

Derivative Insights

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DERIVATIVE INSIGHTS

Nifty 50 Future	23996.7		BNF Future	55207	
Basis (SPOT-FUTURE)	89.55		Basis (SPOT-FUTURE)	353.15	
DOWNSIDE 1&2 (SD)	23770.19	23543.68	DOWNSIDE 1&2 (SD)	54685.89	54164.78
UPSIDE 1&2 (SD)	24223.21	24449.72	UPSIDE 1&2 (SD)	55728.11	56249.22

HIGHEST OI (NIFTY) (02-06-2026)

Strike Price	OI	Buildup	Strike Price	OI	Buildup
25000 CE	8805290	SHORT BUILDUP	23000 PE	7266610	SHORT BUILDUP
24000 CE	8650330	SHORT BUILDUP	23200 PE	5879770	SHORT BUILDUP

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

Strike Price	OI	Buildup	Strike Price	OI	Buildup
60000 CE	2431050	SHORT BUILDUP	60000 PE	1292340	SHORT COVERING
54000 CE	733830	SHORT BUILDUP	54000 PE	1024290	LONG BUILDUP

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PARTICIPANT POSITION (INDEX)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	215846	78846	2.737564366
DII	70785	35961	1.968382414
FII	38864	201876	0.192514217
PRO	23635	32447	0.728418652

PARTICIPANT POSITION (FUTURE STOCK)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	3068923	218849	14.02301587
DII	284078	4214429	0.067406047
FII	4045376	3406908	1.187403945
PRO	779660	337851	2.307703692

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LONG BUILDUP

Stock	Price	Price Chng	OI Chng
COALINDIA	458.35	0.39%	50.33%
EXIDEIND	397.55	7.99%	26.33%
OFSS	10207	4.33%	9.54%
NATIONALUM	436.5	4.31%	8.88%
JSWENERGY	605.25	4.62%	8.87%

SHORT BUILDUP

Stock	Price	Price Chng	OI Chng
BDL	1269.5	-4.16%	20.82%
TVSMOTOR	3414	-1.62%	7.46%
NAM-INDIA	1084.1	-0.65%	6.56%
MCX	3176.2	-4.38%	5.94%
RVNL	250.65	-2.32%	4.81%

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LONG LIQUIDATION

Stock	Price	Price Chng	OI Chng
AUROPHARMA	1445.7	-1.93%	-3.26%
KPITTECH	757.1	-1.01%	-2.44%
ANGELONE	338.5	-2.22%	-2.13%
COCHINSHIP	1524.8	-0.66%	-2.11%
DRREDDY	1323.7	-0.21%	-1.43%

SHORT COVERING

Stock	Price	Price Chng	OI Chng
PREMIERENE	1049.8	2.44%	-12.92%
ADANIENSOL	1550.2	5.51%	-5.59%
SIEMENS	3888.2	5.63%	-5.11%
NAUKRI	1012.15	2.37%	-3.97%
POWERINDIA	37835	4.37%	-3.77%

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SECURITY IN BAN

NIFTY WEEKLY & MONTHLY PCR

WEEKLY PCR

PE	CE	PCR
97053710	113249565	0.86

MONTHLY PCR(30-6-2026)

PE	CE	PCR
59598590	49600920	1.20

BNF MONTHLY PCR

PE	CE	PCR
10293480	10493160	0.98

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