

# Derivative Insights

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Prepared By

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**-KUNAL KAMBLE**

## DERIVATIVE INSIGHTS

Nifty 50 Future	23658		BNF Future	53702.8	
Basis (SPOT-FUTURE)	8.05		Basis (SPOT-FUTURE)	165.8	
DOWNSIDE 1&2 (SD)	23365.37	23072.74	DOWNSIDE 1&2 (SD)	53038.54	52374.27
UPSIDE 1&2 (SD)	23950.63	24243.26	UPSIDE 1&2 (SD)	54367.06	55031.33

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

Strike Price	OI	Buildup	Strike Price	OI	Buildup
24000 CE	12615980	SHORT BUILDUP	23000 PE	12471420	SHORT BUILDUP
24500 CE	10028980	LONG LIQUIDATION	23400 PE	11913590	SHORT BUILDUP

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

Strike Price	OI	Buildup	Strike Price	OI	Buildup
60000 CE	1830150	LONG LIQUIDATION	53000 PE	875340	LONG BUILDUP
58000 CE	1150350	LONG LIQUIDATION	60000 PE	844050	SHORT COVERING

## DERIVATIVE INSIGHTS

### PARTICIPANT POSITION (INDEX)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	251393	101045	2.48793112
DII	67164	39237	1.711751663
FII	34922	244788	0.142662222
PRO	70978	39387	1.802066672

### PARTICIPANT POSITION (FUTURE STOCK)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	3071144	280965	10.93069955
DII	360352	4236736	0.085054155
FII	4158769	3525497	1.179626305
PRO	1010788	557855	1.811918868

**LONG BUILDUP**

Stock	Price	Price Chng	OI Chng
POLICYBZR	1747.7	3.52%	3.71%
JSWENERGY	530.85	2.67%	2.94%
MANAPPURAM	307.45	0.02%	2.72%
VMM	122.04	2.36%	1.64%
DIVISLAB	6850.5	1.00%	1.55%

**SHORT BUILDUP**

Stock	Price	Price Chng	OI Chng
AMBER	7149.5	-15.97%	20.83%
NAUKRI	929.35	-0.23%	8.50%
MOTHERSON	129.12	-0.90%	5.05%
ABCAPITAL	351.2	-1.86%	3.01%
HYUNDAI	1778	-1.63%	2.26%

**LONG LIQUIDATION**

Stock	Price	Price Chng	OI Chng
ICICIPRULI	515.55	-3.98%	-8.95%
SBIN	941.7	-2.20%	-5.79%
NBCC	91.75	-2.20%	-5.21%
POLYCAB	9148	-0.11%	-5.06%
MARUTI	13002	-1.62%	-4.97%

**SHORT COVERING**

Stock	Price	Price Chng	OI Chng
BAJAJFINSV	1751.9	1.35%	-4.62%
BHARTIARTL	1936.4	1.69%	-4.07%
ITC	310.75	0.40%	-3.09%
HDFCBANK	770	0.25%	-2.95%
BAJFINANCE	919.95	1.08%	-2.67%

# DERIVATIVE INSIGHTS

## SECURITY IN BAN

SAIL	KAYNES		

## NIFTY WEEKLY & MONTHLY PCR

### WEEKLY PCR

PE	CE	PCR
194686635	144897935	1.34

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

PE	CE	PCR
76360895	72629050	1.05

## BNF MONTHLY PCR

PE	CE	PCR
14084850	17633190	0.798

## DERIVATIVE INSIGHTS

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