

Derivative Insights

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DERIVATIVE INSIGHTS

Nifty 50 Future	24163		BNF Future	56344.2	
Basis (SPOT-FUTURE)	10.05		Basis (SPOT-FUTURE)	39.2	
DOWNSIDE 1&2 (SD)	23879.96	23596.91	DOWNSIDE 1&2 (SD)	55684.19	55024.18
UPSIDE 1&2 (SD)	24446.04	24729.09	UPSIDE 1&2 (SD)	57004.21	57664.22

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

Strike Price	OI	Buildup	Strike Price	OI	Buildup
26000 CE	12397255	LONG LIQUIDATION	23000 PE	10609885	SHORT BUILDUP
25000 CE	10838620	SHORT BUILDUP	22000 PE	7043270	LONG LIQUIDATION

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

Strike Price	OI	Buildup	Strike Price	OI	Buildup
60000 CE	1246860	LONG LIQUIDATION	54000 PE	752850	LONG BUILDUP
59000 CE	923820	SHORT BUILDUP	52000 PE	729810	LONG LIQUIDATION

DERIVATIVE INSIGHTS

PARTICIPANT POSITION (INDEX)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	208638	81896	2.547596952
DII	85098	29980	2.838492328
FII	68000	258914	0.26263547
PRO	54714	45660	1.198291721

PARTICIPANT POSITION (FUTURE STOCK)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	2803205	286142	9.796552062
DII	433772	4064601	0.106719454
FII	4095741	3197895	1.280761563
PRO	840039	624119	1.345959665

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LONG BUILDUP

Stock	Price	Price Chng	OI Chng

SHORT BUILDUP

Stock	Price	Price Chng	OI Chng

LONG LIQUIDATION

Stock	Price	Price Chng	OI Chng
TATAELXSI	4226.4	-1.98%	-43.42%
DMART	4529.3	-1.38%	-42.81%
NHPC	81.38	-1.73%	-42.71%
APLAPOLLO	2025.7	-4.38%	-42.20%
UNOMINDA	1131	-1.64%	-42.14%

SHORT COVERING

Stock	Price	Price Chng	OI Chng
GLENMARK	2336.6	4.36%	-47.19%
HYUNDAI	1847.1	0.29%	-43.88%
MANKIND	2291.8	2.83%	-43.77%
RVNL	307.06	0.17%	-42.79%
DRREDDY	1323.8	9.32%	-39.53%

DERIVATIVE INSIGHTS

SECURITY IN BAN

	SAIL		

NIFTY WEEKLY & MONTHLY PCR

WEEKLY PCR

PE	CE	PCR
133858530	160777110	0.833

MONTHLY PCR(26-5-2026)

PE	CE	PCR
22212970	19267560	1.153

BNF MONTHLY PCR

PE	CE	PCR
15237570	16971900	0.90

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