

Derivative Insights

22th MAY2026



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DERIVATIVE INSIGHTS

Nifty 50 Future	23631.4		BNF Future	53530.8	
Basis (SPOT-FUTURE)	23.3		Basis (SPOT-FUTURE)	91.4	
DOWNSIDE 1&2 (SD)	23366.05	23100.70	DOWNSIDE 1&2 (SD)	52929.72	52328.63
UPSIDE 1&2 (SD)	23896.75	24162.10	UPSIDE 1&2 (SD)	54131.88	54732.97

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

Strike Price	OI	Buildup	Strike Price	OI	Buildup
25000 CE	13247780	LONG BUILDUP	22500 PE	10912070	SHORT BUILDUP
24000 CE	12895545	SHORT BUILDUP	23000 PE	9214530	SHORT BUILDUP

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

Strike Price	OI	Buildup	Strike Price	OI	Buildup
60000 CE	1576200	LONG LIQUIDATION	53000 PE	827400	LONG LIQUIDATION
56000 CE	1466940	SHORT BUILDUP	54000 PE	804330	LONG BUILDUP

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PARTICIPANT POSITION (INDEX)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	261355	98212	2.661131023
DII	67316	37772	1.782166684
FII	35690	266880	0.133730516
PRO	81514	43011	1.895189603

PARTICIPANT POSITION (FUTURE STOCK)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	3134943	275287	11.38790789
DII	418403	4271635	0.097949146
FII	4157045	3579589	1.161319079
PRO	988366	572246	1.727169784

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LONG BUILDUP

Stock	Price	Price Chng	OI Chng

SHORT BUILDUP

Stock	Price	Price Chng	OI Chng

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LONG LIQUIDATION

Stock	Price	Price Chng	OI Chng
JSWSTEEL	1282.1	-0.26%	-38.31%
NESTLEIND	1404.7	-1.21%	-38.04%
POWERGRID	299.75	-0.03%	-37.99%
TCS	2298.3	-0.11%	-37.33%
NTPC	389.55	-0.74%	-37.22%

SHORT COVERING

Stock	Price	Price Chng	OI Chng
DIXON	11279	2.69%	-49.63%
TATAELXSI	4229.1	1.02%	-47.72%
GRASIM	3159.3	6.04%	-46.26%
ALKEM	5521	1.32%	-42.57%
OFSS	9712	0.20%	-42.31%

DERIVATIVE INSIGHTS

SECURITY IN BAN

SAIL	KAYNES		

NIFTY WEEKLY & MONTHLY PCR

WEEKLY PCR

PE	CE	PCR
155538435	165681425	0.94

MONTHLY PCR(30-6-2026)

PE	CE	PCR
44862615	36863095	1.22

BNF MONTHLY PCR

PE	CE	PCR
14257200	20995770	0.68

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