

Derivative Insights

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DERIVATIVE INSIGHTS

Nifty 50 Future	24127		BNF Future	56390	
Basis (SPOT-FUTURE)	34.3		Basis (SPOT-FUTURE)	125.7	
DOWNSIDE 1&2 (SD)	23847.57	23568.14	DOWNSIDE 1&2 (SD)	55736.91	55083.83
UPSIDE 1&2 (SD)	24406.43	24685.86	UPSIDE 1&2 (SD)	57043.09	57696.17

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

Strike Price	OI	Buildup	Strike Price	OI	Buildup
25000 CE	11752065	LONG LIQUIDATION	24000 PE	11346075	SHORT BUILDUP
24500 CE	10675080	LONG LIQUIDATION	23000 PE	10497175	LONG LIQUIDATION

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

Strike Price	OI	Buildup	Strike Price	OI	Buildup
60000 CE	1113840	LONG LIQUIDATION	54000 PE	834120	LONG LIQUIDATION
59000 CE	976380	SHORT BUILDUP	55000 PE	807420	SHORT BUILDUP

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PARTICIPANT POSITION (INDEX)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	217515	87270	2.492437264
DII	81382	29540	2.754976303
FII	65665	271646	0.241730046
PRO	73293	49399	1.483694002

PARTICIPANT POSITION (FUTURE STOCK)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	2867625	277230	10.34384807
DII	472323	4162797	0.113462895
FII	4157509	3257251	1.276385824
PRO	855321	655500	1.304837529

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LONG BUILDUP

Stock	Price	Price Chng	OI Chng

SHORT BUILDUP

Stock	Price	Price Chng	OI Chng

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LONG LIQUIDATION

Stock	Price	Price Chng	OI Chng
BRITANNIA	5702.5	-0.38%	-75.66%
CGPOWER	822.4	-0.25%	-75.46%
UNITDSPR	1388.5	-0.19%	-68.13%
ASIANPAINT	2484.7	-0.10%	-65.60%
COLPAL	2151.2	-0.59%	-64.23%

SHORT COVERING

Stock	Price	Price Chng	OI Chng
PATANJALI	465.55	0.36%	-83.00%
MARICO	786.95	0.65%	-76.56%
ALKEM	5361	2.14%	-76.27%
DELHIVERY	462.1	2.54%	-75.73%
TORNTPHARM	4223.4	2.28%	-75.62%

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SECURITY IN BAN

	SAIL		

NIFTY WEEKLY & MONTHLY PCR

WEEKLY PCR

PE	CE	PCR
156179595	160859205	0.971

MONTHLY PCR(26-5-2026)

PE	CE	PCR
30631575	27400100	1.118

BNF MONTHLY PCR

PE	CE	PCR
15540900	17387010	0.894

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