

Derivative Insights

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Prepared By

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DERIVATIVE INSIGHTS

Nifty 50 Future	23515.7		BNF Future	54517.4	
Basis (SPOT-FUTURE)	110.1		Basis (SPOT-FUTURE)	331.45	
DOWNSIDE 1&2 (SD)	23274.47	23033.24	DOWNSIDE 1&2 (SD)	53958.14	53398.88
UPSIDE 1&2 (SD)	23756.93	23998.16	UPSIDE 1&2 (SD)	55076.66	55635.92

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

Strike Price	OI	Buildup	Strike Price	OI	Buildup
24000 CE	8571355	SHORT BUILDUP	22000 PE	6502535	LONG BUILDUP
23500 CE	7297225	SHORT BUILDUP	211000 PE	6429735	LONG BUILDUP

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

Strike Price	OI	Buildup	Strike Price	OI	Buildup
60000 CE	2118030	SHORT COVERING	60000 PE	1250130	SHORT BUILDUP
54000 CE	1107330	SHORT COVERING	54000 PE	1238820	SHORT BUILDUP

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PARTICIPANT POSITION (INDEX)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	277894	81809	3.396863426
DII	66156	29722	2.225825987
FII	25951	285204	0.09099101
PRO	62276	35542	1.752180519

PARTICIPANT POSITION (FUTURE STOCK)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	3224593	220096	14.65084781
DII	349735	4564681	0.076617621
FII	3987022	3296202	1.209580602
PRO	897288	377659	2.375921135

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LONG BUILDUP

Stock	Price	Price Chng	OI Chng
GVT&D	5010.5	3.49%	26.99%
SOLARINDS	18748	1.02%	6.22%
BSE	4003.1	0.88%	5.93%
CANBK	132.74	1.84%	4.53%
GMRAIRPORT	99.67	0.95%	3.93%

SHORT BUILDUP

Stock	Price	Price Chng	OI Chng
NAM-INDIA	1072.6	-0.32%	25.61%
WIPRO	183.68	-6.12%	9.52%
KALYANKJIL	356.4	-0.04%	7.93%
LTM	4037.4	-7.51%	6.86%
KFINTECH	844.4	-2.66%	6.66%

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LONG LIQUIDATION

Stock	Price	Price Chng	OI Chng
POLICYBZR	1590.2	-4.04%	-8.47%
HYUNDAI	1881.5	-0.42%	-4.88%
ANGELONE	337.6	-2.30%	-4.34%
EXIDEIND	401.6	-2.14%	-3.99%
TECHM	1478.3	-5.80%	-3.44%

SHORT COVERING

Stock	Price	Price Chng	OI Chng
NHPC	75.55	3.89%	-14.53%
MAXHEALTH	974	1.74%	-6.97%
BLUESTARCO	1593.2	0.21%	-3.51%
ONGC	270.15	1.03%	-3.19%
JUBLFOOD	436.2	0.32%	-2.89%

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SECURITY IN BAN

AMBER	KAYNES		

NIFTY WEEKLY & MONTHLY PCR

WEEKLY PCR

PE	CE	PCR
103766715	105612130	0.98

MONTHLY PCR(30-6-2026)

PE	CE	PCR
65537000	62795560	1.04

BNF MONTHLY PCR

PE	CE	PCR
13160160	14261430	0.92

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