

# Derivative Insights

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Prepared By

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# DERIVATIVE INSIGHTS

|                     |          |          |                     |          |          |
|---------------------|----------|----------|---------------------|----------|----------|
| Nifty 50 Future     | 23971    |          | BNF Future          | 57851    |          |
| Basis (SPOT-FUTURE) | 24.75    |          | Basis (SPOT-FUTURE) | 123.65   |          |
| DOWNSIDE 1&2 (SD)   | 23765.43 | 23559.85 | DOWNSIDE 1&2 (SD)   | 57354.87 | 56858.75 |
| UPSIDE 1&2 (SD)     | 24176.57 | 24382.15 | UPSIDE 1&2 (SD)     | 58347.13 | 58843.25 |

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

| Strike Price | OI       | Buildup       | Strike Price | OI       | Buildup        |
|--------------|----------|---------------|--------------|----------|----------------|
| 25000 CE     | 18492485 | SHORT BUILDUP | 23500 PE     | 12281035 | SHORT BUILDUP  |
| 24000 CE     | 17221395 | SHORT BUILDUP | 24000 PE     | 12002760 | SHORT COVERING |

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

| Strike Price | OI      | Buildup          | Strike Price | OI      | Buildup          |
|--------------|---------|------------------|--------------|---------|------------------|
| 60000 CE     | 1583220 | LONG LIQUIDATION | 54000 PE     | 1334070 | LONG LIQUIDATION |
| 58000 CE     | 1425120 | SHORT BUILDUP    | 58000 PE     | 1078950 | LONG BUILDUP     |

## DERIVATIVE INSIGHTS

### PARTICIPANT POSITION (INDEX)

| PARTICIPANTS | LONG POSITION | SHORT POSITION | LONG/SHORT RATIO |
|--------------|---------------|----------------|------------------|
| CLIENT       | 244810        | 77464          | 3.160306723      |
| DII          | 82029         | 11796          | 6.953967447      |
| FII          | 60489         | 294940         | 0.205089171      |
| PRO          | 49806         | 52934          | 0.940907545      |

### PARTICIPANT POSITION (FUTURE STOCK)

| PARTICIPANTS | LONG POSITION | SHORT POSITION | LONG/SHORT RATIO |
|--------------|---------------|----------------|------------------|
| CLIENT       | 3250779       | 294315         | 11.04523725      |
| DII          | 469740        | 4482036        | 0.104805048      |
| FII          | 4035844       | 3359553        | 1.201303864      |
| PRO          | 964315        | 584774         | 1.649038774      |

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 |
|----------|--------|------------|---------|
| PAGEIND  | 40585  | -0.37%     | -85.18% |
| TVSMOTOR | 3468   | -2.77%     | -78.97% |
| VMM      | 115.67 | -0.70%     | -78.84% |
| GRASIM   | 3087.7 | -1.28%     | -76.67% |
| MFSL     | 1608.5 | -0.32%     | -76.30% |

## SHORT COVERING

| Stock     | Price  | Price Chng | OI Chng |
|-----------|--------|------------|---------|
| NYKAA     | 303.4  | 0.70%      | -82.74% |
| SAIL      | 174.6  | 2.27%      | -75.40% |
| MARICO    | 838.55 | 1.46%      | -74.49% |
| SOLARINDS | 17775  | 2.02%      | -73.82% |
| DABUR     | 426.55 | 0.46%      | -73.15% |

## DERIVATIVE INSIGHTS

### SECURITY IN BAN

|  |  |  |  |
|--|--|--|--|
|  |  |  |  |
|  |  |  |  |
|  |  |  |  |

### NIFTY WEEKLY & MONTHLY PCR

#### WEEKLY PCR

| PE        | CE        | PCR  |
|-----------|-----------|------|
| 176537180 | 228492065 | 0.77 |

#### MONTHLY PCR(28-7-2026)

| PE       | CE       | PCR  |
|----------|----------|------|
| 37945960 | 34188570 | 1.11 |

### BNF MONTHLY PCR

| PE       | CE       | PCR  |
|----------|----------|------|
| 19554570 | 19927320 | 0.98 |

## DERIVATIVE INSIGHTS

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