

Derivative Insights

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Prepared By

SR. TECHNICAL AND DERIVATIVE ANALYST

-KUNAL KAMBLE

DERIVATIVE INSIGHTS

Nifty 50 Future	23140.5		BNF Future	53554.2	
Basis (Fut-Spot)	26		Basis (Fut-Spot)	127.15	
Support	22807.9	22475.3	Support	52784.46	52014.73
Resistance	23473.1	23805.7	Resistance	54323.94	55093.67

HIGHEST OI (NIFTY) (24-03-26)

Strike Price	OI	Buildup	Strike Price	OI	Buildup
25000 CE	9155575	SHORT BUILDUP	21000 PE	8946925	SHORT BUILDUP
24000 CE	8569470	SHORT BUILDUP	22000 PE	8305895	SHORT BUILDUP

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

Strike Price	OI	Buildup	Strike Price	OI	Buildup
59000 CE	1103580	LONG LIQUIDATION	59000 PE	686370	SHORT COVERING
61000 CE	1091460	SHORT BUILDUP	54000 PE	672110	SHORT BUILDUP

DERIVATIVE INSIGHTS

PARTICIPANT POSITION (INDEX)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	280172	132226	2.11888736
DII	71121	21470	3.312575687
FII	47246	281754	0.167685286
PRO	81993	45082	1.818752495

PARTICIPANT POSITION (FUTURE STOCK)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	2873818	346218	8.300602511
DII	366771	4354012	0.08423748
FII	4086039	3083731	1.325030945
PRO	989322	531989	1.859666271

LONG BUILDUP

Stock	Price	Price Chng	OI Chng
BPCL	288.65	0.86%	4.16%
SBICARD	661.5	0.10%	3.88%
PAGEIND	32105	2.52%	3.66%
WIPRO	189.92	1.12%	3.38%
HEROMOTOCO	5273	1.59%	3.31%

SHORT BUILDUP

Stock	Price	Price Chng	OI Chng
LTM	4117.7	-1.83%	11.61%
SWIGGY	280.8	-0.81%	5.55%
SHRIRAMFIN	939.5	-1.31%	5.23%
PETRONET	258.15	-4.72%	4.90%
NATIONALUM	368.25	-2.19%	4.33%

LONG LIQUIDATION

Stock	Price	Price Chng	OI Chng
MCX	2414.5	-4.72%	-3.41%
MANAPPURAM	259.75	-1.72%	-2.84%
PHOENIXLTD	1546	-1.80%	-2.65%
HDFCAMC	2388.8	-0.47%	-2.57%
POLYCAB	7159.5	-0.06%	-2.51%

SHORT COVERING

Stock	Price	Price Chng	OI Chng
DRREDDY	1296.8	1.92%	-10.53%
ADANIGREEN	862.55	0.92%	-8.33%
BIOCON	380.55	3.47%	-7.78%
TATAELXSI	4220.9	5.55%	-7.60%
POWERINDIA	25025	1.62%	-7.44%

DERIVATIVE INSIGHTS

SECURITY IN BAN

SAIL	SAMMAANCAP		

NIFTY WEEKLY & MONTHLY PCR

WEEKLY PCR

PE	CE	PCR
108011085	137118150	0.788

MONTHLY PCR

PE	CE	PCR
74025110	68607350	1.079

BNF MONTHLY PCR

PE	CE	PCR
19034640	18971770	1.003

DERIVATIVE INSIGHTS

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Bonanza Portfolio Ltd.

Bonanza House, Plot No. M-2, Cama Industrial Estate, Walbhat Road, Goregaon (E), Mumbai – 400063 Phone: 022-68363794/708 Website: <https://www.bonanzaonline.com> 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

Compliance Officer: Trupti Milind Khot, 022-62735507, compliance@bonanzaonline.com