

Derivative Insights

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Prepared By

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DERIVATIVE INSIGHTS

Nifty 50 Future	24001		BNF Future	57322.4	
Basis (SPOT-FUTURE)	11.85		Basis (SPOT-FUTURE)	25.25	
DOWNSIDE 1&2 (SD)	23798.95	23596.90	DOWNSIDE 1&2 (SD)	56839.84	56357.27
UPSIDE 1&2 (SD)	24203.05	24405.10	UPSIDE 1&2 (SD)	57804.96	58287.53

HIGHEST OI (NIFTY) (23-06-2026)

Strike Price	OI	Buildup	Strike Price	OI	Buildup
24000 CE	6488820	LONG BUILDUP	24000 PE	5386290	SHORT BUILDUP
25000 CE	5352815	SHORT BUILDUP	22000 PE	3584685	SHORT BUILDUP

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

Strike Price	OI	Buildup	Strike Price	OI	Buildup
60000 CE	1641360	LONG LIQUIDATION	54000 PE	1401630	SHORT BUILDUP
54000 CE	913200	SHORT COVERING	55000 PE	948090	SHORT BUILDUP

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PARTICIPANT POSITION (INDEX)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	239851	76938	3.117458213
DII	81423	13589	5.991831629
FII	39125	268725	0.145594939
PRO	49918	51065	0.977538431

PARTICIPANT POSITION (FUTURE STOCK)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	3206531	234155	13.69405308
DII	403062	4642726	0.086815806
FII	4121804	3358072	1.227431693
PRO	929182	425626	2.183095018

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LONG BUILDUP

Stock	Price	Price Chng	OI Chng
ADANIPOWER	223.68	1.06%	7.69%
HCLTECH	1158	3.02%	3.83%
TITAN	4339	1.06%	3.71%
INOXWIND	91.23	0.99%	3.54%
SUZLON	58.16	4.14%	3.40%

SHORT BUILDUP

Stock	Price	Price Chng	OI Chng
RADICO	3594.9	-0.40%	9.33%
VMM	117.05	-3.46%	6.08%
NUVAMA	1647.9	-0.56%	4.03%
BAJAJ-AUTO	9875	-0.60%	2.87%
BHARATFORG	2015.6	-0.66%	2.08%

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LONG LIQUIDATION

Stock	Price	Price Chng	OI Chng
SAIL	181.24	-1.18%	-6.40%
KALYANKJIL	379.2	-1.34%	-4.18%
KEI	5392	-1.34%	-3.81%
SOLARINDS	16965	-2.11%	-2.14%
SBIN	1017.3	-0.75%	-1.95%

SHORT COVERING

Stock	Price	Price Chng	OI Chng
M&M	3143	0.04%	-5.71%
SBICARD	621.45	3.03%	-5.51%
PRESTIGE	1525.4	3.41%	-4.89%
PHOENIXLTD	1871.8	1.04%	-4.23%
LICI	407.8	1.32%	-4.17%

DERIVATIVE INSIGHTS

SECURITY IN BAN

	KAYNES		

NIFTY WEEKLY & MONTHLY PCR

WEEKLY PCR

PE	CE	PCR
70342350	68334890	1.03

MONTHLY PCR(30-6-2026)

PE	CE	PCR
72094970	68534420	1.05

BNF MONTHLY PCR

PE	CE	PCR
16883880	15970440	1.06

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