

Derivative Insights

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Prepared By

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DERIVATIVE INSIGHTS

Nifty 50 Future	24447.4		BNF Future	56348.6	
Basis (SPOT-FUTURE)	116.45		Basis (SPOT-FUTURE)	367.55	
DOWNSIDE 1&2 (SD)	24190.45	23933.50	DOWNSIDE 1&2 (SD)	55756.35	55164.11
UPSIDE 1&2 (SD)	24704.35	24961.30	UPSIDE 1&2 (SD)	56940.85	57533.09

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

Strike Price	OI	Buildup	Strike Price	OI	Buildup
25000 CE	7900880	LONG BUILDUP	23000 PE	7732855	SHORT BUILDUP
24500 CE	6332365	LONG BUILDUP	24000 PE	6630195	SHORT BUILDUP

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

Strike Price	OI	Buildup	Strike Price	OI	Buildup
60000 CE	2080830	SHORT COVERING	60000 PE	1116990	SHORT BUILDUP
58000 CE	945000	LONG BUILDUP	56000 PE	859590	SHORT BUILDUP

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PARTICIPANT POSITION (INDEX)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	213726	83406	2.56247752
DII	75394	39401	1.913504733
FII	35750	230345	0.15520198
PRO	60759	32477	1.870831665

PARTICIPANT POSITION (FUTURE STOCK)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	2964791	244369	12.13243497
DII	295710	4262397	0.069376456
FII	4086060	3287020	1.243089485
PRO	867102	419877	2.06513336

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LONG BUILDUP

Stock	Price	Price Chng	OI Chng
HDFCLIFE	610.5	2.18%	18.20%
AMBER	8737.5	5.93%	12.49%
COFORGE	1289.3	10.33%	10.39%
NAM-INDIA	1093.3	3.71%	10.21%
360ONE	1091.8	1.40%	9.95%

SHORT BUILDUP

Stock	Price	Price Chng	OI Chng
LT	3999.7	-1.95%	16.91%
KPITTECH	749.4	-3.32%	5.58%
UNITDSPR	1298.7	-1.83%	4.44%
ADANIENSOL	1416.8	-0.09%	3.99%
GODREJCP	1098.2	-0.04%	3.98%

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LONG LIQUIDATION

Stock	Price	Price Chng	OI Chng
EXIDEIND	353.3	-2.56%	-6.68%
TITAN	4375.9	-0.27%	-3.24%
POWERINDIA	33600	-2.08%	-2.69%
GLENMARK	2390.6	-1.75%	-2.04%
HINDALCO	1052	-0.52%	-1.99%

SHORT COVERING

Stock	Price	Price Chng	OI Chng
EICHERMOT	7349.5	0.44%	-5.82%
MOTILALOFS	884.65	4.32%	-5.74%
MARICO	819.4	1.14%	-5.57%
CDSL	1288.5	2.60%	-5.36%
HEROMOTOCO	5198	1.44%	-5.06%

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SECURITY IN BAN

NIFTY WEEKLY & MONTHLY PCR

WEEKLY PCR

PE	CE	PCR
112145475	94797625	1.183

MONTHLY PCR(26-5-2026)

PE	CE	PCR
46032610	39486785	1.166

BNF MONTHLY PCR

PE	CE	PCR
11804190	12638760	0.934

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