

Derivative Insights

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DERIVATIVE INSIGHTS

Nifty 50 Future	24482.9		BNF Future	58508.8	
Basis (SPOT-FUTURE)	52.55		Basis (SPOT-FUTURE)	217.3	
DOWNSIDE 1&2 (SD)	24300.55	24118.20	DOWNSIDE 1&2 (SD)	58073.03	57637.25
UPSIDE 1&2 (SD)	24665.25	24847.60	UPSIDE 1&2 (SD)	58944.57	59380.35

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

Strike Price	OI	Buildup	Strike Price	OI	Buildup
24500 CE	13276055	LONG BUILDUP	24000 PE	16219580	SHORT BUILDUP
24600 CE	10530585	LONG BUILDUP	24300 PE	13825630	SHORT BUILDUP

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

Strike Price	OI	Buildup	Strike Price	OI	Buildup
60000 CE	1992600	SHORT COVERING	58000 PE	1257150	SHORT BUILDUP
59000 CE	1647990	LONG BUILDUP	59000 PE	955560	SHORT BUILDUP

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PARTICIPANT POSITION (INDEX)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	232341	67709	3.43
DII	77668	11572	6.71
FII	32686	273965	0.12
PRO	42645	32094	1.33

PARTICIPANT POSITION (FUTURE STOCK)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	3179272	234871	13.54
DII	287044	4297008	0.07
FII	3856372	3284328	1.17
PRO	864025	370506	2.33

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LONG BUILDUP

Stock	Price	Price Chng	OI Chng
UNOMINDA	1143.9	1.26%	8.39%
BDL	1388.2	0.12%	8.23%
SRF	2843.8	1.37%	7.50%
RADICO	4108.3	5.20%	6.81%
MANAPPURAM	347.4	5.19%	4.24%

SHORT BUILDUP

Stock	Price	Price Chng	OI Chng
POLICYBZR	1575.4	-0.97%	11.74%
ADANIPOWER	221.22	-0.62%	9.25%
COCHINSHIP	1475.8	-2.72%	6.95%
BSE	3811.9	-0.30%	5.39%
ASTRAL	1364.9	-0.15%	5.22%

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LONG LIQUIDATION

Stock	Price	Price Chng	OI Chng
BAJAJFINSV	1873.6	-1.51%	-2.20%
AUROPHARMA	1598.6	-1.78%	-1.71%
OFSS	11130	-1.43%	-1.64%
MAXHEALTH	1135	-1.79%	-1.47%
COALINDIA	434.45	-1.37%	-1.31%

SHORT COVERING

Stock	Price	Price Chng	OI Chng
360ONE	1135.4	1.95%	-7.44%
BAJAJ-AUTO	10054.5	2.95%	-6.76%
DIXON	13358	6.71%	-6.44%
PHOENIXLTD	2106.6	2.41%	-5.12%
INDUSINDBK	1012	3.30%	-4.32%

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SECURITY IN BAN

NIFTY WEEKLY & MONTHLY PCR

WEEKLY PCR

PE	CE	PCR
210682745	140703355	1.5

MONTHLY PCR(28-7-2026)

PE	CE	PCR
48929920	42142815	1.16

BNF MONTHLY PCR

PE	CE	PCR
11126850	12473640	0.89

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