

Derivative Insights

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Prepared By

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DERIVATIVE INSIGHTS

Nifty 50 Future	23424.7		BNF Future	53721.8	
Basis (SPOT-FUTURE)	45.15		Basis (SPOT-FUTURE)	166.6	
DOWNSIDE 1&2 (SD)	23140.12	22855.54	DOWNSIDE 1&2 (SD)	53069.15	52416.50
UPSIDE 1&2 (SD)	23709.28	23993.86	UPSIDE 1&2 (SD)	54374.45	55027.10

HIGHEST OI (NIFTY) (19-05-2026)

Strike Price	OI	Buildup	Strike Price	OI	Buildup
24000 CE	5431400	SHORT BUILDUP	23000 PE	4391725	LONG BUILDUP
25000 CE	4613570	SHORT BUILDUP	22000 PE	4066270	LONG BUILDUP

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

Strike Price	OI	Buildup	Strike Price	OI	Buildup
60000 CE	2346270	LONG LIQUIDATION	60000 PE	999330	SHORT COVERING
56000 CE	1283040	SHORT BUILDUP	56000 PE	720630	SHORT COVERING

DERIVATIVE INSIGHTS

PARTICIPANT POSITION (INDEX)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	274236	95887	2.859991448
DII	70954	35136	2.019410291
FII	33763	270907	0.124629485
PRO	70453	47476	1.483970848

PARTICIPANT POSITION (FUTURE STOCK)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	3075599	261831	11.74650442
DII	311783	4269902	0.073018772
FII	4067612	3423256	1.188228984
PRO	963941	463946	2.077700853

DERIVATIVE INSIGHTS

LONG BUILDUP

Stock	Price	Price Chng	OI Chng
VEDL	305.35	2.23%	10.78%
OIL	492.7	8.08%	6.83%
BIOCON	404.4	3.04%	4.59%
NATIONALUM	395.75	0.30%	3.17%
DALBHARAT	1782.3	0.08%	2.27%

SHORT BUILDUP

Stock	Price	Price Chng	OI Chng
KAYNES	3958.6	-8.49%	8.85%
INDHOTEL	637	-4.04%	8.71%
ADANIENSOL	1291	-4.18%	6.74%
MOTILALOFS	845.8	-2.24%	6.11%
WIPRO	186.48	-4.51%	5.95%

DERIVATIVE INSIGHTS

LONG LIQUIDATION

Stock	Price	Price Chng	OI Chng
BDL	1331.8	-5.13%	-9.95%
MCX	3161	-1.18%	-7.12%
BLUESTARCO	1636.4	-1.65%	-7.01%
HAL	4576	-3.90%	-5.96%
NAM-INDIA	1041.6	-2.57%	-5.21%

SHORT COVERING

Stock	Price	Price Chng	OI Chng
PIDILITIND	1456.1	0.93%	-6.80%
GODREJCP	1031.2	2.34%	-2.70%
CANBK	130.5	0.70%	-2.18%
HINDZINC	645.9	2.41%	-1.61%
AUROPHARMA	1490	0.09%	-0.10%

DERIVATIVE INSIGHTS

SECURITY IN BAN

SAIL			

NIFTY WEEKLY & MONTHLY PCR

WEEKLY PCR

PE	CE	PCR
56990960	79746290	0.715

MONTHLY PCR(26-5-2026)

PE	CE	PCR
52861705	53306175	0.992

BNF MONTHLY PCR

PE	CE	PCR
12460440	17760480	0.701

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