

Derivative Insights

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Prepared By

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DERIVATIVE INSIGHTS

Nifty 50 Future	23462.4		BNF Future	53613.8	
Basis (SPOT-FUTURE)	49.8		Basis (SPOT-FUTURE)	157.65	
DOWNSIDE 1&2 (SD)	23175.22	22888.04	DOWNSIDE 1&2 (SD)	52957.56	52301.33
UPSIDE 1&2 (SD)	23749.58	24036.76	UPSIDE 1&2 (SD)	54270.04	54926.27

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

Strike Price	OI	Buildup	Strike Price	OI	Buildup
25000 CE	6411730	SHORT BUILDUP	22000 PE	5594225	SHORT BUILDUP
24000 CE	6406790	SHORT BUILDUP	23000 PE	5560035	SHORT BUILDUP

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

Strike Price	OI	Buildup	Strike Price	OI	Buildup
60000 CE	2167230	LONG LIQUIDATION	60000 PE	984120	SHORT COVERING
58000 CE	1355820	SHORT BUILDUP	56000 PE	694080	SHORT COVERING

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PARTICIPANT POSITION (INDEX)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	272041	98222	2.769654456
DII	71019	35036	2.027029341
FII	32871	270745	0.121409444
PRO	72735	44663	1.628529208

PARTICIPANT POSITION (FUTURE STOCK)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	3092455	278152	11.11786002
DII	326868	4304640	0.075933876
FII	4103711	3432235	1.195638119
PRO	982792	490799	2.002432768

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LONG BUILDUP

Stock	Price	Price Chng	OI Chng
KAYNES	4069.6	2.80%	13.36%
GODFRYPHLP	2430.7	3.57%	11.32%
ADANIPOWER	214.9	1.98%	8.14%
LICHSGFIN	588.5	3.52%	7.39%
MANKIND	2390.2	0.57%	5.06%

SHORT BUILDUP

Stock	Price	Price Chng	OI Chng
COALINDIA	460.45	-0.29%	11.79%
KFINTECH	830.85	-3.00%	8.45%
KEI	4944	-1.47%	8.15%
POWERINDIA	31915	-1.57%	5.85%
PREMIERENE	957.6	-0.14%	5.74%

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LONG LIQUIDATION

Stock	Price	Price Chng	OI Chng
SBIN	955.3	-0.35%	-3.56%
SUNPHARMA	1831.1	-0.98%	-3.18%
POLYCAB	8933.5	-1.09%	-2.83%
SIEMENS	3538.1	-1.16%	-2.83%
ETERNAL	238.86	-0.59%	-2.71%

SHORT COVERING

Stock	Price	Price Chng	OI Chng
SAIL	201.59	12.54%	-11.46%
DIXON	11166	10.35%	-7.91%
ITC	304.95	1.06%	-3.89%
NATIONALUM	408.9	3.32%	-3.60%
GMRAIRPORT	96.87	2.10%	-3.20%

DERIVATIVE INSIGHTS

SECURITY IN BAN

SAIL			

NIFTY WEEKLY & MONTHLY PCR

WEEKLY PCR

PE	CE	PCR
86980270	107848260	0.8065

MONTHLY PCR(26-5-2026)

PE	CE	PCR
55055390	57526170	0.957

BNF MONTHLY PCR

PE	CE	PCR
12852420	18010140	0.714

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