

# Derivative Insights

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Prepared By

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# DERIVATIVE INSIGHTS

|                     |          |          |                     |          |          |
|---------------------|----------|----------|---------------------|----------|----------|
| Nifty 50 Future     | 24063    |          | BNF Future          | 55431.4  |          |
| Basis (SPOT-FUTURE) | 31.3     |          | Basis (SPOT-FUTURE) | 137.75   |          |
| DOWNSIDE 1&2 (SD)   | 23809.79 | 23556.57 | DOWNSIDE 1&2 (SD)   | 54848.10 | 54264.79 |
| UPSIDE 1&2 (SD)     | 24316.21 | 24569.43 | UPSIDE 1&2 (SD)     | 56014.70 | 56598.01 |

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

| Strike Price | OI       | Buildup       | Strike Price | OI       | Buildup       |
|--------------|----------|---------------|--------------|----------|---------------|
| 25000 CE     | 12181715 | SHORT BUILDUP | 24000 PE     | 12978745 | SHORT BUILDUP |
| 24500 CE     | 11169535 | SHORT BUILDUP | 23000 PE     | 12406550 | SHORT BUILDUP |

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

| Strike Price | OI      | Buildup          | Strike Price | OI      | Buildup       |
|--------------|---------|------------------|--------------|---------|---------------|
| 56000 CE     | 1667880 | SHORT COVERING   | 54000 PE     | 1400940 | SHORT BUILDUP |
| 60000 CE     | 1169520 | LONG LIQUIDATION | 55000 PE     | 1026030 | SHORT BUILDUP |

## DERIVATIVE INSIGHTS

### PARTICIPANT POSITION (INDEX)

| PARTICIPANTS | LONG POSITION | SHORT POSITION | LONG/SHORT RATIO |
|--------------|---------------|----------------|------------------|
| CLIENT       | 236960        | 94928          | 2.496207652      |
| DII          | 70495         | 37982          | 1.856010742      |
| FII          | 51190         | 266167         | 0.192322865      |
| PRO          | 88702         | 48270          | 1.837621711      |

### PARTICIPANT POSITION (FUTURE STOCK)

| PARTICIPANTS | LONG POSITION | SHORT POSITION | LONG/SHORT RATIO |
|--------------|---------------|----------------|------------------|
| CLIENT       | 3125923       | 282539         | 11.06368678      |
| DII          | 444752        | 4326741        | 0.102791454      |
| FII          | 4199409       | 3528303        | 1.190206453      |
| PRO          | 888658        | 521159         | 1.705157159      |

DERIVATIVE INSIGHTS

LONG BUILDUP

| Stock | Price | Price Chng | OI Chng |
|-------|-------|------------|---------|
|       |       |            |         |
|       |       |            |         |
|       |       |            |         |
|       |       |            |         |
|       |       |            |         |

SHORT BUILDUP

| Stock | Price | Price Chng | OI Chng |
|-------|-------|------------|---------|
|       |       |            |         |
|       |       |            |         |
|       |       |            |         |
|       |       |            |         |
|       |       |            |         |

# DERIVATIVE INSIGHTS

## LONG LIQUIDATION

| Stock   | Price  | Price Chng | OI Chng |
|---------|--------|------------|---------|
| MARICO  | 822.35 | -0.51%     | -76.40% |
| NAUKRI  | 938.35 | -2.69%     | -72.11% |
| PAGEIND | 38545  | -2.49%     | -71.99% |
| VMM     | 121.25 | -0.40%     | -69.82% |
| DABUR   | 447.1  | -1.11%     | -69.63% |

## SHORT COVERING

| Stock      | Price  | Price Chng | OI Chng |
|------------|--------|------------|---------|
| TIINDIA    | 3047   | 0.93%      | -86.39% |
| BAJFINANCE | 944.25 | 2.85%      | -81.90% |
| LODHA      | 906    | 2.16%      | -76.72% |
| GLENMARK   | 2338.9 | 3.24%      | -73.92% |
| ICICIGI    | 1858.1 | 1.57%      | -72.53% |

## DERIVATIVE INSIGHTS

### SECURITY IN BAN

|      |  |  |  |
|------|--|--|--|
| SAIL |  |  |  |
|      |  |  |  |
|      |  |  |  |

### NIFTY WEEKLY & MONTHLY PCR

#### WEEKLY PCR

| PE        | CE        | PCR |
|-----------|-----------|-----|
| 189989085 | 146201965 | 1.3 |

#### MONTHLY PCR(30-6-2026)

| PE       | CE       | PCR   |
|----------|----------|-------|
| 53389535 | 43982935 | 1.214 |

### BNF MONTHLY PCR

| PE       | CE       | PCR |
|----------|----------|-----|
| 18051750 | 18008700 | 1.0 |

## DERIVATIVE INSIGHTS

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