

# Derivative Insights

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Prepared By

Sr. Technical and Derivative

Research Analyst

- KUNAL KAMBLE

# DERIVATIVE INSIGHTS

Nifty 50	24461.40		BNF	54671.00	
Basis	47		Basis	-60.1	
Support	24200	24000	Support	54350	540000
Resistance	24650	25000	Resistance	55000	55350

## HIGHEST OI (NIFTY)

Strike Price	OI	Buildup	Strike Price	OI	Buildup
24500 CE	18590700	SHORT BUILDUP	24300 PE	12867675	SHORT BUILDUP
24400 CE	15024750	SHORT BUILDUP	24400 PE	10913700	SHORT BUILDUP

## HIGHEST OI (BNF)

Strike Price	OI	Buildup	Strike Price	OI	Buildup
63000 CE	2979090	SHORT BUILDUP	54000 PE	1461300	SHORT BUILDUP
60000 CE	1262580	SHORT BUILDUP	53000 PE	1336530	SHORT BUILDUP

# DERIVATIVE INSIGHTS

## PARTICIPANT POSITION (INDEX)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	115376	137177	0.841074
DII	76784	41984	1.828887
FII	83473	83015	1.005517
PRO	23408	36865	0.634965

## PARTICIPANT POSITION (FUTURE STOCK)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	2003878	400338	5.005465
DII	230460	3963000	0.058153
FII	3922361	2065874	1.898645
PRO	621740	349227	1.780332

# DERIVATIVE INSIGHTS

## LONG BUILDUP

Stock	Price	Price Chng	OI Chng
PAYTM	877.35	7.4%	13.8%
IIFL	369.5	7.0%	9.4%
BSE	6649	6.9%	6.8%
MOTHERSON	142.87	5.4%	2.4%
PEL	1038.45	7.5%	1.2%

## SHORT BUILDUP

Stock	Price	Price Chng	OI Chng
HUDCO	214.57	-1.7%	19.2%
ASIANPAINT	2321.5	-3.8%	13.0%
ADANIENSOL	876.05	-3.7%	11.3%
BAJAJ-AUTO	7883.5	-1.2%	2.2%
SUNPHARMA	1788.6	-1.9%	0.9%

# DERIVATIVE INSIGHTS

## LONG LIQUIDATION

Stock	Price	Price Chng	OI Chng
ATGL	627.95	-0.7%	-1.4%
AUROPHARMA	1202	-0.8%	-0.9%
BRITANNIA	5367.5	-0.9%	-0.5%
NESTLEIND	2341.8	-0.8%	-0.4%
PATANJALI	1836.8	-1.2%	-0.3%

## SHORT COVERING

Stock	Price	Price Chng	OI Chng
TATAMOTORS	682.3	5.0%	-3.2%
ANGELONE	2345.7	4.0%	-2.5%
AARTIIND	459.65	5.5%	-2.2%
BHARATFORG	1144.9	5.7%	-0.4%
ABCAPITAL	200.75	4.6%	-0.1%

# DERIVATIVE INSIGHTS

## SECURITY IN BAN

CDSL	MANAPPURAM	RBLBANK	

## NIFTY WEEKLY & MONTHLY PCR

### WEEKLY PCR

PE	CE	PCR
165355200	189654000	0.87

### MONTHLY PCR

PE	CE	PCR
51091275	38056125	1.34

## BNF MONTHLY PCR

PE	CE	PCR
18463140	22339290	0.82

## 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>  
Regn No. INH100001666  
SEBI Regn. No.: INZ000212137  
BSE CM: INB 011110237 | BSE F&O: INF 011110237 | MSEI: INE 260637836 |  
CDSL: 120 33500 | NSDL: a) IN 301477 | b) IN 301688 (Delhi)  
PMS: INP 000000985 | AMFI: ARN -0186