

Derivative Insights

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Prepared By

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DERIVATIVE INSIGHTS

Nifty 50 Future	24382.8		BNF Future	56291.2	
Basis (SPOT-FUTURE)	56.15		Basis (SPOT-FUTURE)	243.8	
DOWNSIDE 1&2 (SD)	24127.45	23872.10	DOWNSIDE 1&2 (SD)	55701.69	55112.17
UPSIDE 1&2 (SD)	24638.15	24893.50	UPSIDE 1&2 (SD)	56880.71	57470.23

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

Strike Price	OI	Buildup	Strike Price	OI	Buildup
25000 CE	8361795	SHORT BUILDUP	23500 PE	7990840	SHORT BUILDUP
24500 CE	8311810	SHORT BUILDUP	24000 PE	7304245	SHORT BUILDUP

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

Strike Price	OI	Buildup	Strike Price	OI	Buildup
60000 CE	2132160	SHORT BUILDUP	60000 PE	1125030	LONG BUILDUP
58000 CE	931410	LONG LIQUIDATION	56000 PE	894210	LONG BUILDUP

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PARTICIPANT POSITION (INDEX)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	223840	83695	2.674472788
DII	75341	38201	1.972225858
FII	37177	233125	0.159472386
PRO	58117	39454	1.473031885

PARTICIPANT POSITION (FUTURE STOCK)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	3026067	260194	11.63004143
DII	303723	4239720	0.071637514
FII	4074387	3332477	1.222630194
PRO	867220	439006	1.975417192

LONG BUILDUP

Stock	Price	Price Chng	OI Chng
BOSCHLTD	38070	3.10%	12.00%
RBLBANK	348.35	3.02%	9.30%
BDL	1476	5.26%	8.58%
GODFRYPHLP	2352.8	1.30%	7.66%
HDFCLIFE	628.9	3.01%	7.13%

SHORT BUILDUP

Stock	Price	Price Chng	OI Chng
KPITTECH	713.95	-4.73%	24.69%
BLUESTARCO	1753.9	-3.22%	13.68%
DRREDDY	1302.9	-0.20%	9.88%
NHPC	81.02	-2.46%	8.49%
BAJAJHLDNG	10636	-0.46%	7.64%

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LONG LIQUIDATION

Stock	Price	Price Chng	OI Chng
POLICYBZR	1684.5	-1.73%	-12.12%
OFSS	9515.5	-1.34%	-4.79%
OIL	452.85	-0.09%	-4.09%
NESTLEIND	1473.7	-1.14%	-3.73%
ASTRAL	1577.1	-0.40%	-2.24%

SHORT COVERING

Stock	Price	Price Chng	OI Chng
SAIL	188.43	0.51%	-7.37%
EXIDEIND	365.3	3.40%	-7.04%
M&M	3377.8	1.93%	-6.67%
FORCEMOT	20747	2.79%	-6.12%
ICICIPRULI	564.05	2.06%	-5.48%

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SECURITY IN BAN

NIFTY WEEKLY & MONTHLY PCR

WEEKLY PCR

PE	CE	PCR
125817770	124813000	1.008

MONTHLY PCR(26-5-2026)

PE	CE	PCR
45623110	41007525	1.113

BNF MONTHLY PCR

PE	CE	PCR
11896470	13129500	0.906

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