

Derivative Insights

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Prepared By

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DERIVATIVE INSIGHTS

Nifty 50 Future	24584.5		BNF Future	57374	
Basis (SPOT-FUTURE)	7.9		Basis (SPOT-FUTURE)	2.55	
DOWNSIDE 1&2 (SD)	24312.94	24041.38	DOWNSIDE 1&2 (SD)	56740.25	56106.49
UPSIDE 1&2 (SD)	24856.06	25127.62	UPSIDE 1&2 (SD)	58007.75	58641.51

HIGHEST OI (NIFTY) (28-04-2026)

Strike Price	OI	Buildup	Strike Price	OI	Buildup
26000 CE	10402665	SHORT BUILDUP	23000 PE	7620210	SHORT BUILDUP
25000 CE	6743945	LONG BUILDUP	24000 PE	7394660	SHORT BUILDUP

HIGHEST OI (BNF) (28-04-2026)

Strike Price	OI	Buildup	Strike Price	OI	Buildup
60000 CE	1330890	SHORT COVERING	52000 PE	883410	SHORT BUILDUP
59000 CE	833430	SHORT COVERING	55000 PE	864330	SHORT BUILDUP

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PARTICIPANT POSITION (INDEX)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	192664	86488	2.227638516
DII	88809	29488	3.011699674
FII	72108	246056	0.293055239
PRO	55906	47455	1.178084501

PARTICIPANT POSITION (FUTURE STOCK)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	2665653	280637	9.498580016
DII	417489	4057898	0.102883069
FII	4153809	3115078	1.333452645
PRO	854286	637624	1.339795867

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LONG BUILDUP

Stock	Price	Price Chng	OI Chng
VMM	123.4	4.15%	5.49%
JINDALSTEL	1291.6	0.36%	5.04%
COCHINSHIP	1558.6	0.83%	3.45%
HINDUNILVR	2310.5	3.37%	2.40%
PATANJALI	467.75	1.80%	2.02%

SHORT BUILDUP

Stock	Price	Price Chng	OI Chng
AMBER	7823.5	-1.52%	3.47%
BLUESTARCO	1859.8	-0.26%	3.34%
CDSL	1358.8	-0.51%	3.15%
WAAREEENER	3481.6	-0.43%	2.97%
FORCEMOT	21819	-0.19%	2.84%

LONG LIQUIDATION

Stock	Price	Price Chng	OI Chng
SAMMAANCAP	149.15	-2.53%	-16.63%
ADANIGREEN	1152.55	-0.17%	-11.40%
VEDL	767.55	-0.63%	-8.67%
COLPAL	2101.6	-0.99%	-6.36%
TORNTPHARM	4134.7	-0.97%	-5.81%

SHORT COVERING

Stock	Price	Price Chng	OI Chng
AUROPHARMA	1392.9	1.70%	-34.04%
EXIDEIND	333	0.99%	-18.16%
PNBHOUSING	979.4	7.86%	-17.84%
KOTAKBANK	382.85	1.04%	-15.46%
JSWSTEEL	1279.6	0.50%	-14.46%

DERIVATIVE INSIGHTS

SECURITY IN BAN

	SAIL		

NIFTY WEEKLY & MONTHLY PCR

WEEKLY PCR

PE	CE	PCR
105726270	90523225	1.168

MONTHLY PCR(26-5-2026)

PE	CE	PCR
16340155	13745225	1.189

BNF MONTHLY PCR

PE	CE	PCR
17065560	15240840	1.120

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