

Derivative Insights

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Prepared By

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DERIVATIVE INSIGHTS

Nifty 50	24729.40		BNF	55989.40	
Basis	109.2		Basis	312.55	
Support	24600	24400	Support	55700	55200
Resistance	24800	25000	Resistance	56350	56850

HIGHEST OI (NIFTY)

Strike Price	OI	Buildup	Strike Price	OI	Buildup
25500 CE	15399825	SHORT BUILDUP	24000 PE	9812850	SHORT BUILDUP
25000 CE	13853925	SHORT BUILDUP	24600 PE	9626100	SHORT BUILDUP

HIGHEST OI (BNF)

Strike Price	OI	Buildup	Strike Price	OI	Buildup
56000 CE	2237280	SHORT BUILDUP	56000 PE	1687050	SHORT BUILDUP
63000 CE	1781430	LONG BUILDUP	55000 PE	1105860	SHORT BUILDUP

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PARTICIPANT POSITION (INDEX)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	184832	116197	1.590678
DII	79608	35017	2.27341
FII	26924	129859	0.207333
PRO	20720	31011	0.66815

PARTICIPANT POSITION (FUTURE STOCK)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	2379135	330289	7.203192
DII	187689	4240997	0.044256
FII	3680849	2108964	1.745335
PRO	712557	279980	2.545028

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LONG BUILDUP

Stock	Price	Price Chng	OI Chng
RVNL	432.7	6.8%	81.2%
TITAGARH	931.45	3.7%	12.9%
APLAPOLLO	1900.7	4.3%	5.6%
CESC	169.81	4.7%	3.5%
OFSS	8690.5	3.5%	3.1%

SHORT BUILDUP

Stock	Price	Price Chng	OI Chng
ABFRL	77.3	-10.5%	161.8%
CHOLAFIN	1521	-3.3%	9.9%
OBEROIRLTY	1762.4	-1.6%	4.3%
BAJAJFINSV	1962.7	-2.0%	2.5%
PHOENIXLTD	1595.6	-1.8%	0.6%

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LONG LIQUIDATION

Stock	Price	Price Chng	OI Chng
MANAPPURAM	233.1	-2.0%	-6.1%
AUBANK	727.1	-0.6%	-1.1%
EICHERMOT	5340	-0.6%	-0.5%
LICHSGFIN	605.1	-0.8%	-0.4%
BRITANNIA	5574	-0.5%	-0.0%

SHORT COVERING

Stock	Price	Price Chng	OI Chng
SJVN	99.12	3.1%	-6.4%
ETERNAL	246.77	3.2%	-4.9%
POLICYBZR	1843.8	5.6%	-1.8%
IRFC	145.52	3.3%	-1.5%
JUBLFOOD	689	4.4%	-0.7%

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SECURITY IN BAN

MANAPPURAM	ABFRL		

NIFTY WEEKLY & MONTHLY PCR

WEEKLY PCR

PE	CE	PCR
125078700	208286250	0.60

MONTHLY PCR

PE	CE	PCR
50202575	47309375	1.06

BNF MONTHLY PCR

PE	CE	PCR
13684140	17596830	0.77

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