

Derivative Insights

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Prepared By

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DERIVATIVE INSIGHTS

Nifty 50 Future	23873.6		BNF Future	56665.4	
Basis (SPOT-FUTURE)	4		Basis (SPOT-FUTURE)	73.4	
DOWNSIDE 1&2 (SD)	23670.82	23468.03	DOWNSIDE 1&2 (SD)	56184.08	55702.77
UPSIDE 1&2 (SD)	24076.38	24279.17	UPSIDE 1&2 (SD)	57146.72	57628.03

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

Strike Price	OI	Buildup	Strike Price	OI	Buildup
25000 CE	16051165	SHORT BUILDUP	23000 PE	10680475	LONG LIQUIDATION
24000 CE	12948195	LONG LIQUIDATION	23500 PE	8940945	SHORT BUILDUP

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

Strike Price	OI	Buildup	Strike Price	OI	Buildup
60000 CE	2086410	SHORT BUILDUP	56000 PE	926190	SHORT COVERING
58000 CE	2054370	LONG LIQUIDATION	58000 PE	880770	SHORT COVERING

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PARTICIPANT POSITION (INDEX)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	232911	65424	3.56
DII	83066	15760	5.27
FII	24274	287356	0.08
PRO	60363	32074	1.88

PARTICIPANT POSITION (FUTURE STOCK)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	3196204	316879	10.09
DII	403988	4228114	0.10
FII	3753431	3206282	1.17
PRO	1049022	651370	1.61

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LONG BUILDUP

Stock	Price	Price Chng	OI Chng

SHORT BUILDUP

Stock	Price	Price Chng	OI Chng

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LONG LIQUIDATION

Stock	Price	Price Chng	OI Chng
CIPLA	1392	-1.53%	-46.00%
TRENT	2875.4	-0.36%	-40.59%
APOLLOHOSP	8867	-0.70%	-40.59%
DIVISLAB	7278	-0.99%	-40.58%
GRASIM	3113	-1.75%	-38.27%

SHORT COVERING

Stock	Price	Price Chng	OI Chng
TVSMOTOR	3914.7	0.18%	-38.86%
BOSCHLTD	42280	1.62%	-37.87%
EICHERMOT	7720	1.11%	-36.97%
OIL	459.95	1.89%	-36.37%
MAXHEALTH	1083.7	0.38%	-36.14%

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SECURITY IN BAN

NIFTY WEEKLY & MONTHLY PCR

WEEKLY PCR

PE	CE	PCR
139967880	206256635	0.68

MONTHLY PCR(25-8-2026)

PE	CE	PCR
31583695	29536390	1.07

BNF MONTHLY PCR

PE	CE	PCR
15028680	21592770	0.69

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