

Derivative Insights

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Prepared By

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DERIVATIVE INSIGHTS

Nifty 50 Future	23603.1		BNF Future	54148	
Basis (SPOT-FUTURE)	119.55		Basis (SPOT-FUTURE)	433.35	
DOWNSIDE 1&2 (SD)	23374.73	23146.36	DOWNSIDE 1&2 (SD)	53624.09	53100.18
UPSIDE 1&2 (SD)	23831.47	24059.84	UPSIDE 1&2 (SD)	54671.91	55195.82

HIGHEST OI (NIFTY) (09-06-2026)

Strike Price	OI	Buildup	Strike Price	OI	Buildup
24000 CE	5653765	SHORT BUILDUP	23300 PE	5011045	SHORT BUILDUP
23500 CE	4337125	LONG BUILDUP	23000 PE	4425655	SHORT BUILDUP

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

Strike Price	OI	Buildup	Strike Price	OI	Buildup
60000 CE	2313450	LONG LIQUIDATION	60000 PE	1215720	SHORT BUILDUP
54000 CE	1114230	LONG BUILDUP	54000 PE	1175910	SHORT BUILDUP

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PARTICIPANT POSITION (INDEX)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	269410	82885	3.250407191
DII	65965	33084	1.993864103
FII	24538	254634	0.096365764
PRO	45586	34896	1.306338835

PARTICIPANT POSITION (FUTURE STOCK)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	3166657	228879	13.83550697
DII	334878	4508321	0.074279981
FII	4027528	3292711	1.223164742
PRO	859903	359055	2.394906073

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LONG BUILDUP

Stock	Price	Price Chng	OI Chng
GVT&D	4841.5	1.10%	92.22%
RADICO	3518.2	0.25%	27.66%
OIL	488.55	0.58%	9.13%
VBL	542.25	2.63%	7.83%
LODHA	912.3	1.52%	7.41%

SHORT BUILDUP

Stock	Price	Price Chng	OI Chng
NHPC	72.72	-4.60%	46.01%
FORCEMOT	17707	-5.73%	14.92%
POWERINDIA	35455	-3.09%	13.03%
PHOENIXLTD	1723.6	-2.06%	7.47%
APOLLOHOSP	8161	-0.09%	7.18%

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LONG LIQUIDATION

Stock	Price	Price Chng	OI Chng
POLICYBZR	1657.1	-0.75%	-4.81%
HDFCAMC	2600.9	-0.83%	-4.04%
MANKIND	2320.9	-0.60%	-3.59%
AMBER	7690	-0.07%	-3.41%
DRREDDY	1283.9	-0.90%	-3.07%

SHORT COVERING

Stock	Price	Price Chng	OI Chng
NUVAMA	1573.3	0.72%	-9.93%
HCLTECH	1249.8	4.24%	-6.89%
PERSISTENT	5513	3.01%	-6.21%
SIEMENS	3757.2	1.21%	-6.15%
LTM	4365.3	4.11%	-5.84%

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SECURITY IN BAN

AMBER	KAYNES		

NIFTY WEEKLY & MONTHLY PCR

WEEKLY PCR

PE	CE	PCR
68945240	72395505	0.95

MONTHLY PCR(30-6-2026)

PE	CE	PCR
64756300	59727855	1.08

BNF MONTHLY PCR

PE	CE	PCR
12510660	14381490	0.87

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