

Derivative Insights

27th MAY 2026



Prepared By

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DERIVATIVE INSIGHTS

Nifty 50 Future	23913.7		BNF Future	55092.9	
Basis (SPOT-FUTURE)	0		Basis (SPOT-FUTURE)	0	
DOWNSIDE 1&2 (SD)	23670.65	23427.59	DOWNSIDE 1&2 (SD)	54532.95	53972.99
UPSIDE 1&2 (SD)	24156.75	24399.81	UPSIDE 1&2 (SD)	55652.85	56212.81

HIGHEST OI (NIFTY) (02-06-2026)

Strike Price	OI	Buildup	Strike Price	OI	Buildup
24000 CE	5842590	SHORT BUILDUP	23000 PE	4622800	SHORT BUILDUP
25000 CE	5652140	SHORT BUILDUP	22000 PE	4486690	SHORT BUILDUP

HIGHEST OI (BNF) (30-06-2026)

Strike Price	OI	Buildup	Strike Price	OI	Buildup
60000 CE	2205240	SHORT BUILDUP	60000 PE	1327470	LONG BUILDUP
54000 CE	731580	SHORT BUILDUP	54000 PE	948510	LONG BUILDUP

DERIVATIVE INSIGHTS

PARTICIPANT POSITION (INDEX)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	203646	83663	2.434122611
DII	74983	35781	2.095609402
FII	38261	191126	0.200187311
PRO	23038	29358	0.78472648

PARTICIPANT POSITION (FUTURE STOCK)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	3005478	196487	15.29606539
DII	271829	4170590	0.065177589
FII	4030223	3381136	1.191973053
PRO	741381	300698	2.465533525

DERIVATIVE INSIGHTS

LONG BUILDUP

Stock	Price	Price Chng	OI Chng
KAYNES	3212.1	1.00%	45.68%
JINDALSTEL	1232	0.85%	37.57%
NATIONALUM	418.45	3.35%	33.60%
PAYTM	1141.3	3.15%	29.58%
HINDZINC	650.7	1.70%	29.56%

SHORT BUILDUP

Stock	Price	Price Chng	OI Chng
INOXWIND	96.95	-0.86%	42.22%
CONCOR	479	-7.10%	31.43%
HAVELLS	1211	-0.14%	28.85%
RECLTD	340.1	-1.38%	27.20%
IEX	128.47	-0.14%	22.47%

DERIVATIVE INSIGHTS

LONG LIQUIDATION

Stock	Price	Price Chng	OI Chng
APOLLOHOSP	8315	-1.58%	-0.04%

SHORT COVERING

Stock	Price	Price Chng	OI Chng
CDSL	1233.3	1.37%	-1.61%
ASTRAL	1565.7	1.15%	-1.34%
TATAELXSI	4247.2	0.70%	-1.19%

DERIVATIVE INSIGHTS

SECURITY IN BAN

NIFTY WEEKLY & MONTHLY PCR

WEEKLY PCR

PE	CE	PCR
64990640	70098145	0.927

MONTHLY PCR(30-6-2026)

PE	CE	PCR
57461075	47280575	1.215

BNF MONTHLY PCR

PE	CE	PCR
8780610	8875740	0.99

DERIVATIVE INSIGHTS

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