

Derivative Insights

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Prepared By

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DERIVATIVE INSIGHTS

Nifty 50 Future	24096.4		BNF Future	57791	
Basis (SPOT-FUTURE)	23.65		Basis (SPOT-FUTURE)	208.75	
DOWNSIDE 1&2 (SD)	23900.84	23705.27	DOWNSIDE 1&2 (SD)	57321.97	56852.94
UPSIDE 1&2 (SD)	24291.96	24487.53	UPSIDE 1&2 (SD)	58260.03	58729.06

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

Strike Price	OI	Buildup	Strike Price	OI	Buildup
24200 CE	9222590	SHORT BUILDUP	23000 PE	9053200	SHORT BUILDUP
25000 CE	8902985	SHORT BUILDUP	23300 PE	6590350	SHORT BUILDUP

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

Strike Price	OI	Buildup	Strike Price	OI	Buildup
59000 CE	2361930	SHORT BUILDUP	59000 PE	1204890	LONG LIQUIDATION
60000 CE	1806210	SHORT BUILDUP	58000 PE	966840	LONG LIQUIDATION

DERIVATIVE INSIGHTS

PARTICIPANT POSITION (INDEX)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	228686	59851	3.82
DII	74619	10920	6.83
FII	25419	275305	0.09
PRO	46950	29598	1.59

PARTICIPANT POSITION (FUTURE STOCK)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	3179481	296958	10.71
DII	374634	4264717	0.09
FII	3784692	3250525	1.16
PRO	1039156	565763	1.84

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LONG BUILDUP

Stock	Price	Price Chng	OI Chng
SIEMENS	3653.5	1.98%	11.71%
CUMMINSIND	5570	0.85%	7.46%
SONACOMS	686.55	2.92%	5.88%
BHEL	434.85	3.80%	3.58%
FEDERALBNK	328.55	0.23%	2.74%

SHORT BUILDUP

Stock	Price	Price Chng	OI Chng
ICICIGI	1620.6	-10.59%	22.32%
RBLBANK	364.5	-2.07%	19.61%
TORNTPHARM	4845.5	-2.58%	14.72%
HDFCAMC	2604.1	-4.99%	8.27%
PATANJALI	347.55	-0.10%	5.57%

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LONG LIQUIDATION

Stock	Price	Price Chng	OI Chng
KALYANKJIL	547.1	-0.05%	-9.39%
360ONE	1082.5	-1.66%	-5.97%
KFINTECH	870.4	-2.72%	-5.72%
HAVELLS	1174.6	-0.45%	-5.35%
BAJAJFINSV	1839.5	-0.88%	-3.84%

SHORT COVERING

Stock	Price	Price Chng	OI Chng
SWIGGY	273.18	0.96%	-10.17%
AMBER	8039	1.94%	-8.50%
DIXON	14391	5.51%	-7.89%
TCS	2198.6	1.01%	-5.22%
VBL	468.2	0.82%	-4.98%

DERIVATIVE INSIGHTS

SECURITY IN BAN

KAYENS			

NIFTY WEEKLY & MONTHLY PCR

WEEKLY PCR

PE	CE	PCR
108369235	130908895	0.83

MONTHLY PCR(28-7-2026)

PE	CE	PCR
60736650	56651335	1.07

BNF MONTHLY PCR

PE	CE	PCR
13185750	16598460	0.79

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