildup	50000 PE	920430	Short Unwinding

# DERIVATIVE INSIGHTS

## PARTICIPANT POSITION (INDEX)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	133199	101667	1.31015
DII	98598	31530	3.127117
FII	52618	119196	0.441441
PRO	18488	50510	0.366027

## PARTICIPANT POSITION (FUTURE STOCK)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	2254925	411288	5.482594
DII	171035	4010110	0.042651
FII	3607974	2022970	1.783503
PRO	677822	267388	2.534975

# DERIVATIVE INSIGHTS

## LONG BUILDUP

Stock	Price	Price Chng	OI Chng
TATATECH	664.55	0.4%	10.7%
DELHIVERY	262.10	2.4%	7.9%
IRFC	123.98	0.66%	7.1%
IDFC FIRST BANK	57.55	4.11%	5.6%
IREDA	152.69	0.30%	4.6%

## SHORT BUILDUP

Stock	Price	Price Chng	OI Chng
PNB HOUSING	878.50	-0.9%	10.7%
HINDZINC	456.30	-1.77%	36.3%
INOXWIND	157.53	-3.92%	22.9%
VOLTAS	1340.15	-6.65%	16.9%
LTTS	4399.6	-5.5%	1.1%

# DERIVATIVE INSIGHTS

## LONG LIQUIDATION

Stock	Price	Price Chng	OI Chng
BANKNIFTY	51187.10	-1.26%	-24.8%
TCS	3561.95	-1.59%	-13.3%
NTPC	354.50	-1.27%	-12.3%
TATAPOWER	376.85	-0.03%	-10.9%
DLF	665.70	-2.69%	-10.0%

## SHORT COVERING

Stock	Price	Price Chng	OI Chng
ADANIENT	2345.80	0.92%	-17.8%
BANKBARODA	230.19	0.21%	-12.8%
PAYTM	804.25	2.32%	-8.4%
BPCL	285.95	2.55%	-6.5%
RAMCOCEM	902.60	0.58%	-4.2%

## DERIVATIVE INSIGHTS

### SECURITY IN BAN

NIL			

### NIFTY WEEKLY & MONTHLY PCR

#### WEEKLY PCR

PE	CE	PCR
136612800	217182900	0.63

#### MONTHLY PCR

PE	CE	PCR
2541375	3381375	0.75

### BNF MONTHLY PCR

PE	CE	PCR
14055930	15580170	0.90

# DERIVATIVE INSIGHTS

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