Derivatives Daily

JUL 13, 2026

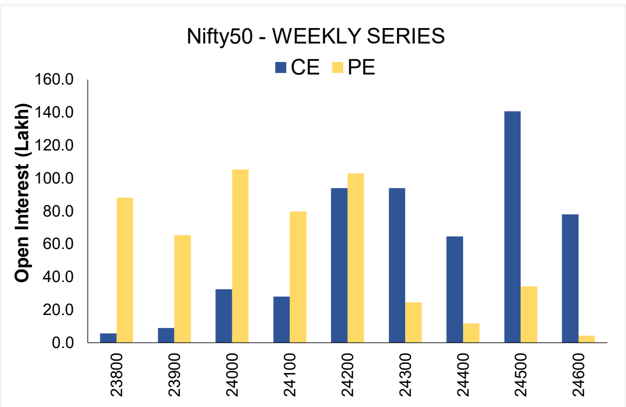
Commentary

INDEX	Close	%Ch
Nifty	24206.90	1.02%
BankNifty	58045.90	1.39%
Provisional Cash Figures (in Cr):		
FII/FPI: 17.86	DII:	680.21

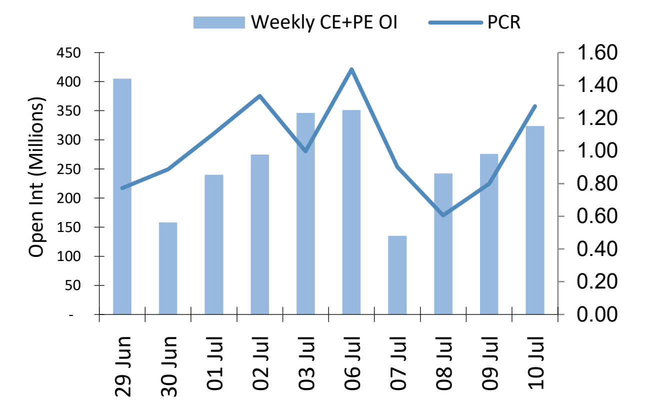
- On Friday, Nifty closed ~244 point higher, while immediate Support remains near ~23,900.
- In the Current Series OI Concentration is seen at the 24,500 Call and 24,000 Put strike.
- Weekly PCR has moved to 1.27 from 0.80 earlier.
- FIIs have reduced their net Short exposure on Index Options by ~83K contracts, with overall net position now standing at -697K.

Nifty Open Interest Data *(Weekly Series)*

Nifty Open Interest (OI) Concentration



Nifty Put-Call Ratio (OI)



Foreign Institutional Investors (FII) Activity

FII Net Position (Index wise)

INSTRUMENT	Change in Long/Short Bias
Total Index FUT	**11,540**
Nifty FUT	5,986
BankNifty FUT	5,400
FinNifty FUT	4
MidcapNifty FUT	120
NIftyNxt FUT	30

FII Net Index Options OI

Nifty Options Chain Analysis

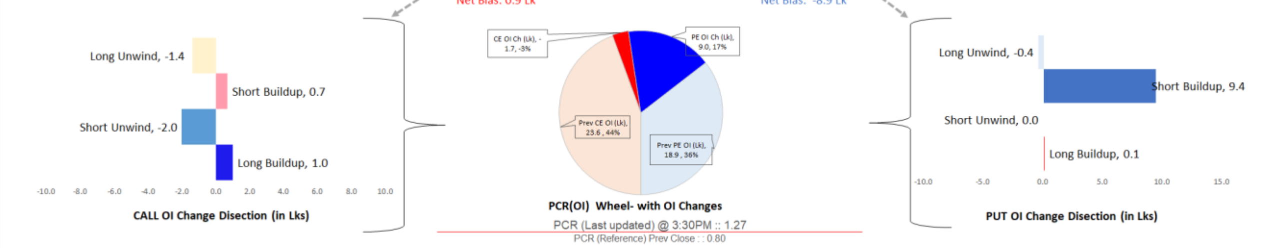
Nifty OPTION CHAIN

Nifty CMP @ ~ 24206.9 (+ 244) ; Time : 10-Jul-26; 3:30PM

14-Jul-26 Series

CALL: Activity & Money-Flow (in Lks) Since Prev Close	CALL: Activity	CALL: CMP	CALL: Open Int (OI)	CALL: OI Chng (Vs Prev day)	STRIKES	PUT: OI Chng (Vs Prev day)	PUT: Open Int (OI)	PUT: CMP	PUT: Activity	PUT: Activity & Money-Flow (in Lks) Since Prev Close
₹ -0.1	Short Buildup	3.4	129,877	13,240	24700	-426	2,465	487.7	Long Unwind	₹ -0.7
₹ -0.1	Short Buildup	4.6	50,569	14,435	24650	-462	942	437.2	Long Unwind	₹ -0.7
₹ -0.1	Short Buildup	6.5	120,077	29,718	24600	-827	6,599	389.8	Long Unwind	₹ -1.4
₹ 0.0	Long Buildup	9.2	50,082	14,741	24550	-91	1,129	342.4	Long Unwind	₹ -0.1
₹ 0.1	Long Buildup	13.7	216,461	6,715	24500	-1,170	52,707	296.8	Long Unwind	₹ -1.9
₹ 0.1	Short Unwind	20.2	52,447	-1,431	24450 (Opt Imp Res 24,439)	-198	4,465	253.3	Long Unwind	₹ -0.3
₹ 0.2	Short Unwind	29.2	99,528	-2,203	24400	625	17,977	214.3	Short Buildup	₹ -1.0
₹ 0.8	Short Unwind	41.5	46,474	-6,901	24350 (Tech Res 24,300)	1,789	7,175	174.2	Short Buildup	₹ -2.6
₹ 2.1	Long Buildup	58.3	144,630	11,664	24300	8,857	37,771	141.1	Short Buildup	₹ -12.8
₹ 6.5	Long Buildup	78.4	86,704	25,357	24250	36,076	53,552	111.2	Short Buildup	₹ -48.8
₹ 2.4	Long Buildup	104.0	144,699	6,689	24200 (CMP 24,207)	115,617 (270%)	158,389	88.1	Short Buildup	₹ -145.9
₹ 15.6	Long Buildup	135.2	68,897	33,433	24150	110,035 (944%)	121,695	67.8	Short Buildup	₹ -124.3
₹ 25.8	Short Unwind	167.7	43,051	-44,813 (-51%)	24100	81,979 (200%)	122,920	52.4	Short Buildup	₹ -84.6
₹ 21.7	Short Unwind	207.3	14,334	-30,831 (-68%)	24050	24,961	51,761	40.9	Short Buildup	₹ -22.4
₹ 58.4	Short Unwind	246.4	50,180	-71,080 (-59%)	24000	68,949 (74%)	161,957	31.9	Short Buildup	₹ -54.4
₹ 15.6	Short Unwind	293.0	5,460	-15,954 (-75%)	23950 (Opt Imp Sup 23,948)	23,893	57,665	25.1	Short Buildup	₹ -16.5
₹ 16.6	Short Unwind	336.0	13,729	-15,366 (-53%)	23900	31,612	100,653	19.9	Short Buildup	₹ -18.4
₹ 4.1	Short Unwind	381.5	4,861	-3,489	23850 (Tech Sup 23,900)	18,612	50,694	16.4	Short Buildup	₹ -8.9
₹ 7.4	Short Unwind	429.3	8,764	-5,896	23800	35,681	135,685	13.6	Short Buildup	₹ -14.0
₹ 0.7	Short Unwind	476.3	781	-528	23750	27,098	54,142	11.1	Short Buildup	₹ -8.6
₹ 0.8	Short Unwind	522.8	4,041	-608	23700	33,298	109,100	9.2	Short Buildup	₹ -8.4
			2,191,199	Chng: -1.7Lk (-7%)		Chng: 9.0Lk (+48%)	2,788,546			

Net Bias: 0.9 Lk — Net Bias: -8.9 Lk



*Note : Only the ATM (+/- 10) Strikes Prices are displayed due to space constraints. The calculations are based on the entire series.

Max Pain Data

SPOT Expiry Scenarios	Call Residual Prem (in Cr)	Put Residual Prem (in Cr)	Combn. Residual Prem (in Cr)
24700	2,940.2	46.1	2,986.3
24650	2,537.6	51.9	2,589.5
24600	2,151.4	58.1	2,209.4
24550	1,804.2	66.4	1,870.5
24500	1,473.3	75.0	1,548.3
24450	1,212.7	100.8	1,313.5
24400	969.2	128.0	1,097.3
24350	758.1	161.1	919.2
24300	562.0	196.5	758.5
24250	413.0	244.2	657.2
24200	292.1	309.3	601.4
24150	218.3	425.9	644.1
24100	166.8	582.0	748.8
24050	129.4	778.0	907.4
24000	96.6	990.9	1,087.5
23950	80.1	1,256.5	1,336.5
23900	65.3	1,540.7	1,606.1
23850	55.1	1,857.7	1,912.8
23800	46.4	2,191.2	2,237.6
23750	40.6	2,568.7	2,609.3

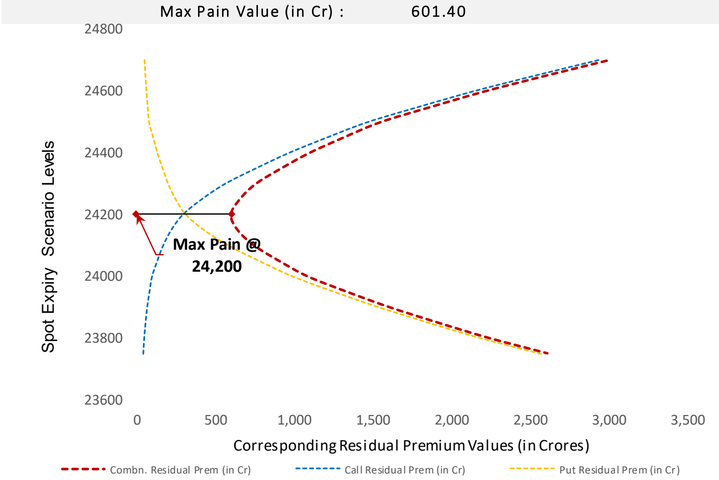
MAX PAIN PLOT

Expiry: 14-Jul-26

Nifty Spot: 24,206.90 — 10-Jul-26

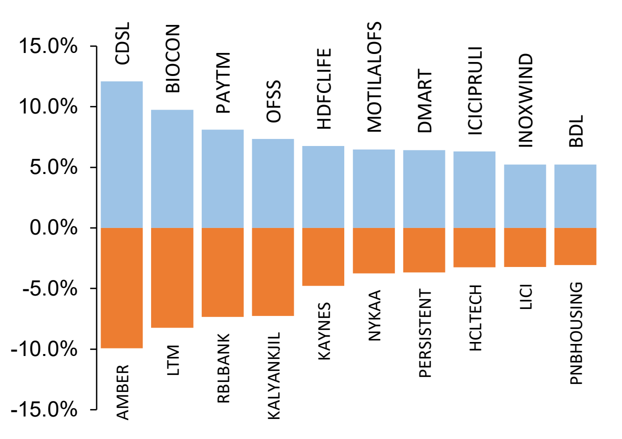
Max Pain Level : 24,200.00

Max Pain Value (in Cr) : 601.40



Stock Activity

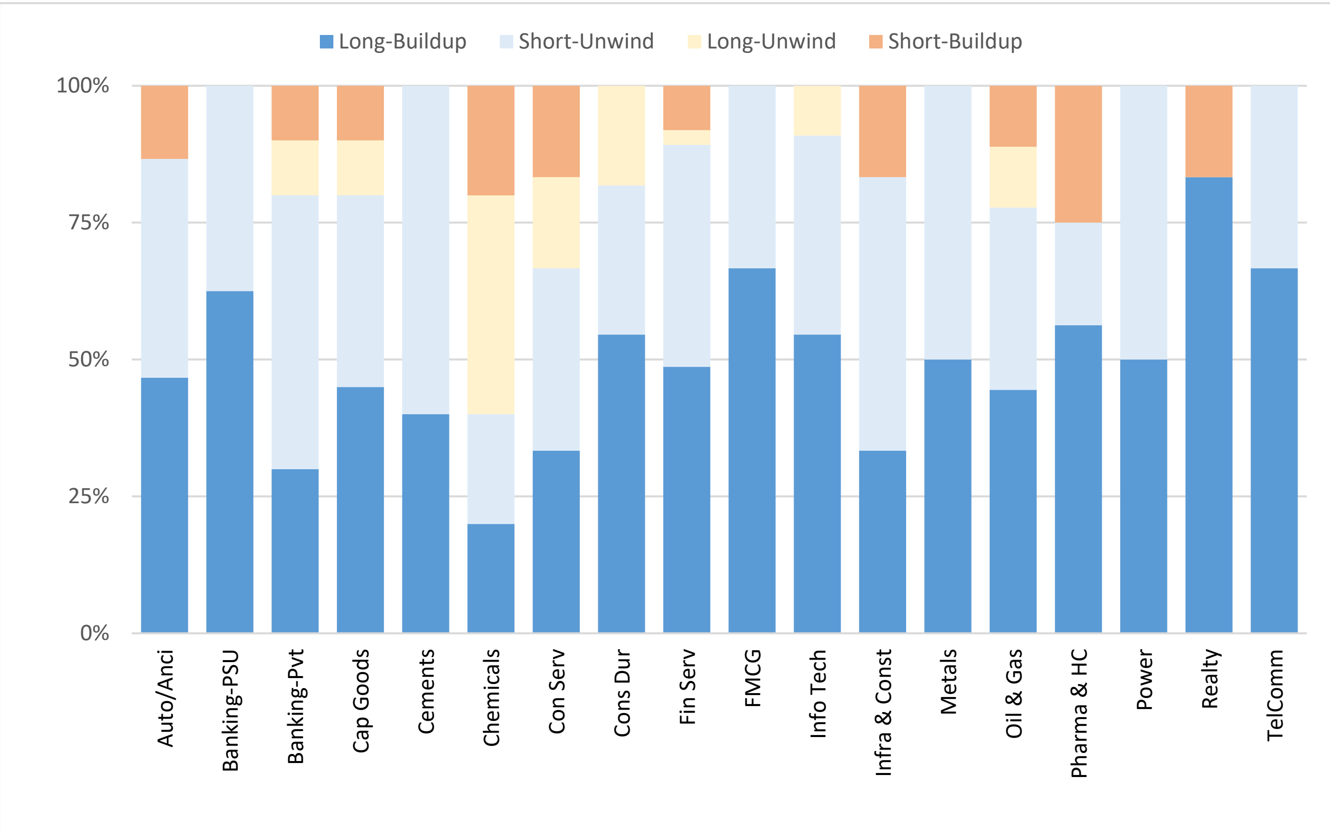
Top10 Futures Open Interest Gainers/Losers



Top10 Options Fresh Commitments

Sectoral Build-up/Unwinding Activity

Sector wise Build-up & Unwinding in Stock Futures - Market-Breadth



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SELL – A condition that indicates a good time to sell a stock. The exact circumstances of the signal will be determined by the indicator that an analyst is using.

Stop Loss Order – An instruction to the broker to buy or sell stock when it trades beyond a specified price. They serve to either protect your profits or limit your losses.

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