

Derivative Insights

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Prepared By

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DERIVATIVE INSIGHTS

Nifty 50 Future	23988.4		BNF Future	57198.6	
Basis (SPOT-FUTURE)	-7.85		Basis (SPOT-FUTURE)	71.8	
DOWNSIDE 1&2 (SD)	23787.51	23586.63	DOWNSIDE 1&2 (SD)	56719.60	56240.60
UPSIDE 1&2 (SD)	24189.29	24390.17	UPSIDE 1&2 (SD)	57677.60	58156.60

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

Strike Price	OI	Buildup	Strike Price	OI	Buildup
24200 CE	15121080	SHORT BUILDUP	24000 PE	12214930	LONG BUILDUP
25500 CE	13816205	LONG BUILDUP	23000 PE	11407565	LONG BUILDUP

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

Strike Price	OI	Buildup	Strike Price	OI	Buildup
59000 CE	2287110	SHORT BUILDUP	59000 PE	1103340	SHORT COVERING
58000 CE	2217120	SHORT BUILDUP	56000 PE	1051740	SHORT COVERING

DERIVATIVE INSIGHTS

PARTICIPANT POSITION (INDEX)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	227949	63366	3.60
DII	89529	15707	5.70
FII	24436	276140	0.09
PRO	44801	31502	1.42

PARTICIPANT POSITION (FUTURE STOCK)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	3224508	333164	9.68
DII	401268	4222046	0.10
FII	3772145	3261469	1.16
PRO	1163936	745178	1.56

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LONG BUILDUP

Stock	Price	Price Chng	OI Chng
ASTRAL	1410.3	0.89%	1.69%
NHPC	80.03	0.39%	0.25%

SHORT BUILDUP

Stock	Price	Price Chng	OI Chng
SRF	2854.3	-3.32%	9.90%
BDL	1239.5	-2.02%	2.53%
COCHINSHIP	1366.2	-2.98%	2.05%
MAZDOCK	2301.1	-1.92%	1.95%
HYUNDAI	1947	-0.95%	1.59%

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LONG LIQUIDATION

Stock	Price	Price Chng	OI Chng
JSWSTEEL	1265.9	-0.09%	-19.55%
HDFCBANK	754.25	-1.14%	-17.06%
GRASIM	3168.4	-0.32%	-16.23%
LAURUSLABS	1577.3	-0.99%	-14.48%
SUNPHARMA	1939.1	-1.09%	-13.86%

SHORT COVERING

Stock	Price	Price Chng	OI Chng
KEI	4982	0.54%	-12.06%
POWERGRID	289.05	0.91%	-11.41%
POLYCAB	9124.5	2.32%	-9.97%
YESBANK	23.21	0.17%	-8.77%
CUMMINSIND	5598.5	0.18%	-8.52%

DERIVATIVE INSIGHTS

SECURITY IN BAN

KAYENS			

NIFTY WEEKLY & MONTHLY PCR

WEEKLY PCR

PE	CE	PCR
138080995	188284135	0.73

MONTHLY PCR(25-8-2026)

PE	CE	PCR
24533990	22272445	1.10

BNF MONTHLY PCR

PE	CE	PCR
15357960	20059200	0.77

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