

Derivative Insights

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Prepared By

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DERIVATIVE INSIGHTS

Nifty 50 Future	24123.8		BNF Future	58011.4	
Basis (SPOT-FUTURE)	20.9		Basis (SPOT-FUTURE)	75.8	
DOWNSIDE 1&2 (SD)	23928.62	23733.44	DOWNSIDE 1&2 (SD)	57542.05	57072.69
UPSIDE 1&2 (SD)	24318.98	24514.16	UPSIDE 1&2 (SD)	58480.75	58950.11

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

Strike Price	OI	Buildup	Strike Price	OI	Buildup
24200 CE	13347230	SHORT BUILDUP	24000 PE	13145535	SHORT BUILDUP
24100 CE	11123320	LONG BUILDUP	24100 PE	10832315	SHORT BUILDUP

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

Strike Price	OI	Buildup	Strike Price	OI	Buildup
60000 CE	1806960	LONG LIQUIDATION	54000 PE	1461600	SHORT BUILDUP
58000 CE	1479810	SHORT BUILDUP	55000 PE	1028430	SHORT BUILDUP

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PARTICIPANT POSITION (INDEX)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	228174	74152	3.077111878
DII	79200	11631	6.809388703
FII	39777	262561	0.151496224
PRO	50641	49448	1.024126355

PARTICIPANT POSITION (FUTURE STOCK)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	3309424	305053	10.84868531
DII	460307	4569282	0.10073946
FII	4108505	3497332	1.17475407
PRO	1062416	568985	1.867212668

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LONG BUILDUP

Stock	Price	Price Chng	OI Chng
POLICYBZR	1663.1	1.75%	4.60%
VOLTAS	1355	0.46%	4.05%
NYKAA	304.75	0.41%	2.23%
NAM-INDIA	1177.6	0.35%	1.90%
MUTHOOTFIN	3198.4	2.76%	1.40%

SHORT BUILDUP

Stock	Price	Price Chng	OI Chng
WAAREEENER	3046.6	-2.58%	6.01%
DIXON	12373	-1.32%	5.26%
PAGEIND	39480	-1.48%	1.77%
KFINTECH	904.95	-1.57%	1.60%
SRF	2711.6	-0.05%	1.40%

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LONG LIQUIDATION

Stock	Price	Price Chng	OI Chng
AUROPHARMA	1497.6	-0.09%	-22.23%
LICHSGFIN	548.25	-0.34%	-7.41%
NMDC	88.14	-0.54%	-6.73%
JINDALSTEL	1132.8	-0.58%	-6.21%
NAUKRI	986.2	-0.18%	-4.74%

SHORT COVERING

Stock	Price	Price Chng	OI Chng
ABCAPITAL	391.9	4.26%	-10.36%
INDUSTOWER	413.55	0.15%	-8.60%
HDFCBANK	786.6	0.68%	-6.32%
RECLTD	369.6	3.82%	-5.63%
CIPLA	1416.3	4.45%	-5.49%

DERIVATIVE INSIGHTS

SECURITY IN BAN

	KAYNES		

NIFTY WEEKLY & MONTHLY PCR

WEEKLY PCR

PE	CE	PCR
144992250	166337340	0.87

MONTHLY PCR(30-6-2026)

PE	CE	PCR
96456070	96037970	1.00

BNF MONTHLY PCR

PE	CE	PCR
18745320	16936140	1.11

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