

Derivative Insights

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Prepared By

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DERIVATIVE INSIGHTS

Nifty 50 Future	24259.5		BNF Future	58125	
Basis (SPOT-FUTURE)	21		Basis (SPOT-FUTURE)	180	
DOWNSIDE 1&2 (SD)	24061.08	23862.67	DOWNSIDE 1&2 (SD)	57649.60	57174.20
UPSIDE 1&2 (SD)	24457.92	24656.33	UPSIDE 1&2 (SD)	58600.40	59075.80

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

Strike Price	OI	Buildup	Strike Price	OI	Buildup
24500 CE	11538670	SHORT BUILDUP	24200 PE	13411060	SHORT BUILDUP
24300 CE	8792160	SHORT BUILDUP	24000 PE	12909715	SHORT BUILDUP

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

Strike Price	OI	Buildup	Strike Price	OI	Buildup
59000 CE	2178180	SHORT BUILDUP	58000 PE	1177680	SHORT COVERING
60000 CE	1959420	SHORT BUILDUP	59000 PE	1175970	SHORT COVERING

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PARTICIPANT POSITION (INDEX)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	215325	65941	3.27
DII	74318	15512	4.79
FII	25335	245158	0.10
PRO	46089	34456	1.34

PARTICIPANT POSITION (FUTURE STOCK)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	3164722	312153	10.14
DII	394872	4252674	0.09
FII	3764392	3210689	1.17
PRO	1090966	639436	1.71

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LONG BUILDUP

Stock	Price	Price Chng	OI Chng
RADICO	4144.1	1.06%	11.46%
TORNTPHARM	4937.5	3.84%	8.05%
GVT&D	4466.5	1.72%	5.67%
BPCL	318.9	1.05%	3.12%
OIL	451.65	4.55%	2.58%

SHORT BUILDUP

Stock	Price	Price Chng	OI Chng
CDSL	1385.9	-2.43%	2.61%
OBEROIRLTY	1867.3	-0.57%	1.94%
ANGELONE	324.55	-0.96%	1.91%
OFSS	11669	-1.42%	1.73%
INDHOTEL	725.3	-0.37%	1.29%

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LONG LIQUIDATION

Stock	Price	Price Chng	OI Chng
BANDHANBNK	211.38	-0.89%	-14.56%
INDUSTOWER	403.5	-0.25%	-9.99%
INDIGO	5227	-0.42%	-5.94%
ICICIPRULI	498.45	-0.07%	-5.17%
HDFCBANK	779.35	-4.95%	-4.85%

SHORT COVERING

Stock	Price	Price Chng	OI Chng
PNB	112.06	5.70%	-8.49%
JSWENERGY	567.9	4.83%	-7.11%
UNIONBANK	176.66	4.76%	-7.05%
COLPAL	2120.7	3.47%	-6.63%
BAJAJ-AUTO	10532	0.44%	-6.58%

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SECURITY IN BAN

KAYENS			

NIFTY WEEKLY & MONTHLY PCR

WEEKLY PCR

PE	CE	PCR
179987990	130581230	1.39

MONTHLY PCR(28-7-2026)

PE	CE	PCR
79880450	73610355	1.09

BNF MONTHLY PCR

PE	CE	PCR
15156210	16238520	0.93

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