

Derivative Insights

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DERIVATIVE INSIGHTS

Nifty 50 Future	24051.8		BNF Future	58187.2	
Basis (SPOT-FUTURE)	30.15		Basis (SPOT-FUTURE)	36.85	
DOWNSIDE 1&2 (SD)	23840.53	23629.26	DOWNSIDE 1&2 (SD)	57676.09	57164.98
UPSIDE 1&2 (SD)	24263.07	24474.34	UPSIDE 1&2 (SD)	58698.31	59209.42

HIGHEST OI (NIFTY) (30-06-2026)

Strike Price	OI	Buildup	Strike Price	OI	Buildup
25000 CE	12766865	LONG LIQUIDATION	24000 PE	12100410	SHORT BUILDUP
24500 CE	10513360	LONG BUILDUP	23500 PE	10665005	SHORT BUILDUP

HIGHEST OI (BNF) (30-06-2026)

Strike Price	OI	Buildup	Strike Price	OI	Buildup
60000 CE	1762860	LONG BUILDUP	54000 PE	1367430	SHORT BUILDUP
58000 CE	1192050	SHORT COVERING	56000 PE	1190250	SHORT BUILDUP

DERIVATIVE INSIGHTS

PARTICIPANT POSITION (INDEX)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	235429	81280	2.896518209
DII	78988	12525	6.306427146
FII	46870	275923	0.169866231
PRO	56066	47625	1.177238845

PARTICIPANT POSITION (FUTURE STOCK)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	3278555	297618	11.01598358
DII	443022	4502152	0.098402275
FII	4081121	3444664	1.184766061
PRO	1015702	573966	1.7696205

DERIVATIVE INSIGHTS

LONG BUILDUP

Stock	Price	Price Chng	OI Chng

SHORT BUILDUP

Stock	Price	Price Chng	OI Chng

DERIVATIVE INSIGHTS

LONG LIQUIDATION

Stock	Price	Price Chng	OI Chng
TATAELXSI	4034.1	-0.66%	-47.65%
ABB	6969	-2.37%	-41.96%
COLPAL	1974.8	-0.19%	-39.92%
360ONE	1100	-1.41%	-39.63%
BDL	1386.7	-0.33%	-35.86%

SHORT COVERING

Stock	Price	Price Chng	OI Chng
IREDA	127.71	0.57%	-45.91%
LTF	297.05	3.88%	-44.47%
TCS	2116.9	2.65%	-43.56%
PERSISTENT	4948.5	2.49%	-42.13%
GAIL	175.62	0.90%	-40.71%

DERIVATIVE INSIGHTS

SECURITY IN BAN

NIFTY WEEKLY & MONTHLY PCR

WEEKLY PCR

PE	CE	PCR
178709145	147832285	1.21

MONTHLY PCR(28-7-2026)

PE	CE	PCR
28312050	24298430	1.16

BNF MONTHLY PCR

PE	CE	PCR
19940850	16659900	1.2

DERIVATIVE INSIGHTS

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