

Derivative Insights

20th MAY 2026



Prepared By

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DERIVATIVE INSIGHTS

Nifty 50 Future	23612		BNF Future	53501.8	
Basis (SPOT-FUTURE)	6		Basis (SPOT-FUTURE)	92.65	
DOWNSIDE 1&2 (SD)	23334.07	23056.14	DOWNSIDE 1&2 (SD)	52872.05	52242.30
UPSIDE 1&2 (SD)	23889.93	24167.86	UPSIDE 1&2 (SD)	54131.55	54761.30

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

Strike Price	OI	Buildup	Strike Price	OI	Buildup
24000 CE	8379280	SHORT BUILDUP	23000 PE	7223710	SHORT BUILDUP
25000 CE	7785570	LONG LIQUIDATION	22500 PE	7086885	SHORT BUILDUP

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

Strike Price	OI	Buildup	Strike Price	OI	Buildup
60000 CE	1826460	LONG LIQUIDATION	50000 PE	860010	SHORT BUILDUP
66000 CE	1365090	SHORT BUILDUP	53000 PE	820740	LONG LIQUIDATION

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PARTICIPANT POSITION (INDEX)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	254202	98421	2.582802451
DII	67196	37737	1.78063969
FII	35238	251518	0.140101305
PRO	70724	39684	1.782179216

PARTICIPANT POSITION (FUTURE STOCK)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	3085145	286560	10.76613973
DII	389024	4241838	0.091711187
FII	4160037	3553115	1.17081406
PRO	1045938	598631	1.747216566

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LONG BUILDUP

Stock	Price	Price Chng	OI Chng
AMBER	7157	0.10%	15.55%
VEDL	335.1	2.97%	6.06%
INFY	1190.9	4.01%	4.52%
MOTHERSON	131.61	1.93%	3.22%
ASHOKLEY	152.01	0.19%	3.01%

SHORT BUILDUP

Stock	Price	Price Chng	OI Chng
TVSMOTOR	3293.6	-0.14%	6.69%
TATACONSUM	1205.8	-1.34%	6.62%
NAM-INDIA	1086.5	-0.23%	6.28%
ASTRAL	1444.9	-6.62%	3.99%
FORCEMOT	19185	-1.76%	3.94%

LONG LIQUIDATION

Stock	Price	Price Chng	OI Chng
TATASTEEL	209.12	-0.52%	-11.56%
CIPLA	1413.4	-1.00%	-10.10%
UNOMINDA	1050.5	-1.55%	-6.76%
RBLBANK	324.55	-0.28%	-6.59%
DABUR	453.8	-0.61%	-6.09%

SHORT COVERING

Stock	Price	Price Chng	OI Chng
AUROPHARMA	1515.7	0.77%	-15.49%
INDUSINDBK	896.05	0.55%	-12.82%
TATAPOWER	414.75	2.66%	-10.35%
PAYTM	1123.3	1.34%	-9.69%
PNB	101.41	1.51%	-7.74%

DERIVATIVE INSIGHTS

SECURITY IN BAN

SAIL	KAYNES		

NIFTY WEEKLY & MONTHLY PCR

WEEKLY PCR

PE	CE	PCR
108074460	104773695	1.03

MONTHLY PCR(30-6-2026)

PE	CE	PCR
40730235	32851710	1.24

BNF MONTHLY PCR

PE	CE	PCR
17526360	22658580	0.77

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