

Derivative Insights

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Prepared By

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DERIVATIVE INSIGHTS

Nifty 50 Future	24106.3		BNF Future	54808	
Basis (SPOT-FUTURE)	73.5		Basis (SPOT-FUTURE)	260.95	
DOWNSIDE 1&2 (SD)	23834.25	23562.20	DOWNSIDE 1&2 (SD)	54189.47	53570.93
UPSIDE 1&2 (SD)	24378.35	24650.40	UPSIDE 1&2 (SD)	55426.53	56045.07

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

Strike Price	OI	Buildup	Strike Price	OI	Buildup
26000 CE	5137340	SHORT BUILDUP	24000 PE	4380090	SHORT BUILDUP
24500 CE	4992390	SHORT BUILDUP	23000 PE	4180930	SHORT BUILDUP

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

Strike Price	OI	Buildup	Strike Price	OI	Buildup
60000 CE	2266950	SHORT BUILDUP	60000 PE	1046670	SHORT COVERING
56000 CE	1018200	SHORT BUILDUP	50000 PE	830040	SHORT BUILDUP

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PARTICIPANT POSITION (INDEX)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	222279	80575	2.758659634
DII	75336	39983	1.884200785
FII	29599	227732	0.129972951
PRO	49510	28434	1.741225294

PARTICIPANT POSITION (FUTURE STOCK)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	2941026	247758	11.87055917
DII	281353	4215594	0.06674101
FII	4059526	3268254	1.242108477
PRO	846274	396573	2.133967769

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LONG BUILDUP

Stock	Price	Price Chng	OI Chng
VEDL	305.2	3.11%	14.90%
360ONE	1076.7	0.44%	11.77%
MOTILALOFS	848.05	0.90%	8.87%
GODFRYPHLP	2246.1	1.33%	6.82%
MANKIND	2329.9	2.66%	6.65%

SHORT BUILDUP

Stock	Price	Price Chng	OI Chng
GODREJPROP	1819.8	-4.77%	10.50%
HYUNDAI	1796.7	-1.03%	8.68%
VMM	125.38	-0.65%	7.92%
SRF	2542.5	-0.87%	7.65%
VOLTAS	1377.6	-5.34%	6.95%

LONG LIQUIDATION

Stock	Price	Price Chng	OI Chng
KOTAKBANK	372.25	-0.07%	-4.35%
FORCEMOT	18966	-0.75%	-2.64%
BHEL	376.4	-0.88%	-2.43%
MPHASIS	2221.6	-2.73%	-2.37%
GAIL	164.58	-0.48%	-2.06%

SHORT COVERING

Stock	Price	Price Chng	OI Chng
ABCAPITAL	361.65	4.37%	-11.69%
CAMS	801	10.50%	-4.64%
CHOLAFIN	1661.8	1.07%	-4.46%
RELIANCE	1467.4	0.03%	-4.26%
MANAPPURAM	308.85	0.70%	-4.08%

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SECURITY IN BAN

NIFTY WEEKLY & MONTHLY PCR

WEEKLY PCR

PE	CE	PCR
65312715	68554850	0.953

MONTHLY PCR(26-5-2026)

PE	CE	PCR
45633900	39724230	1.149

BNF MONTHLY PCR

PE	CE	PCR
11121180	13460820	0.826

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