

Derivative Insights

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Prepared By

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DERIVATIVE INSIGHTS

Nifty 50 Future	23240.1		BNF Future	55200.4	
Basis (SPOT-FUTURE)	25.15		Basis (SPOT-FUTURE)	100.1	
DOWNSIDE 1&2 (SD)	23011.21	22782.33	DOWNSIDE 1&2 (SD)	54656.74	54113.09
UPSIDE 1&2 (SD)	23468.99	23697.87	UPSIDE 1&2 (SD)	55744.06	56287.71

HIGHEST OI (NIFTY) (16-06-2026)

Strike Price	OI	Buildup	Strike Price	OI	Buildup
24000 CE	7357285	SHORT BUILDUP	21200 PE	8634470	SHORT BUILDUP
23500 CE	6549140	SHORT BUILDUP	22000 PE	7100275	SHORT BUILDUP

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

Strike Price	OI	Buildup	Strike Price	OI	Buildup
60000 CE	1877460	LONG LIQUIDATION	54000 PE	1392330	LONG BUILDUP
54000 CE	989160	LONG LIQUIDATION	60000 PE	948960	SHORT COVERING

DERIVATIVE INSIGHTS

PARTICIPANT POSITION (INDEX)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	277954	71591	3.882527133
DII	68620	15031	4.565231854
FII	32698	304677	0.107320211
PRO	58510	46483	1.258739754

PARTICIPANT POSITION (FUTURE STOCK)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	3210912	230310	13.94169597
DII	372806	4650791	0.080159698
FII	4058928	3329768	1.218982223
PRO	936324	368101	2.543660571

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LONG BUILDUP

Stock	Price	Price Chng	OI Chng
BHARATFORG	1951.3	0.67%	6.52%
PIDILITIND	1514.6	1.61%	5.83%
SUNPHARMA	1790.4	0.27%	0.76%
HDFCBANK	738.8	1.09%	0.61%
PHOENIXLTD	1769.8	0.23%	0.46%

SHORT BUILDUP

Stock	Price	Price Chng	OI Chng
OIL	429.35	-10.12%	10.48%
GVT&D	4880.5	-1.63%	8.28%
IRFC	94.02	-2.31%	7.25%
SIEMENS	3566.5	-1.49%	6.04%
RADICO	3483.9	-0.65%	4.99%

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LONG LIQUIDATION

Stock	Price	Price Chng	OI Chng
SBIN	1005.2	-0.29%	-6.17%
FEDERALBNK	311.5	-1.83%	-5.82%
HINDZINC	548.5	-3.30%	-4.48%
BPCL	288.65	-0.84%	-4.20%
COALINDIA	453.25	-3.43%	-3.78%

SHORT COVERING

Stock	Price	Price Chng	OI Chng
POLICYBZR	1511.3	0.24%	-6.51%
ICICIBANK	1296.6	1.30%	-3.76%
GODREJCP	1029.2	1.17%	-3.33%
MARICO	821.6	0.36%	-3.29%
KOTAKBANK	389.05	1.51%	-3.28%

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SECURITY IN BAN

	KAYNES		

NIFTY WEEKLY & MONTHLY PCR

WEEKLY PCR

PE	CE	PCR
93749955	114460970	0.82

MONTHLY PCR(30-6-2026)

PE	CE	PCR
69249000	66301370	1.04

BNF MONTHLY PCR

PE	CE	PCR
15087270	15398280	0.98

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