

# Derivative Insights

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# DERIVATIVE INSIGHTS

Nifty 50	25,538.90		BNF	57,187.80	
Basis	77.60		Basis	238.60	
Support	25450	24350	Support	56850	56600
Resistance	25650	25800	Resistance	57500	57800

## HIGHEST OI (NIFTY)

Strike Price	OI	Buildup	Strike Price	OI	Buildup
26000 CE	10475850	SHORT BUILDUP	25000 PE	7017675	SHORT BUILDUP
25500 CE	8899200	SHORT BUILDUP	25300 PE	6723750	SHORT BUILDUP

## HIGHEST OI (BNF)

Strike Price	OI	Buildup	Strike Price	OI	Buildup
56000 CE	1400105	SHORT BUILDUP	56000 PE	2112005	LONG BUILDUP
57000 CE	1161195	SHORT BUILDUP	57000 PE	1284955	LONG BUILDUP

# DERIVATIVE INSIGHTS

## PARTICIPANT POSITION (INDEX)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	153022	115506	1.324797
DII	75152	43720	1.718939
FII	44888	113991	0.393785
PRO	26723	26568	1.005834

## PARTICIPANT POSITION (FUTURE STOCK)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	2332448	304520	7.659425
DII	132319	4069666	0.032513
FII	3527997	1970631	1.790288
PRO	636503	284450	2.237662

# DERIVATIVE INSIGHTS

## LONG BUILDUP

Stock	Price	Price Chng	OI Chng
IIFL	489.55	2.7%	6.2%
GLENMARK	1869.2	1.5%	3.5%
LTF	208.77	1.2%	2.7%
VBL	466.45	1.8%	2.4%
GODREJCP	1274.5	6.2%	2.2%

## SHORT BUILDUP

Stock	Price	Price Chng	OI Chng
JUBLFOOD	685.7	-3.7%	5.8%
HAVELLS	1541.1	-2.8%	5.3%
SONACOMS	463.65	-2.7%	4.7%
NAUKRI	1431.7	-3.7%	3.8%
INDUSTOWER	410.45	-3.6%	1.3%

# DERIVATIVE INSIGHTS

## LONG LIQUIDATION

Stock	Price	Price Chng	OI Chng
HINDZINC	438.45	-1.8%	-2.6%
BIOCON	374.05	-1.9%	-2.1%
TECHM	1632	-1.6%	-2.0%
MPHASIS	2888.5	-1.7%	-0.7%
NATIONALUM	189.08	-1.9%	-0.6%

## SHORT COVERING

Stock	Price	Price Chng	OI Chng
DABUR	508.9	3.6%	-6.2%
HINDUNILVR	2416.6	3.0%	-4.6%
CUMMINSIND	3411.5	2.8%	-2.2%
ICICIPRULI	668.55	2.3%	-2.0%
PETRONET	308.75	2.5%	-1.0%

# DERIVATIVE INSIGHTS

## SECURITY IN BAN

RBLBANK			

## NIFTY WEEKLY & MONTHLY PCR

### WEEKLY PCR

PE	CE	PCR
107533050	134873850	0.79

### MONTHLY PCR

PE	CE	PCR
44662650	37910175	1.17

## BNF MONTHLY PCR

PE	CE	PCR
14557760	15387015	0.94

## DERIVATIVE INSIGHTS

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