

Derivative Insights

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Prepared By

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DERIVATIVE INSIGHTS

Nifty 50 Future	24009.1		BNF Future	57991.2	
Basis (SPOT-FUTURE)	143.35		Basis (SPOT-FUTURE)	448.3	
DOWNSIDE 1&2 (SD)	23803.35	23597.60	DOWNSIDE 1&2 (SD)	57494.24	56997.27
UPSIDE 1&2 (SD)	24214.85	24420.60	UPSIDE 1&2 (SD)	58488.16	58985.13

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

Strike Price	OI	Buildup	Strike Price	OI	Buildup
24000 CE	7076680	SHORT BUILDUP	23400 PE	5275725	SHORT BUILDUP
24500 CE	5557045	SHORT BUILDUP	24000 PE	5260710	SHORT BUILDUP

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

Strike Price	OI	Buildup	Strike Price	OI	Buildup
60000 CE	2084490	SHORT BUILDUP	60000 PE	1153350	LONG BUILDUP
58000 CE	1207200	SHORT BUILDUP	58000 PE	1077900	LONG BUILDUP

DERIVATIVE INSIGHTS

PARTICIPANT POSITION (INDEX)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	247940	61833	4.01
DII	72667	11786	6.17
FII	33502	289912	0.12
PRO	39762	30340	1.31

PARTICIPANT POSITION (FUTURE STOCK)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	3159794	185689	17.02
DII	246518	4278999	0.06
FII	3743679	3233585	1.16
PRO	854102	305820	2.79

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LONG BUILDUP

Stock	Price	Price Chng	OI Chng
BAJAJHLDNG	10649	0.99%	39.31%
IOC	140.38	0.11%	38.81%
DLF	624.15	1.00%	34.96%
INOXWIND	90.8	2.15%	31.97%
AMBER	7569.5	1.53%	31.62%

SHORT BUILDUP

Stock	Price	Price Chng	OI Chng
RECLTD	366.45	-0.03%	39.03%
JINDALSTEL	1066.6	-0.90%	35.67%
ADANIPOWER	225.44	-1.05%	24.77%
PETRONET	282.8	-0.04%	20.13%
SAIL	174.9	-0.22%	19.39%

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LONG LIQUIDATION

Stock	Price	Price Chng	OI Chng

SHORT COVERING

Stock	Price	Price Chng	OI Chng
POWERINDIA	35155	2.94%	-3.67%
LICI	430.65	1.14%	-1.74%
BAJAJ-AUTO	9725	0.70%	-0.50%
HYUNDAI	1914.8	0.75%	-0.46%
ABB	6989	2.70%	-0.24%

DERIVATIVE INSIGHTS

SECURITY IN BAN

NIFTY WEEKLY & MONTHLY PCR

WEEKLY PCR

PE	CE	PCR
74383985	83873855	0.89

MONTHLY PCR(28-7-2026)

PE	CE	PCR
44698420	40584375	1.1

BNF MONTHLY PCR

PE	CE	PCR
7541250	8958540	0.84

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