

Derivative Insights

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DERIVATIVE INSIGHTS

Nifty 50 Future	24072		BNF Future	57874	
Basis (SPOT-FUTURE)	-6.5		Basis (SPOT-FUTURE)	116.15	
DOWNSIDE 1&2 (SD)	23870.72	23669.43	DOWNSIDE 1&2 (SD)	57390.08	56906.15
UPSIDE 1&2 (SD)	24273.28	24474.57	UPSIDE 1&2 (SD)	58357.92	58841.85

HIGHEST OI (NIFTY) (21-07-2026)					
Strike Price	OI	Buildup	Strike Price	OI	Buildup
24200 CE	8978710	LONG BUILDUP	23000 PE	7036120	SHORT BUILDUP
25000 CE	7360860	SHORT BUILDUP	24000 PE	5936190	SHORT BUILDUP

HIGHEST OI (BNF) (28-07-2026)					
Strike Price	OI	Buildup	Strike Price	OI	Buildup
59000 CE	2230080	LONG BUILDUP	59000 PE	1207560	LONG LIQUIDATION
60000 CE	1619610	SHORT COVERING	58000 PE	1018200	SHORT BUILDUP

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PARTICIPANT POSITION (INDEX)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	230456	57864	3.98
DII	76670	10920	7.02
FII	26357	289069	0.09
PRO	52300	27930	1.87

PARTICIPANT POSITION (FUTURE STOCK)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	3180859	296919	10.71
DII	379348	4242463	0.09
FII	3770340	3252827	1.16
PRO	998927	537265	1.86

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LONG BUILDUP

Stock	Price	Price Chng	OI Chng
HYUNDAI	2005.8	2.84%	10.45%
TORNTPHARM	4974	1.13%	6.52%
BHEL	418.95	3.69%	5.01%
TECHM	1497.5	1.39%	4.76%
SWIGGY	270.58	4.27%	3.69%

SHORT BUILDUP

Stock	Price	Price Chng	OI Chng
TATAELXSI	3474	-4.99%	17.55%
PATANJALI	347.9	-14.65%	16.63%
POLYCAB	9347	-2.22%	9.15%
KEI	5066	-1.10%	3.68%
LT	3798.4	-1.34%	3.52%

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LONG LIQUIDATION

Stock	Price	Price Chng	OI Chng
NUVAMA	1917.6	-0.58%	-5.24%
PGEL	599.75	-0.24%	-2.80%
VBL	464.4	-1.35%	-2.39%
JINDALSTEL	1042.8	-0.12%	-2.33%
NATIONALUM	361.45	-0.93%	-2.22%

SHORT COVERING

Stock	Price	Price Chng	OI Chng
ABB	7228.5	4.95%	-7.28%
KALYANKJIL	547.35	3.28%	-6.05%
UNIONBANK	173.16	1.07%	-4.89%
ETERNAL	294.9	3.00%	-4.87%
SIEMENS	3582.5	2.32%	-4.62%

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SECURITY IN BAN

KAYENS			

NIFTY WEEKLY & MONTHLY PCR

WEEKLY PCR

PE	CE	PCR
92102790	118694875	0.78

MONTHLY PCR(28-7-2026)

PE	CE	PCR
56547790	52373685	1.08

BNF MONTHLY PCR

PE	CE	PCR
13042920	15318840	0.85

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