

Derivative Insights

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Prepared By

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DERIVATIVE INSIGHTS

Nifty 50 Future	24252		BNF Future	55613.8	
Basis (SPOT-FUTURE)	74.35		Basis (SPOT-FUTURE)	210.2	
DOWNSIDE 1&2 (SD)	23985.49	23718.98	DOWNSIDE 1&2 (SD)	55002.64	54391.49
UPSIDE 1&2 (SD)	24518.51	24785.02	UPSIDE 1&2 (SD)	56224.96	56836.11

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

Strike Price	OI	Buildup	Strike Price	OI	Buildup
25000 CE	6744790	LONG BUILDUP	23000 PE	5109845	LONG LIQUIDATION
24500 CE	6657690	LONG BUILDUP	24000 PE	5103085	SHORT BUILDUP

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

Strike Price	OI	Buildup	Strike Price	OI	Buildup
60000 CE	1915560	SHORT BUILDUP	60000 PE	1154220	LONG BUILDUP
56000 CE	795090	SHORT BUILDUP	56000 PE	832710	SHORT BUILDUP

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PARTICIPANT POSITION (INDEX)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	193687	76125	2.544328407
DII	74581	29139	2.559490717
FII	28830	199888	0.144230769
PRO	33914	25860	1.311446249

PARTICIPANT POSITION (FUTURE STOCK)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	2805435	229853	12.20534429
DII	263087	4105077	0.064088201
FII	4033261	3204357	1.258680291
PRO	769704	332200	2.316989765

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LONG BUILDUP

Stock	Price	Price Chng	OI Chng
COCHINSHIP	1782.7	4.69%	41.35%
GODFRYPHLP	2285.1	7.52%	25.37%
KFINTECH	968.2	1.38%	10.22%
FORCEMOT	20880	1.70%	9.81%
CROMPTON	276.61	2.02%	7.78%

SHORT BUILDUP

Stock	Price	Price Chng	OI Chng
INDIANB	879.55	-2.51%	20.04%
NHPC	83.2	-2.92%	15.70%
BDL	1382.5	-1.19%	13.47%
BPCL	305.65	-1.34%	12.94%
DRREDDY	1323.8	-2.32%	9.66%

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LONG LIQUIDATION

Stock	Price	Price Chng	OI Chng
KEI	4959.4	-0.25%	-3.75%
AUROPHARMA	1404.2	-1.85%	-3.45%
PAYTM	1109.05	-2.27%	-2.74%
CAMS	760.85	-0.03%	-2.46%
SONACOMS	601.4	-0.23%	-2.45%

SHORT COVERING

Stock	Price	Price Chng	OI Chng
VEDL	773.55	4.60%	-39.58%
VBL	525.05	0.77%	-3.84%
COALINDIA	482.4	2.78%	-3.80%
RELIANCE	1429.6	2.55%	-3.78%
YESBANK	20.37	1.60%	-3.57%

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SECURITY IN BAN

NIFTY WEEKLY & MONTHLY PCR

WEEKLY PCR

PE	CE	PCR
86135595	92399125	0.932

MONTHLY PCR(26-5-2026)

PE	CE	PCR
37114350	32599190	1.139

BNF MONTHLY PCR

PE	CE	PCR
9191640	10056060	0.914

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