

Derivative Insights

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Prepared By

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DERIVATIVE INSIGHTS

Nifty 50 Future	23199.3		BNF Future	53922.8	
Basis (Fut-Spot)	48.2		Basis (Fut-Spot)	164.95	
Support	22868.27	22537.24	Support	53153.37	52383.94
Resistance	23530.33	23861.36	Resistance	54692.23	55461.66

HIGHEST OI (NIFTY) (17-03-26)

Strike Price	OI	Buildup	Strike Price	OI	Buildup
25000 CE	12986545	SHORT BUILDUP	21500 PE	8346845	SHORT BUILDUP
24000 CE	8536905	SHORT BUILDUP	22000 PE	7478575	SHORT BUILDUP

HIGHEST OI (BNF) (30-03-26)

Strike Price	OI	Buildup	Strike Price	OI	Buildup
61000 CE	1182600	LONG LIQUIDATION	59000 PE	717360	SHORT COVERING
59000 CE	1030380	LONG LIQUIDATION	51000 PE	675630	SHORT COVERING

DERIVATIVE INSIGHTS

PARTICIPANT POSITION (INDEX)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	293089	136811	2.14229119
DII	80404	19992	4.021808723
FII	32283	292823	0.110247487
PRO	96307	52457	1.835922756

PARTICIPANT POSITION (FUTURE STOCK)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	2866531	355024	8.074189351
DII	271017	4421746	0.061291852
FII	4061906	2882781	1.40902344
PRO	877112	417015	2.103310432

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LONG BUILDUP

Stock	Price	Price Chng	OI Chng
MUTHOOTFIN	3333.2	2.4%	1.65
SWIGGY	282.15	0.5%	0.6%
NHPC	74.98	0.3%	1.2%
PHOENIXLTD	1565.5	0.3%	0.36%
MANAPPURAM	256.1	0.0%	0.1%

SHORT BUILDUP

Stock	Price	Price Chng	OI Chng
LT	3439	-7.5%	15.6%
AMBER	6446	-7.0%	2.3%
PGEL	502.2	-6.6%	2.5%
HINDALCO	910.05	-6.3%	2.3%
BLUESTARCO	1833.2	-6.2%	7.2%

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LONG LIQUIDATION

Stock	Price	Price Chng	OI Chng
JINDALSTEL	1143.3	-6.5%	-0.2%
NATIONALUM	387.35	-5.5%	-1.6%
TATASTEEL	183.51	-5.4%	-0.4%
SONACOMS	486.05	-5.0%	-1.1%
INDIANB	870.3	-4.3%	-0.8%

SHORT COVERING

Stock	Price	Price Chng	OI Chng
SYNGENE	420.85	4.1%	-7.8%
TATACONSUM	1083.6	2.1%	-1.1%
HINDUNILVR	2160	0.9%	-0.6%
ANGELONE	215.58	0.9%	-1.5%
BRITANNIA	5808.5	0.3%	-5.0%

DERIVATIVE INSIGHTS

SECURITY IN BAN

SAIL	SAMMAANCAP		

NIFTY WEEKLY & MONTHLY PCR

WEEKLY PCR

PE	CE	PCR
102049545	176638020	0.578

MONTHLY PCR

PE	CE	PCR
65841425	63934950	1.029

BNF MONTHLY PCR

PE	CE	PCR
13467100	17851810	0.754

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