

Derivative Insights

17th MARCH 2026



Prepared By

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DERIVATIVE INSIGHTS

Nifty 50 Future	23728.5		BNF Future	55369.8	
Basis (Fut-Spot)	89.35		Basis (Fut-Spot)	268.85	
Support	23406.74	23084.97	Support	54618.98	53868.15
Resistance	24050.26	24372.03	Resistance	56120.62	56871.45

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

Strike Price	OI	Buildup	Strike Price	OI	Buildup
25000 CE	8502650	SHORT BUILDUP	21500 PE	7577310	SHORT BUILDUP
24500 CE	6637085	SHORT BUILDUP	21450 PE	6821360	SHORT BUILDUP

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

Strike Price	OI	Buildup	Strike Price	OI	Buildup
61000 CE	1287870	LONG LIQUIDATION	59000 PE	733890	SHORT COVERING
59000 CE	1126980	SHORT BUILDUP	56000 PE	701100	LONG BUILDUP

DERIVATIVE INSIGHTS

PARTICIPANT POSITION (INDEX)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	274224	134777	2.034649829
DII	80026	24760	3.232067851
FII	30464	256791	0.118633441
PRO	78869	47255	1.669008571

PARTICIPANT POSITION (FUTURE STOCK)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	2887656	358676	8.050876
DII	259501	4416591	0.05875595
FII	4017942	2827276	1.421135397
PRO	834608	397164	2.101419061

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LONG BUILDUP

Stock	Price	Price Chng	OI Chng
SUPREMEIND	3912.2	0.74%	7.28%
MARUTI	12773	1.08%	6.17%
BAJAJ-AUTO	9022.5	2.12%	4.79%
MCX	2564.1	2.59%	4.51%
LT	3478	0.83%	4.40%

SHORT BUILDUP

Stock	Price	Price Chng	OI Chng
KPITTECH	634.35	-4.20%	12.05%
HDFCAMC	2375	-0.58%	6.92%
LODHA	851.5	-2.05%	4.40%
BPCL	305.9	-4.45%	4.28%
HINDZINC	535.5	-3.18%	4.27%

LONG LIQUIDATION

Stock	Price	Price Chng	OI Chng
CAMS	641.55	-0.58%	-10.31%
BDL	1287.2	-1.61%	-5.62%
MANAPPURAM	251.9	-1.79%	-5.46%
SYNGENE	411.1	-2.40%	-4.51%
BANDHANBNK	162.97	-7.18%	-4.04%

SHORT COVERING

Stock	Price	Price Chng	OI Chng
DALBHARAT	1852.6	0.73%	-6.47%
ITC	308.2	2.12%	-6.12%
MUTHOOTFIN	3359.9	0.79%	-6.05%
IRFC	96.53	0.48%	-4.35%
LICHSGFIN	502.6	0.89%	-4.29%

DERIVATIVE INSIGHTS

SECURITY IN BAN

SAIL	SAMMAANCAP		

NIFTY WEEKLY & MONTHLY PCR

WEEKLY PCR

PE	CE	PCR
93920450	134703985	0.697

MONTHLY PCR

PE	CE	PCR
64123860	59479870	1.078

BNF MONTHLY PCR

PE	CE	PCR
12599715	16627950	0.758

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