

Derivative Insights

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DERIVATIVE INSIGHTS

Nifty 50 Future	24440.3		BNF Future	58398.6	
Basis (SPOT-FUTURE)	41.6		Basis (SPOT-FUTURE)	197.9	
DOWNSIDE 1&2 (SD)	24260.89	24081.47	DOWNSIDE 1&2 (SD)	57969.90	57541.20
UPSIDE 1&2 (SD)	24619.71	24799.13	UPSIDE 1&2 (SD)	58827.30	59256.00

HIGHEST OI (NIFTY) (14-07-2026)

Strike Price	OI	Buildup	Strike Price	OI	Buildup
24500 CE	8160165	SHORT BUILDUP	24500 PE	4632940	LONG BUILDUP
25000 CE	5505500	SHORT BUILDUP	24000 PE	4619550	SHORT BUILDUP

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

Strike Price	OI	Buildup	Strike Price	OI	Buildup
59000 CE	2017680	SHORT BUILDUP	59000 PE	1313310	LONG BUILDUP
60000 CE	1969320	LONG LIQUIDATION	58000 PE	1206270	LONG LIQUIDATION

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PARTICIPANT POSITION (INDEX)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	228252	64093	3.56
DII	80816	11572	6.98
FII	32710	271548	0.12
PRO	38805	33370	1.16

PARTICIPANT POSITION (FUTURE STOCK)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	3162432	246922	12.81
DII	287662	4279786	0.07
FII	3845780	3242088	1.19
PRO	867367	394445	2.20

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LONG BUILDUP

Stock	Price	Price Chng	OI Chng
PAYTM	1251.5	2.38%	3.49%
MPHASIS	2377.9	2.75%	3.10%
ICICIPRULI	489.3	0.52%	3.06%
IOC	142.72	0.07%	2.08%
HDFCLIFE	573.65	1.16%	1.96%

SHORT BUILDUP

Stock	Price	Price Chng	OI Chng
COCHINSHIP	1441	-2.36%	33.67%
TRENT	2917.2	-12.44%	30.12%
MOTHERSON	143.84	-1.38%	6.23%
EXIDEIND	416.2	-0.48%	5.65%
INDIANB	790.05	-0.13%	5.59%

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LONG LIQUIDATION

Stock	Price	Price Chng	OI Chng
RADICO	4084.8	-0.57%	-14.91%
KOTAKBANK	382.6	-0.08%	-7.62%
MAXHEALTH	1119.6	-1.36%	-5.25%
DELHIVERY	520.4	-0.07%	-4.72%
CHOLAFIN	1855.6	-0.11%	-4.64%

SHORT COVERING

Stock	Price	Price Chng	OI Chng
360ONE	1151.4	1.41%	-13.72%
HEROMOTOCO	4943.6	1.33%	-7.80%
TORNTPHARM	4855.7	0.53%	-6.19%
GMRAIRPORT	115.16	1.29%	-4.67%
RBLBANK	374.7	1.68%	-4.63%

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SECURITY IN BAN

NIFTY WEEKLY & MONTHLY PCR

WEEKLY PCR

PE	CE	PCR
63988405	70963230	0.9

MONTHLY PCR(28-7-2026)

PE	CE	PCR
49425220	42520595	1.16

BNF MONTHLY PCR

PE	CE	PCR
12065310	13572240	0.89

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