

Derivative Insights

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Prepared By

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DERIVATIVE INSIGHTS

Nifty 50 Future	24024.2		BNF Future	57538.2	
Basis (SPOT-FUTURE)	-27.85		Basis (SPOT-FUTURE)	75.9	
DOWNSIDE 1&2 (SD)	23816.05	23607.90	DOWNSIDE 1&2 (SD)	57039.68	56541.16
UPSIDE 1&2 (SD)	24232.35	24440.50	UPSIDE 1&2 (SD)	58036.72	58535.24

HIGHEST OI (NIFTY) (21-07-2026)

Strike Price	OI	Buildup	Strike Price	OI	Buildup
24100 CE	6025760	SHORT BUILDUP	23000 PE	4879290	SHORT BUILDUP
25000 CE	5973955	SHORT BUILDUP	24000 PE	4758520	LONG BUILDUP

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

Strike Price	OI	Buildup	Strike Price	OI	Buildup
59000 CE	2202090	SHORT BUILDUP	59000 PE	1260060	LONG BUILDUP
60000 CE	1646970	SHORT BUILDUP	58000 PE	991080	SHORT COVERING

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PARTICIPANT POSITION (INDEX)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	236786	57754	4.10
DII	76373	10960	6.97
FII	26671	292136	0.09
PRO	48801	27781	1.76

PARTICIPANT POSITION (FUTURE STOCK)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	3165551	283269	11.18
DII	356748	4248154	0.08
FII	3783940	3237702	1.17
PRO	964424	501538	1.92

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LONG BUILDUP

Stock	Price	Price Chng	OI Chng
RADICO	4058.1	0.51%	13.06%
ALKEM	5621.5	0.55%	8.92%
DIVISLAB	7176	3.37%	8.05%
UNIONBANK	171.32	0.06%	6.61%
BIOCON	437.85	5.94%	5.52%

SHORT BUILDUP

Stock	Price	Price Chng	OI Chng
TATAELXSI	3656.5	-4.48%	13.18%
GVT&D	4520	-0.30%	8.49%
IREDA	120.34	-3.34%	7.92%
LTF	312.9	-3.20%	7.50%
PAYTM	1387.1	-0.44%	6.54%

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LONG LIQUIDATION

Stock	Price	Price Chng	OI Chng
POWERGRID	286.05	-0.10%	-9.47%
SHRIRAMFIN	1014.9	-3.56%	-7.10%
PHOENIXLTD	2132.4	-1.09%	-4.79%
RBLBANK	377	-0.78%	-4.53%
BAJAJFINSV	1870.2	-2.14%	-4.27%

SHORT COVERING

Stock	Price	Price Chng	OI Chng
APOLLOHOSP	8910.5	1.01%	-7.31%
MCX	2902.4	4.01%	-6.42%
CONCOR	493.55	5.45%	-5.79%
MARICO	848.95	0.15%	-5.60%
SUPREMEIND	3440.6	3.05%	-5.12%

DERIVATIVE INSIGHTS

SECURITY IN BAN

KAYENS			

NIFTY WEEKLY & MONTHLY PCR

WEEKLY PCR

PE	CE	PCR
68238300	79473550	0.86

MONTHLY PCR(28-7-2026)

PE	CE	PCR
53122615	50035115	1.06

BNF MONTHLY PCR

PE	CE	PCR
13024860	15292380	0.85

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