

Derivative Insights

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Prepared By

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DERIVATIVE INSIGHTS

Nifty 50 Future	24028		BNF Future	57176.4	
Basis (SPOT-FUTURE)	32.05		Basis (SPOT-FUTURE)	89.2	
DOWNSIDE 1&2 (SD)	23836.32	23644.64	DOWNSIDE 1&2 (SD)	56720.29	56264.17
UPSIDE 1&2 (SD)	24219.68	24411.36	UPSIDE 1&2 (SD)	57632.51	58088.63

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

Strike Price	OI	Buildup	Strike Price	OI	Buildup
24200 CE	14738490	SHORT BUILDUP	23000 PE	14062945	SHORT BUILDUP
24000 CE	12469015	SHORT COVERING	24000 PE	13567970	SHORT BUILDUP

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

Strike Price	OI	Buildup	Strike Price	OI	Buildup
58000 CE	1899750	SHORT BUILDUP	57000 PE	1185960	SHORT BUILDUP
59000 CE	1414080	LONG LIQUIDATION	56000 PE	934260	LONG LIQUIDATION

DERIVATIVE INSIGHTS

PARTICIPANT POSITION (INDEX)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	230926	61733	3.74
DII	80730	15645	5.16
FII	28429	295354	0.10
PRO	65692	33045	1.99

PARTICIPANT POSITION (FUTURE STOCK)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	3186895	288415	11.05
DII	420312	4350550	0.10
FII	3745860	3094669	1.21
PRO	922798	542231	1.70

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
MOTILALOFS	868.5	-0.34%	-70.70%
ALKEM	5606.5	-0.44%	-70.51%
HDFCLIFE	553.5	-0.24%	-67.17%
FORTIS	943.7	-0.40%	-65.66%
AXISBANK	1228.7	-0.06%	-65.44%

SHORT COVERING

Stock	Price	Price Chng	OI Chng
SAIL	162.77	0.66%	-80.73%
MAXHEALTH	1112.5	3.05%	-80.20%
TIINDIA	2847.2	2.71%	-79.90%
NAM-INDIA	1152.8	4.07%	-79.66%
TVSMOTOR	3877.1	0.38%	-77.50%

DERIVATIVE INSIGHTS

SECURITY IN BAN

NIFTY WEEKLY & MONTHLY PCR

WEEKLY PCR

PE	CE	PCR
191657310	171177630	1.12

MONTHLY PCR(25-8-2026)

PE	CE	PCR
39676130	36005190	1.10

BNF MONTHLY PCR

PE	CE	PCR
15296520	20831850	0.73

DERIVATIVE INSIGHTS

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