

Derivative Insights

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DERIVATIVE INSIGHTS

Nifty 50 Future	24092.6		BNF Future	58309.8	
Basis (SPOT-FUTURE)	86.75		Basis (SPOT-FUTURE)	276.75	
DOWNSIDE 1&2 (SD)	23891.60	23690.60	DOWNSIDE 1&2 (SD)	57823.33	57336.87
UPSIDE 1&2 (SD)	24293.60	24494.60	UPSIDE 1&2 (SD)	58796.27	59282.73

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

Strike Price	OI	Buildup	Strike Price	OI	Buildup
24000 CE	11281530	LONG BUILDUP	24000 PE	11766105	SHORT BUILDUP
25000 CE	7366970	SHORT BUILDUP	23900 PE	7272330	SHORT BUILDUP

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

Strike Price	OI	Buildup	Strike Price	OI	Buildup
60000 CE	2177940	LONG BUILDUP	60000 PE	1173900	SHORT BUILDUP
58000 CE	1236720	LONG BUILDUP	58000 PE	1160610	SHORT BUILDUP

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PARTICIPANT POSITION (INDEX)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	251066	63543	3.95
DII	72675	11786	6.17
FII	32476	292535	0.11
PRO	40082	28435	1.41

PARTICIPANT POSITION (FUTURE STOCK)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	3194768	198901	16.06
DII	253022	4287615	0.06
FII	3771958	3275109	1.15
PRO	869585	327708	2.65

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LONG BUILDUP

Stock	Price	Price Chng	OI Chng
DABUR	442.2	5.30%	13.95%
ADANIPOWER	228.35	1.29%	6.32%
RADICO	3963.8	0.59%	5.42%
BAJAJFINSV	1808.8	0.91%	4.60%
KAYNES	3162	0.94%	4.29%

SHORT BUILDUP

Stock	Price	Price Chng	OI Chng
KPITTECH	550.45	-17.06%	64.87%
TATAELXSI	3536.7	-7.46%	25.76%
360ONE	1076	-0.63%	17.06%
CAMS	793.1	-0.78%	7.69%
WIPRO	168	-1.34%	6.56%

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LONG LIQUIDATION

Stock	Price	Price Chng	OI Chng
DRREDDY	1328.9	-1.28%	-4.50%
BHARATFORG	2111.1	-0.90%	-1.89%
NUVAMA	1779	-0.51%	-1.88%
NYKAA	309.85	-0.74%	-1.72%
PIDILITIND	1580.3	-0.83%	-1.69%

SHORT COVERING

Stock	Price	Price Chng	OI Chng
MARUTI	14433	1.81%	-13.43%
MCX	2954.6	3.94%	-8.58%
DELHIVERY	509.4	7.11%	-5.65%
ETERNAL	280.55	5.49%	-4.00%
HDFCAMC	2754.6	3.27%	-2.94%

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SECURITY IN BAN

NIFTY WEEKLY & MONTHLY PCR

WEEKLY PCR

PE	CE	PCR
126071270	114040420	1.11

MONTHLY PCR(28-7-2026)

PE	CE	PCR
48056645	43563455	1.1

BNF MONTHLY PCR

PE	CE	PCR
9414540	10339620	0.91

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