

Derivative Insights

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Prepared By

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DERIVATIVE INSIGHTS

Nifty 50 Future	23999.3		BNF Future	57472	
Basis (SPOT-FUTURE)	36.5		Basis (SPOT-FUTURE)	219.55	
DOWNSIDE 1&2 (SD)	23797.26	23595.23	DOWNSIDE 1&2 (SD)	56988.18	56504.36
UPSIDE 1&2 (SD)	24201.34	24403.37	UPSIDE 1&2 (SD)	57955.82	58439.64

HIGHEST OI (NIFTY) (14-07-2026)

Strike Price	OI	Buildup	Strike Price	OI	Buildup
24500 CE	13633490	SHORT BUILDUP	23600 PE	8495890	SHORT BUILDUP
24200 CE	8970650	LONG LIQUIDATION	23000 PE	8274305	SHORT BUILDUP

HIGHEST OI (BNF) (28-07-2026)

Strike Price	OI	Buildup	Strike Price	OI	Buildup
59000 CE	2043360	SHORT COVERING	59000 PE	1239210	LONG LIQUIDATION
60000 CE	1606980	SHORT COVERING	58000 PE	962130	LONG LIQUIDATION

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PARTICIPANT POSITION (INDEX)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	238476	58860	4.05
DII	78283	8602	9.10
FII	31455	297706	0.11
PRO	50489	33535	1.51

PARTICIPANT POSITION (FUTURE STOCK)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	3125733	248751	12.57
DII	301278	4245102	0.07
FII	3815377	3223806	1.18
PRO	901430	426159	2.12

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LONG BUILDUP

Stock	Price	Price Chng	OI Chng
LODHA	1123.35	4.89%	14.91%
LTF	319.85	1.70%	6.48%
HDFCAMC	2748.4	3.27%	6.14%
KFINTECH	866.75	3.76%	6.11%
MOTILALOFS	946.65	3.65%	4.47%

SHORT BUILDUP

Stock	Price	Price Chng	OI Chng
DRREDDY	1252	-6.82%	23.32%
MAZDOCK	2366.8	-3.53%	11.12%
SOLARINDS	17434	-3.33%	7.60%
HDFCLIFE	554.2	-0.40%	6.74%
BDL	1305.7	-1.92%	4.62%

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LONG LIQUIDATION

Stock	Price	Price Chng	OI Chng
TITAN	4561.1	-0.35%	-8.27%
ONGC	244.17	-1.23%	-2.75%
ASHOKLEY	155.54	-0.51%	-2.67%
RADICO	4082.6	-0.06%	-2.63%
BEL	407.6	-0.21%	-2.42%

SHORT COVERING

Stock	Price	Price Chng	OI Chng
SWIGGY	281.3	7.50%	-9.75%
AMBER	7622.5	2.65%	-9.72%
MAXHEALTH	1098.3	0.79%	-6.99%
PREMIERENE	1093.4	5.53%	-5.57%
NAUKRI	1200.1	1.95%	-5.22%

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SECURITY IN BAN

KAYENS			

NIFTY WEEKLY & MONTHLY PCR

WEEKLY PCR

PE	CE	PCR
122598450	153470720	0.8

MONTHLY PCR(28-7-2026)

PE	CE	PCR
50710595	45979375	1.10

BNF MONTHLY PCR

PE	CE	PCR
12182970	14333820	0.85

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