

Derivative Insights

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Prepared By

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DERIVATIVE INSIGHTS

Nifty 50 Future	23174.6		BNF Future	54242	
Basis (SPOT-FUTURE)	51.6		Basis (SPOT-FUTURE)	178.25	
DOWNSIDE 1&2 (SD)	22925.91	22677.23	DOWNSIDE 1&2 (SD)	53659.93	53077.86
UPSIDE 1&2 (SD)	23423.29	23671.97	UPSIDE 1&2 (SD)	54824.07	55406.14

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

Strike Price	OI	Buildup	Strike Price	OI	Buildup
24000 CE	16166540	LONG LIQUIDATION	22500 PE	10122710	SHORT COVERING
23500 CE	14453400	SHORT BUILDUP	23000 PE	9927320	LONG BUILDUP

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

Strike Price	OI	Buildup	Strike Price	OI	Buildup
60000 CE	2031000	LONG LIQUIDATION	54000 PE	1246890	SHORT COVERING
54000 CE	1134090	SHORT BUILDUP	60000 PE	1230900	LONG BUILDUP

DERIVATIVE INSIGHTS

PARTICIPANT POSITION (INDEX)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	291791	80764	3.612884453
DII	64282	20337	3.160839849
FII	24810	302424	0.08203714
PRO	63140	40498	1.559089338

PARTICIPANT POSITION (FUTURE STOCK)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	3226541	225586	14.30293103
DII	362502	4638462	0.078151336
FII	4016575	3316826	1.210969463
PRO	942040	366784	2.568378119

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LONG BUILDUP

Stock	Price	Price Chng	OI Chng
MPHASIS	2343.1	0.03%	5.92%
TECHM	1505.8	1.33%	2.21%
ALKEM	5375.5	1.69%	2.10%
NAUKRI	1002.8	0.69%	0.99%
BSE	3932.7	0.72%	0.13%

SHORT BUILDUP

Stock	Price	Price Chng	OI Chng
NAM-INDIA	1040.8	-5.93%	14.84%
GVT&D	4754	-6.58%	8.63%
DIVISLAB	6557.5	-1.61%	5.80%
LTF	258.8	-3.34%	5.54%
MUTHOOTFIN	2980.2	-6.05%	5.48%

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LONG LIQUIDATION

Stock	Price	Price Chng	OI Chng
PATANJALI	420.8	-0.40%	-7.49%
HDFCAMC	2458.5	-1.97%	-5.46%
TIINDIA	3054	-2.83%	-4.86%
VOLTAS	1274.7	-1.51%	-4.71%
PNBHOUSING	971.3	-3.31%	-3.84%

SHORT COVERING

Stock	Price	Price Chng	OI Chng
SUNPHARMA	1793.9	0.01%	-5.88%
POWERGRID	291.2	1.18%	-2.98%
GAIL	169.1	0.24%	-2.43%
PAGEIND	38425	0.09%	-1.47%
MANKIND	2368.5	0.66%	-1.46%

DERIVATIVE INSIGHTS

SECURITY IN BAN

AMBER	KAYNES		

NIFTY WEEKLY & MONTHLY PCR

WEEKLY PCR

PE	CE	PCR
131638325	206133980	0.63

MONTHLY PCR(30-6-2026)

PE	CE	PCR
68430840	66730650	1.03

BNF MONTHLY PCR

PE	CE	PCR
14139240	15543030	0.91

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