

Derivative Insights

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Prepared By

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DERIVATIVE INSIGHTS

Nifty 50 Future	24265		BNF Future	58350.6	
Basis (SPOT-FUTURE)	89.3		Basis (SPOT-FUTURE)	318.95	
DOWNSIDE 1&2 (SD)	24077.09	23889.18	DOWNSIDE 1&2 (SD)	57898.72	57446.85
UPSIDE 1&2 (SD)	24452.91	24640.82	UPSIDE 1&2 (SD)	58802.48	59254.35

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

Strike Price	OI	Buildup	Strike Price	OI	Buildup
25000 CE	9153300	SHORT BUILDUP	24000 PE	12387115	SHORT BUILDUP
24500 CE	8591115	SHORT BUILDUP	24100 PE	9413235	SHORT BUILDUP

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

Strike Price	OI	Buildup	Strike Price	OI	Buildup
60000 CE	2220150	SHORT BUILDUP	58000 PE	1196460	SHORT BUILDUP
58000 CE	1264290	SHORT BUILDUP	60000 PE	1178610	SHORT BUILDUP

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PARTICIPANT POSITION (INDEX)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	243441	65455	3.72
DII	76185	11589	6.57
FII	29443	286343	0.10
PRO	40808	26490	1.54

PARTICIPANT POSITION (FUTURE STOCK)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	3188761	209794	15.20
DII	260380	4299854	0.06
FII	3804985	3270416	1.16
PRO	865927	339989	2.55

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LONG BUILDUP

Stock	Price	Price Chng	OI Chng
IOC	142.61	1.34%	7.46%
MUTHOOTFIN	2968.3	1.16%	7.38%
DELHIVERY	512.45	0.60%	7.24%
SRF	2808.1	2.34%	6.43%
EICHERMOT	7295	1.58%	5.80%

SHORT BUILDUP

Stock	Price	Price Chng	OI Chng
DMART	4173	-3.38%	21.47%
KPITTECH	547.2	-0.59%	12.46%
BANKBARODA	261.8	-3.93%	6.85%
MCX	2911.5	-1.46%	6.82%
UNIONBANK	174.72	-0.38%	5.69%

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LONG LIQUIDATION

Stock	Price	Price Chng	OI Chng
GVT&D	4835.9	-1.80%	-5.69%
GMRAIRPORT	112.13	-1.73%	-3.51%
HAL	4453.9	-0.12%	-2.90%
POLYCAB	9593	-0.97%	-2.61%
ALKEM	5534	-0.98%	-1.64%

SHORT COVERING

Stock	Price	Price Chng	OI Chng
PERSISTENT	4591.2	6.51%	-6.50%
COFORGE	1444.6	5.21%	-4.36%
INFY	1043.6	5.60%	-4.26%
TATAELXSI	3635.4	2.79%	-3.72%
IREDA	127.05	1.12%	-3.62%

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SECURITY IN BAN

NIFTY WEEKLY & MONTHLY PCR

WEEKLY PCR

PE	CE	PCR
157248910	117792220	1.34

MONTHLY PCR(28-7-2026)

PE	CE	PCR
47643245	42559075	1.12

BNF MONTHLY PCR

PE	CE	PCR
9720690	11163060	0.87

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