

Derivative Insights

26th May 2025



Prepared By

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DERIVATIVE INSIGHTS

Nifty 50	24879.90		BNF	55495.60	
Basis	26.75		Basis	97.35	
Support	24635	24515	Support	55250	54750
Resistance	25000	25150	Resistance	55850	56350

HIGHEST OI (NIFTY)

Strike Price	OI	Buildup	Strike Price	OI	Buildup
26000 CE	13077525	SHORT BUILDUP	24000 PE	9755250	SHORT BUILDUP
26500 CE	8523300	SHORT BUILDUP	23000 PE	9679425	SHORT BUILDUP

HIGHEST OI (BNF)

Strike Price	OI	Buildup	Strike Price	OI	Buildup
63000 CE	2182140	SHORT BUILDUP	55000 PE	1702680	SHORT BUILDUP
60000 CE	1662780	SHORT BUILDUP	54000 PE	1428780	SHORT BUILDUP

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PARTICIPANT POSITION (INDEX)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	177228	118281	1.498364
DII	82709	88923	0.930119
FII	52567	106764	0.492366
PRO	41749	40285	1.036341

PARTICIPANT POSITION (FUTURE STOCK)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	2187588	401963	5.442262
DII	283789	4140864	0.068534
FII	3887844	2103869	1.84795
PRO	727345	439870	1.653545

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LONG BUILDUP

Stock	Price	Price Chng	OI Chng
HDFCLIFE	779.7	2.9%	7.8%
BHEL	255.41	2.9%	3.5%
ICICIPRULI	642.95	3.5%	2.8%
HINDCOPPER	238.03	5.1%	2.4%
ETERNAL	238.12	3.6%	2.3%

SHORT BUILDUP

Stock	Price	Price Chng	OI Chng
CUMMINSIND	2942.8	-1.5%	6.3%
JUBLFOOD	666.2	-1.4%	4.7%
GMRAIRPORT	87.04	-2.4%	3.4%
HAL	4974.1	-1.5%	1.0%
NHPC	85.99	-1.5%	0.0%

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LONG LIQUIDATION

Stock	Price	Price Chng	OI Chng
SUNPHARMA	1681.6	-2.4%	-8.6%
DIVISLAB	6496	-0.8%	-0.8%
CONCOR	721	-2.4%	-0.7%
TVSMOTOR	2786.4	-0.7%	-0.6%
PAGEIND	47560	-0.7%	-0.5%

SHORT COVERING

Stock	Price	Price Chng	OI Chng
BSE	2447	4.5%	-13.2%
ANGELONE	3084.1	5.9%	-11.9%
HFCL	87.29	4.2%	-8.8%
VBL	488.75	3.8%	-1.8%
MFSL	1469.8	3.4%	-1.7%



SECURITY IN BAN

RBLBANK	MANAPPURAM	TITAGARH	DIXON
CHAMBLFERT	HINDCOPPER		

NIFTY WEEKLY & MONTHLY PCR

WEEKLY PCR

PE	CE	PCR
-	-	-

MONTHLY PCR

PE	CE	PCR
145709625	142760475	0.10

BNF MONTHLY PCR

PE	CE	PCR
23040060	26865270	0.85

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