

Derivative Insights

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Prepared By

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DERIVATIVE INSIGHTS

Nifty 50 Future	23868.5		BNF Future	54599.8	
Basis (SPOT-FUTURE)	52.65		Basis (SPOT-FUTURE)	159.9	
DOWNSIDE 1&2 (SD)	23589.51	23310.52	DOWNSIDE 1&2 (SD)	53961.60	53323.40
UPSIDE 1&2 (SD)	24147.49	24426.48	UPSIDE 1&2 (SD)	55238.00	55876.20

HIGHEST OI (NIFTY) (12-05-2026)

Strike Price	OI	Buildup	Strike Price	OI	Buildup
25000 CE	15218190	SHORT BUILDUP	23500 PE	10304255	LONG BUILDUP
24500 CE	13200460	SHORT BUILDUP	23000 PE	8188440	SHORT BUILDUP

HIGHEST OI (BNF) (26-05-2026)

Strike Price	OI	Buildup	Strike Price	OI	Buildup
60000 CE	2445840	SHORT BUILDUP	60000 PE	1005330	SHORT COVERING
56000 CE	1194240	LONG LIQUIDATION	56000 PE	759300	SHORT COVERING

DERIVATIVE INSIGHTS

PARTICIPANT POSITION (INDEX)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	248266	91006	2.728017933
DII	73012	35093	2.08052888
FII	33374	254343	0.131216507
PRO	65601	39811	1.647810907

PARTICIPANT POSITION (FUTURE STOCK)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	3088887	261165	11.82733904
DII	298134	4266593	0.069876363
FII	4041777	3383122	1.194688516
PRO	923361	441279	2.092465311

DERIVATIVE INSIGHTS

LONG BUILDUP

Stock	Price	Price Chng	OI Chng
TATACONSUM	1269.7	7.62%	10.89%
BIOCON	392.45	2.72%	7.00%
LICHSGFIN	588.8	1.06%	5.70%
MANKIND	2449.4	1.09%	4.77%
SONACOMS	596.95	2.59%	4.40%

SHORT BUILDUP

Stock	Price	Price Chng	OI Chng
DALBHARAT	1780.8	-2.99%	15.85%
BHARTIARTL	1768.1	-4.03%	8.28%
KAYNES	4326	-3.86%	8.21%
SAIL	181.84	-1.97%	5.41%
CIPLA	1307.8	-3.07%	5.05%

LONG LIQUIDATION

Stock	Price	Price Chng	OI Chng
NAM-INDIA	1069.1	-3.21%	-6.29%
ABB	6350.5	-9.26%	-5.75%
ASIANPAINT	2569.7	-1.31%	-4.36%
GMRAIRPORT	98.32	-3.13%	-3.67%
ULTRACEMCO	11883	-0.64%	-3.67%

SHORT COVERING

Stock	Price	Price Chng	OI Chng
COFORGE	1376.2	0.36%	-7.85%
KOTAKBANK	381.5	0.03%	-6.71%
KEI	5140.7	0.31%	-4.50%
DIXON	10795	0.06%	-3.95%
IDEA	12.25	8.41%	-3.62%

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SECURITY IN BAN

SAIL			

NIFTY WEEKLY & MONTHLY PCR

WEEKLY PCR

PE	CE	PCR
116772760	204572095	0.57

MONTHLY PCR(26-5-2026)

PE	CE	PCR
50696100	46011810	1.101

BNF MONTHLY PCR

PE	CE	PCR
12766800	16366380	0.78

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