

# Derivative Insights

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Prepared By

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# DERIVATIVE INSIGHTS

|                     |          |          |                     |          |          |
|---------------------|----------|----------|---------------------|----------|----------|
| Nifty 50 Future     | 23912.2  |          | BNF Future          | 56950.6  |          |
| Basis (SPOT-FUTURE) | 30.15    |          | Basis (SPOT-FUTURE) | 208      |          |
| DOWNSIDE 1&2 (SD)   | 23691.01 | 23469.82 | DOWNSIDE 1&2 (SD)   | 56423.80 | 55897.00 |
| UPSIDE 1&2 (SD)     | 24133.39 | 24354.58 | UPSIDE 1&2 (SD)     | 57477.40 | 58004.20 |

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

| Strike Price | OI       | Buildup       | Strike Price | OI      | Buildup      |
|--------------|----------|---------------|--------------|---------|--------------|
| 24500 CE     | 12033710 | SHORT BUILDUP | 23500 PE     | 5673590 | LONG BUILDUP |
| 24200 CE     | 9900540  | SHORT BUILDUP | 23000 PE     | 5140590 | LONG BUILDUP |

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

| Strike Price | OI      | Buildup          | Strike Price | OI      | Buildup        |
|--------------|---------|------------------|--------------|---------|----------------|
| 59000 CE     | 2077560 | SHORT BUILDUP    | 59000 PE     | 1256580 | SHORT COVERING |
| 60000 CE     | 1795500 | LONG LIQUIDATION | 58000 PE     | 993780  | SHORT COVERING |

## DERIVATIVE INSIGHTS

### PARTICIPANT POSITION (INDEX)

| PARTICIPANTS | LONG POSITION | SHORT POSITION | LONG/SHORT RATIO |
|--------------|---------------|----------------|------------------|
| CLIENT       | 245471        | 58316          | 4.21             |
| DII          | 79832         | 8602           | 9.28             |
| FII          | 30225         | 298811         | 0.10             |
| PRO          | 46256         | 36055          | 1.28             |

### PARTICIPANT POSITION (FUTURE STOCK)

| PARTICIPANTS | LONG POSITION | SHORT POSITION | LONG/SHORT RATIO |
|--------------|---------------|----------------|------------------|
| CLIENT       | 3095220       | 233127         | 13.28            |
| DII          | 298456        | 4219367        | 0.07             |
| FII          | 3804278       | 3226723        | 1.18             |
| PRO          | 888725        | 407462         | 2.18             |

# DERIVATIVE INSIGHTS

## LONG BUILDUP

| Stock      | Price  | Price Chng | OI Chng |
|------------|--------|------------|---------|
| OIL        | 427.9  | 1.40%      | 5.56%   |
| NYKAA      | 319.45 | 1.20%      | 3.25%   |
| ICICIGI    | 1806.4 | 0.38%      | 2.26%   |
| INDUSTOWER | 389.95 | 1.38%      | 0.99%   |
|            |        |            |         |

## SHORT BUILDUP

| Stock      | Price  | Price Chng | OI Chng |
|------------|--------|------------|---------|
| LODHA      | 1071   | -1.59%     | 15.11%  |
| ANGELONE   | 330.65 | -1.94%     | 6.09%   |
| COCHINSHIP | 1409.1 | -2.21%     | 5.17%   |
| BAJAJHLDNG | 10397  | -3.45%     | 3.74%   |
| PAGEIND    | 41565  | -0.91%     | 3.40%   |

# DERIVATIVE INSIGHTS

## LONG LIQUIDATION

| Stock      | Price  | Price Chng | OI Chng |
|------------|--------|------------|---------|
| ASIANPAINT | 2677   | -2.29%     | -15.49% |
| NESTLEIND  | 1444.4 | -1.73%     | -12.48% |
| BAJAJFINSV | 1856.6 | -1.79%     | -11.97% |
| MARUTI     | 13954  | -4.14%     | -10.79% |
| BAJFINANCE | 1011.7 | -3.08%     | -10.12% |

## SHORT COVERING

| Stock      | Price  | Price Chng | OI Chng |
|------------|--------|------------|---------|
| UNOMINDA   | 1134.8 | 0.35%      | -9.87%  |
| PREMIERENE | 1036.1 | 1.68%      | -9.43%  |
| MCX        | 2750.9 | 3.66%      | -8.74%  |
| BAJAJ-AUTO | 10178  | 0.76%      | -6.46%  |
| NAUKRI     | 1177.2 | 1.64%      | -5.68%  |

## DERIVATIVE INSIGHTS

### SECURITY IN BAN

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

### NIFTY WEEKLY & MONTHLY PCR

#### WEEKLY PCR

| PE       | CE        | PCR  |
|----------|-----------|------|
| 91352755 | 150883785 | 0.61 |

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

| PE       | CE       | PCR  |
|----------|----------|------|
| 50029460 | 45875310 | 1.09 |

### BNF MONTHLY PCR

| PE       | CE       | PCR  |
|----------|----------|------|
| 11532510 | 14299200 | 0.81 |

## DERIVATIVE INSIGHTS

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