

Derivative Insights

14th JULY 2026



Prepared By

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DERIVATIVE INSIGHTS

Nifty 50 Future	24242.8		BNF Future	58286.4	
Basis (SPOT-FUTURE)	31.8		Basis (SPOT-FUTURE)	154.95	
DOWNSIDE 1&2 (SD)	24039.94	23837.07	DOWNSIDE 1&2 (SD)	57798.66	57310.92
UPSIDE 1&2 (SD)	24445.66	24648.53	UPSIDE 1&2 (SD)	58774.14	59261.88

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

Strike Price	OI	Buildup	Strike Price	OI	Buildup
24500 CE	17223115	SHORT BUILDUP	24000 PE	18870930	SHORT BUILDUP
24300 CE	9325030	LONG LIQUIDATION	23000 PE	14191710	SHORT BUILDUP

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

Strike Price	OI	Buildup	Strike Price	OI	Buildup
59000 CE	2066160	LONG BUILDUP	58000 PE	1304100	SHORT BUILDUP
60000 CE	1583430	SHORT COVERING	59000 PE	1255530	SHORT BUILDUP

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PARTICIPANT POSITION (INDEX)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	228874	62043	3.69
DII	78213	10880	7.19
FII	32009	287122	0.11
PRO	50458	29509	1.71

PARTICIPANT POSITION (FUTURE STOCK)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	3136160	276185	11.36
DII	339787	4278776	0.08
FII	3833241	3205416	1.20
PRO	922639	471450	1.96

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LONG BUILDUP

Stock	Price	Price Chng	OI Chng
OFSS	11794	0.73%	6.97%
LTF	323.25	0.65%	6.03%
PAYTM	1393.2	3.32%	5.81%
KFINTECH	916.65	2.55%	5.30%
UNIONBANK	171.21	3.68%	5.07%

SHORT BUILDUP

Stock	Price	Price Chng	OI Chng
DMART	3970.3	-2.20%	13.44%
BDL	1266.9	-4.60%	10.71%
BIOCON	413.3	-1.57%	8.38%
ALKEM	5590.5	-1.60%	6.14%
360ONE	1123.3	-0.54%	5.78%

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LONG LIQUIDATION

Stock	Price	Price Chng	OI Chng
MAXHEALTH	1100.3	-0.86%	-3.73%
NYKAA	328.8	-0.50%	-3.56%
MARUTI	13750	-1.20%	-3.55%
AUROPHARMA	1551.7	-1.23%	-3.10%
ANGELONE	339.55	-1.74%	-2.99%

SHORT COVERING

Stock	Price	Price Chng	OI Chng
KALYANKJIL	511.2	7.29%	-7.47%
ICICIPRULI	521.6	1.74%	-4.92%
TATAELXSI	3827.8	4.16%	-4.05%
TITAN	4605.7	0.38%	-3.43%
WIPRO	177.62	1.73%	-3.32%

DERIVATIVE INSIGHTS

SECURITY IN BAN

KAYENS			

NIFTY WEEKLY & MONTHLY PCR

WEEKLY PCR

PE	CE	PCR
228219810	141193325	1.62

MONTHLY PCR(28-7-2026)

PE	CE	PCR
50256960	45336265	1.11

BNF MONTHLY PCR

PE	CE	PCR
13494060	13886760	0.97

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