

# Derivative Insights

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Prepared By

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## DERIVATIVE INSIGHTS

Nifty 50 Future	24381.2		BNF Future	57147	
Basis (SPOT-FUTURE)	3.1		Basis (SPOT-FUTURE)	22.55	
DOWNSIDE 1&2 (SD)	24100.06	23818.91	DOWNSIDE 1&2 (SD)	56488.03	55829.05
UPSIDE 1&2 (SD)	24662.34	24943.49	UPSIDE 1&2 (SD)	57805.97	58464.95

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

Strike Price	OI	Buildup	Strike Price	OI	Buildup
26000 CE	12750530	SHORT BUILDUP	23000 PE	7838480	SHORT BUILDUP
25000 CE	9989395	SHORT BUILDUP	24000 PE	7753525	LONG BUILDUP

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

Strike Price	OI	Buildup	Strike Price	OI	Buildup
60000 CE	1401780	SHORT BUILDUP	52000 PE	823230	LONG LIQUIDATION
59000 CE	854040	SHORT BUILDUP	55000 PE	781320	LONG LIQUIDATION

## DERIVATIVE INSIGHTS

### PARTICIPANT POSITION (INDEX)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	205111	80972	2.533110211
DII	88591	29638	2.989101829
FII	70406	253720	0.277494876
PRO	51253	51031	1.004350297

### PARTICIPANT POSITION (FUTURE STOCK)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	2752976	284771	9.667332699
DII	417836	4060216	0.102909796
FII	4138764	3169231	1.305920585
PRO	904743	700101	1.292303539

# DERIVATIVE INSIGHTS

## LONG BUILDUP

Stock	Price	Price Chng	OI Chng
HAVELLS	1343.7	1.17%	8.87%
UNIONBANK	193.31	1.07%	6.76%
OFSS	8160.5	2.71%	3.39%
GODFRYPHLP	2171.2	2.56%	3.36%
ASHOKLEY	178.94	1.04%	1.80%

## SHORT BUILDUP

Stock	Price	Price Chng	OI Chng
TATAELXSI	4311.6	-7.49%	42.88%
CDSL	1319.2	-2.91%	7.54%
DRREDDY	1210.9	-0.49%	1.51%
KFINTECH	989.05	-0.76%	1.51%
NYKAA	260.88	-1.82%	1.41%

**LONG LIQUIDATION**

Stock	Price	Price Chng	OI Chng
APOLLOHOSP	7646	-1.16%	-15.59%
IDEA	9.53	-0.10%	-15.07%
360ONE	1047.45	-4.88%	-11.70%
HDFCLIFE	604.7	-1.78%	-11.07%
INFY	1272.2	-3.25%	-9.82%

**SHORT COVERING**

Stock	Price	Price Chng	OI Chng
JSWENERGY	560.35	2.48%	-20.40%
AMBUJACEM	461.45	1.11%	-19.06%
NESTLEIND	1394.1	0.88%	-16.66%
GRASIM	2784.1	0.02%	-15.21%
ADANIGREEN	1198.25	3.97%	-14.36%

# DERIVATIVE INSIGHTS

## SECURITY IN BAN

	SAIL		

## NIFTY WEEKLY & MONTHLY PCR

### WEEKLY PCR

PE	CE	PCR
121970170	128505845	0.949

### MONTHLY PCR(26-5-2026)

PE	CE	PCR
19149780	16362515	1.170

## BNF MONTHLY PCR

PE	CE	PCR
15962160	16042920	0.995

## DERIVATIVE INSIGHTS

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