

Derivative Insights

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Prepared By

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DERIVATIVE INSIGHTS

Nifty 50 Future	23200		BNF Future	55272	
Basis (SPOT-FUTURE)	38.4		Basis (SPOT-FUTURE)	95.25	
DOWNSIDE 1&2 (SD)	22971.80	22743.60	DOWNSIDE 1&2 (SD)	54728.34	54184.67
UPSIDE 1&2 (SD)	23428.20	23656.40	UPSIDE 1&2 (SD)	55815.66	56359.33

HIGHEST OI (NIFTY) (16-06-2026)					
Strike Price	OI	Buildup	Strike Price	OI	Buildup
24000 CE	9163440	SHORT BUILDUP	21200 PE	8710455	SHORT BUILDUP
23500 CE	7220005	SHORT BUILDUP	22000 PE	8142485	SHORT BUILDUP

HIGHEST OI (BNF) (30-06-2026)					
Strike Price	OI	Buildup	Strike Price	OI	Buildup
60000 CE	1884090	SHORT BUILDUP	54000 PE	1383510	LONG LIQUIDATION
54000 CE	988200	SHORT COVERING	55000 PE	855690	LONG LIQUIDATION

DERIVATIVE INSIGHTS

PARTICIPANT POSITION (INDEX)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	274729	74884	3.668727632
DII	68407	12331	5.547563052
FII	34564	301547	0.114622265
PRO	56371	45309	1.244145755

PARTICIPANT POSITION (FUTURE STOCK)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	3215219	231574	13.88419684
DII	381601	4658719	0.081911143
FII	4080638	3361530	1.213922827
PRO	948345	373980	2.535817423

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LONG BUILDUP

Stock	Price	Price Chng	OI Chng
MAXHEALTH	1014.7	0.37%	8.48%
MANAPPURAM	293.35	1.29%	6.17%
HYUNDAI	1950.1	2.91%	4.81%
VEDL	303.9	1.49%	2.73%
POWERINDIA	33425	0.09%	2.15%

SHORT BUILDUP

Stock	Price	Price Chng	OI Chng
AMBER	7318.5	-4.90%	7.35%
NUVAMA	1504.1	-1.20%	7.27%
RADICO	3457.6	-0.75%	5.13%
COCHINSHIP	1383.2	-1.07%	4.66%
CAMS	725.65	-2.14%	4.34%

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LONG LIQUIDATION

Stock	Price	Price Chng	OI Chng
BPCL	286.9	-0.61%	-4.15%
HDFCLIFE	544.05	-0.76%	-3.75%
KALYANKJIL	331.55	-2.26%	-3.60%
NHPC	72.5	-0.62%	-3.32%
HCLTECH	1114.1	-1.82%	-2.28%

SHORT COVERING

Stock	Price	Price Chng	OI Chng
ICICIBANK	1319.2	1.74%	-6.47%
TORNTPHARM	4577	2.37%	-3.32%
OIL	430.85	0.35%	-2.32%
INDIANB	828	0.60%	-1.96%
MCX	2791	1.49%	-1.80%

DERIVATIVE INSIGHTS

SECURITY IN BAN

	KAYNES		

NIFTY WEEKLY & MONTHLY PCR

WEEKLY PCR

PE	CE	PCR
118823900	129258675	0.92

MONTHLY PCR(30-6-2026)

PE	CE	PCR
69842280	66482435	1.05

BNF MONTHLY PCR

PE	CE	PCR
14927160	15353760	0.97

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