

Derivative Insights

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Prepared By

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DERIVATIVE INSIGHTS

Nifty 50 Future	23668.5		BNF Future	53741.6	
Basis (SPOT-FUTURE)	9.5		Basis (SPOT-FUTURE)	179.4	
DOWNSIDE 1&2 (SD)	23393.49	23118.47	DOWNSIDE 1&2 (SD)	53117.15	52492.71
UPSIDE 1&2 (SD)	23943.51	24218.53	UPSIDE 1&2 (SD)	54366.05	54990.49

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

Strike Price	OI	Buildup	Strike Price	OI	Buildup
24500 CE	9053525	SHORT BUILDUP	22500 PE	8795150	SHORT BUILDUP
24000 CE	8797750	SHORT BUILDUP	22000 PE	8679125	SHORT BUILDUP

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

Strike Price	OI	Buildup	Strike Price	OI	Buildup
60000 CE	1721820	LONG LIQUIDATION	53000 PE	884820	SHORT BUILDUP
56000 CE	1209600	LONG LIQUIDATION	50000 PE	875580	SHORT BUILDUP

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PARTICIPANT POSITION (INDEX)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	255741	97717	2.617159757
DII	67455	37712	1.788687951
FII	35093	257613	0.136223715
PRO	72341	37588	1.924576993

PARTICIPANT POSITION (FUTURE STOCK)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	3118637	290580	10.73245578
DII	403505	4256781	0.094791111
FII	4183382	3602126	1.161364705
PRO	1104206	660243	1.672423638

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LONG BUILDUP

Stock	Price	Price Chng	OI Chng
POLICYBZR	1823.2	1.33%	5.59%
ZYDUSLIFE	1044.3	2.09%	3.34%
MOTHERSON	132.47	0.65%	3.22%
ABCAPITAL	354.5	0.65%	2.16%
BAJAJ-AUTO	10432.5	2.16%	1.72%

SHORT BUILDUP

Stock	Price	Price Chng	OI Chng
PIIND	2883.9	-7.95%	15.84%
GAIL	154.63	-0.48%	3.80%
AMBER	7082	-1.05%	3.42%
DMART	4163.8	-1.77%	2.10%
LUPIN	2272.8	-0.33%	2.05%

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LONG LIQUIDATION

Stock	Price	Price Chng	OI Chng
PATANJALI	466.65	-1.12%	-35.07%
EXIDEIND	339.8	-1.35%	-29.20%
INDUSTOWER	428.9	-0.37%	-27.32%
HDFCLIFE	607.05	-0.68%	-22.56%
APLAPOLLO	1862.5	-0.10%	-21.43%

SHORT COVERING

Stock	Price	Price Chng	OI Chng
BHEL	409.3	2.13%	-26.49%
GRASIM	2979.4	1.58%	-17.75%
LICHSGFIN	546.45	0.74%	-17.69%
AUROPHARMA	1519.7	0.26%	-17.62%
RELIANCE	1362.4	2.81%	-15.00%

DERIVATIVE INSIGHTS

SECURITY IN BAN

SAIL	KAYNES		

NIFTY WEEKLY & MONTHLY PCR

WEEKLY PCR

PE	CE	PCR
147414345	116307555	1.27

MONTHLY PCR(30-6-2026)

PE	CE	PCR
43546535	34985340	1.25

BNF MONTHLY PCR

PE	CE	PCR
14749200	18626730	0.79

DERIVATIVE INSIGHTS

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