

Derivative Insights

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DERIVATIVE INSIGHTS

Nifty 50	24976.40		BNF	55514.80	
Basis	30.95		Basis	94.10	
Support	24750	24650	Support	55260	54760
Resistance	25100	25250	Resistance	55860	56360

HIGHEST OI (NIFTY)

Strike Price	OI	Buildup	Strike Price	OI	Buildup
26000 CE	14887650	SHORT BUILDUP	24000 PE	6492375	SHORT BUILDUP
25000 CE	11091150	SHORT BUILDUP	25000 PE	6430050	LONG BUILDUP

HIGHEST OI (BNF)

Strike Price	OI	Buildup	Strike Price	OI	Buildup
63000 CE	2278740	LONG BUILDUP	55000 PE	2025840	SHORT BUILDUP
60000 CE	1647630	SHORT BUILDUP	53000 PE	1233150	SHORT BUILDUP

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PARTICIPANT POSITION (INDEX)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	143387	134331	1.067416
DII	79421	48216	1.647192
FII	64745	88243	0.733713
PRO	23264	40027	0.581208

PARTICIPANT POSITION (FUTURE STOCK)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	2142451	417543	5.131091
DII	262771	3997666	0.065731
FII	3899659	2065644	1.887866
PRO	661308	485336	1.362578

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LONG BUILDUP

Stock	Price	Price Chng	OI Chng
UNIONBANK	137.4	3.1%	10.9%
NBCC	114.93	3.1%	6.9%
ASTRAL	1421.6	4.2%	3.9%
CDSL	1450.3	7.2%	2.2%
BAJAJ-AUTO	8853.5	4.1%	1.4%

SHORT BUILDUP

Stock	Price	Price Chng	OI Chng
PATANJALI	1733.2	-3.3%	8.3%
LICHSGFIN	602.75	-3.2%	4.5%
ETERNAL	237.83	-3.1%	2.0%
NYKAA	196.09	-3.1%	2.0%
GMRAIRPORT	87.58	-4.2%	1.8%

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LONG LIQUIDATION

Stock	Price	Price Chng	OI Chng
ADANIENSOL	889.7	-3.2%	-4.7%
GRASIM	2726.8	-3.0%	-2.6%
POLICYBZR	1697.4	-3.5%	-2.3%
MPHASIS	2536.3	-2.8%	-2.3%
IDEA	6.73	-9.1%	-0.1%

SHORT COVERING

Stock	Price	Price Chng	OI Chng
CESC	172.54	4.1%	-20.3%
DELHIVERY	350.1	8.8%	-9.5%
DIVISLAB	6595.5	4.5%	-6.1%
SUPREMEIND	3855.9	4.3%	-2.9%
NCC	235.99	3.6%	-1.2%

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SECURITY IN BAN

TITAGARH	MANAPPURAM	HINDCOPPER	

NIFTY WEEKLY & MONTHLY PCR

WEEKLY PCR

PE	CE	PCR
103408875	171601350	0.60

MONTHLY PCR

PE	CE	PCR
61890975	52918575	1.16

BNF MONTHLY PCR

PE	CE	PCR
21307920	24965580	0.85

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