

# Derivative Insights

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Prepared By

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## DERIVATIVE INSIGHTS

Nifty 50 Future	23700.1	
Basis (SPOT-FUTURE)	10.5	
DOWNSIDE 1&2 (SD)	23422.18	23144.26
UPSIDE 1&2 (SD)	23978.02	24255.94

BNF Future	54227.8	
Basis (SPOT-FUTURE)	98.85	
DOWNSIDE 1&2 (SD)	53591.90	52955.99
UPSIDE 1&2 (SD)	54863.70	55499.61

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

Strike Price	OI	Buildup
24500 CE	8090225	SHORT BUILDUP
25000 CE	6934525	SHORT BUILDUP

Strike Price	OI	Buildup
22000 PE	7623915	SHORT BUILDUP
22500 PE	7569965	SHORT BUILDUP

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

Strike Price	OI	Buildup
60000 CE	2053620	SHORT COVERING
58000 CE	1195140	SHORT COVERING

Strike Price	OI	Buildup
60000 PE	974130	LONG LIQUIDATION
54000 PE	752730	SHORT BUILDUP

## DERIVATIVE INSIGHTS

### PARTICIPANT POSITION (INDEX)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	261431	95933	2.725141505
DII	71227	39036	1.824649042
FII	35074	260685	0.134545524
PRO	69430	41508	1.672689602

### PARTICIPANT POSITION (FUTURE STOCK)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	3098197	280882	11.03024402
DII	335586	4279112	0.078424215
FII	4135442	3482101	1.187628389
PRO	995662	522792	1.904508868

## DERIVATIVE INSIGHTS

### LONG BUILDUP

Stock	Price	Price Chng	OI Chng
ASHOKLEY	155.01	0.76%	8.78%
ABCAPITAL	351.1	1.66%	5.37%
PREMIERENE	976	1.92%	5.06%
NAM-INDIA	1097	3.21%	4.91%
ADANIPOWER	225.59	4.97%	4.76%

### SHORT BUILDUP

Stock	Price	Price Chng	OI Chng
KAYNES	3173.4	-22.02%	45.72%
VMM	117.9	-1.76%	10.16%
IRFC	99.97	-1.45%	8.25%
COALINDIA	451.45	-1.95%	7.32%
MPHASIS	2109.4	-1.29%	6.01%

## DERIVATIVE INSIGHTS

### LONG LIQUIDATION

Stock	Price	Price Chng	OI Chng
LICHSGFIN	560.7	-4.72%	-5.34%
TIINDIA	2801	-5.13%	-3.99%
DIXON	11121	-0.40%	-3.99%
GAIL	162.56	-0.86%	-3.69%
BDL	1357.2	-0.07%	-3.36%

### SHORT COVERING

Stock	Price	Price Chng	OI Chng
BHARTIARTL	1884.9	4.87%	-10.61%
HDFCBANK	770.7	2.47%	-5.09%
PFC	451.8	0.87%	-4.49%
ONGC	301.2	1.04%	-4.37%
INDHOTEL	653.05	2.29%	-4.00%

## DERIVATIVE INSIGHTS

### SECURITY IN BAN

SAIL	KAYNES		

### NIFTY WEEKLY & MONTHLY PCR

#### WEEKLY PCR

PE	CE	PCR
132368860	108005365	1.226

#### MONTHLY PCR(26-5-2026)

PE	CE	PCR
57677230	57694650	0.999

### BNF MONTHLY PCR

PE	CE	PCR
15264540	18620340	0.8198

## DERIVATIVE INSIGHTS

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