

Derivative Insights

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Prepared By

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DERIVATIVE INSIGHTS

Nifty 50 Future	24094		BNF Future	57588.2	
Basis (SPOT-FUTURE)	8.3		Basis (SPOT-FUTURE)	3.15	
DOWNSIDE 1&2 (SD)	23893.75	23693.50	DOWNSIDE 1&2 (SD)	57109.57	56630.94
UPSIDE 1&2 (SD)	24294.25	24494.50	UPSIDE 1&2 (SD)	58066.83	58545.46

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

Strike Price	OI	Buildup	Strike Price	OI	Buildup
25000 CE	7681180	LONG BUILDUP	24000 PE	8136570	SHORT BUILDUP
24500 CE	6509750	LONG BUILDUP	23000 PE	7807280	SHORT BUILDUP

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

Strike Price	OI	Buildup	Strike Price	OI	Buildup
60000 CE	1768590	LONG BUILDUP	54000 PE	1424940	SHORT BUILDUP
58000 CE	901320	LONG BUILDUP	55000 PE	948510	SHORT BUILDUP

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PARTICIPANT POSITION (INDEX)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	232345	75417	3.080804063
DII	81249	13589	5.979027154
FII	39837	264525	0.150598242
PRO	49466	49366	1.002025686

PARTICIPANT POSITION (FUTURE STOCK)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	3210147	248502	12.91799261
DII	415236	4622785	0.089823775
FII	4110782	3360835	1.223143058
PRO	951240	455283	2.08933784

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LONG BUILDUP

Stock	Price	Price Chng	OI Chng
NUVAMA	1721.7	4.48%	14.83%
GVT&D	5178.5	5.77%	7.10%
NAM-INDIA	1144.3	0.82%	5.99%
HINDALCO	1012.4	2.57%	5.75%
PGEL	548.25	3.44%	5.39%

SHORT BUILDUP

Stock	Price	Price Chng	OI Chng
COLPAL	2024.8	-3.30%	11.67%
BSE	3997.2	-4.28%	9.75%
FORTIS	953.95	-1.87%	4.57%
COFORGE	1463.9	-0.44%	3.10%
ADANIPOWER	221.48	-0.98%	2.85%

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LONG LIQUIDATION

Stock	Price	Price Chng	OI Chng
M&M	3135.4	-0.24%	-6.03%
PREMIERENE	1058.1	-0.12%	-4.46%
NHPC	74.71	-0.28%	-2.97%
SAIL	180.27	-0.54%	-2.88%
ABCAPITAL	373.05	-0.41%	-2.56%

SHORT COVERING

Stock	Price	Price Chng	OI Chng
DMART	4303	2.24%	-8.78%
CDSL	1296.9	2.36%	-6.79%
LICI	418.05	2.51%	-6.78%
BPCL	318.15	1.73%	-6.68%
KFINTECH	901.45	4.30%	-5.81%

DERIVATIVE INSIGHTS

SECURITY IN BAN

	KAYNES		

NIFTY WEEKLY & MONTHLY PCR

WEEKLY PCR

PE	CE	PCR
106256280	99143200	1.07

MONTHLY PCR(30-6-2026)

PE	CE	PCR
74224390	70220715	1.06

BNF MONTHLY PCR

PE	CE	PCR
17448930	16034070	1.09

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