

# Derivative Insights

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Prepared By

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# DERIVATIVE INSIGHTS

|                     |          |          |                     |          |          |
|---------------------|----------|----------|---------------------|----------|----------|
| Nifty 50 Future     | 23916.6  |          | BNF Future          | 57257.2  |          |
| Basis (SPOT-FUTURE) | 62.7     |          | Basis (SPOT-FUTURE) | 58.4     |          |
| DOWNSIDE 1&2 (SD)   | 23700.34 | 23484.08 | DOWNSIDE 1&2 (SD)   | 56739.47 | 56221.74 |
| UPSIDE 1&2 (SD)     | 24132.86 | 24349.12 | UPSIDE 1&2 (SD)     | 57774.93 | 58292.66 |

| HIGHEST OI (NIFTY) (16-06-2026) |          |               |              |          |                  |
|---------------------------------|----------|---------------|--------------|----------|------------------|
| Strike Price                    | OI       | Buildup       | Strike Price | OI       | Buildup          |
| 24000 CE                        | 18472935 | LONG BUILDUP  | 23500 PE     | 10364640 | SHORT BUILDUP    |
| 24500 CE                        | 10626200 | SHORT BUILDUP | 23000 PE     | 9991020  | LONG LIQUIDATION |

| HIGHEST OI (BNF) (30-06-2026) |         |                  |              |         |                  |
|-------------------------------|---------|------------------|--------------|---------|------------------|
| Strike Price                  | OI      | Buildup          | Strike Price | OI      | Buildup          |
| 60000 CE                      | 1763670 | LONG LIQUIDATION | 54000 PE     | 1368720 | LONG LIQUIDATION |
| 54000 CE                      | 920370  | SHORT COVERING   | 55000 PE     | 932430  | SHORT BUILDUP    |

## DERIVATIVE INSIGHTS

### PARTICIPANT POSITION (INDEX)

| PARTICIPANTS | LONG POSITION | SHORT POSITION | LONG/SHORT RATIO |
|--------------|---------------|----------------|------------------|
| CLIENT       | 248989        | 77808          | 3.200043697      |
| DII          | 82961         | 8989           | 9.229168984      |
| FII          | 41074         | 282315         | 0.145489967      |
| PRO          | 49496         | 53408          | 0.926752546      |

### PARTICIPANT POSITION (FUTURE STOCK)

| PARTICIPANTS | LONG POSITION | SHORT POSITION | LONG/SHORT RATIO |
|--------------|---------------|----------------|------------------|
| CLIENT       | 3191341       | 226273         | 14.10394081      |
| DII          | 402729        | 4669287        | 0.086250642      |
| FII          | 4135474       | 3344880        | 1.236359451      |
| PRO          | 920713        | 409817         | 2.246644234      |

# DERIVATIVE INSIGHTS

## LONG BUILDUP

| Stock      | Price  | Price Chng | OI Chng |
|------------|--------|------------|---------|
| RADICO     | 3609.3 | 1.40%      | 24.17%  |
| TATAPOWER  | 403.65 | 2.64%      | 8.54%   |
| MOTILALOFS | 943.9  | 5.72%      | 8.18%   |
| APLAPOLLO  | 1837.6 | 0.76%      | 5.09%   |
| PRESTIGE   | 1475.1 | 5.67%      | 4.77%   |

## SHORT BUILDUP

| Stock      | Price  | Price Chng | OI Chng |
|------------|--------|------------|---------|
| BAJAJ-AUTO | 9935   | -0.91%     | 10.15%  |
| GVT&D      | 4827.5 | -2.82%     | 5.76%   |
| ONGC       | 244.9  | -1.05%     | 4.95%   |
| HINDUNILVR | 2144.7 | -0.61%     | 3.65%   |
| COCHINSHIP | 1403.8 | -1.47%     | 3.39%   |

# DERIVATIVE INSIGHTS

## LONG LIQUIDATION

| Stock      | Price  | Price Chng | OI Chng |
|------------|--------|------------|---------|
| MANKIND    | 2383.8 | -0.14%     | -4.35%  |
| TORNTPHARM | 4516.4 | -1.79%     | -4.07%  |
| BIOCON     | 416.9  | -0.75%     | -2.37%  |
| SUNPHARMA  | 1810.4 | -0.10%     | -2.04%  |
| ICICIBANK  | 1333.9 | -0.77%     | -1.86%  |

## SHORT COVERING

| Stock      | Price   | Price Chng | OI Chng |
|------------|---------|------------|---------|
| CHOLAFIN   | 1656.6  | 5.12%      | -7.73%  |
| HDFCLIFE   | 580.55  | 4.39%      | -7.59%  |
| SHRIRAMFIN | 1002.55 | 4.61%      | -6.65%  |
| BSE        | 4134.5  | 1.79%      | -6.48%  |
| NUVAMA     | 1657.1  | 4.55%      | -6.06%  |

DERIVATIVE INSIGHTS

SECURITY IN BAN

|  |        |  |  |
|--|--------|--|--|
|  | KAYNES |  |  |
|  |        |  |  |
|  |        |  |  |

NIFTY WEEKLY & MONTHLY PCR

WEEKLY PCR

|           |           |      |
|-----------|-----------|------|
| PE        | CE        | PCR  |
| 167333725 | 176827560 | 0.95 |

MONTHLY PCR(30-6-2026)

|          |          |      |
|----------|----------|------|
| PE       | CE       | PCR  |
| 70615155 | 65091625 | 1.08 |

BNF MONTHLY PCR

|          |          |      |
|----------|----------|------|
| PE       | CE       | PCR  |
| 16119660 | 15556740 | 1.04 |

## DERIVATIVE INSIGHTS

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