kotak neo

Derivatives Daily

JUL 14, 2026

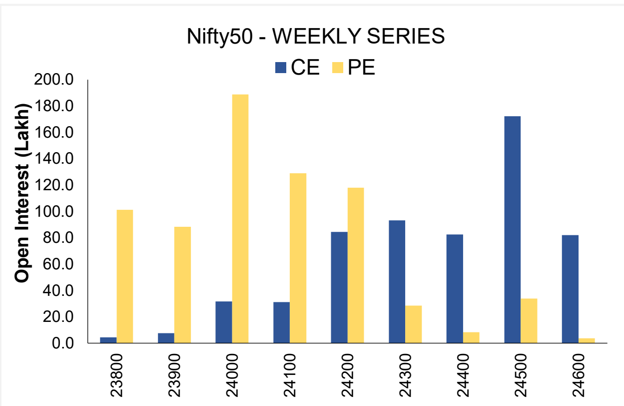
Commentary

INDEX	Close	%Ch
Nifty	24211.00	0.02%
BankNifty	58131.45	0.15%
Provisional Cash Figures (in Cr):		
FII/FPI: 17.86		DII: 680.21

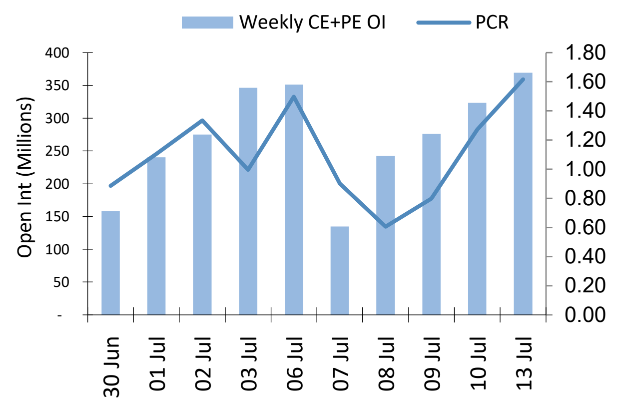
- On Monday, after a gap-down opening, Nifty witnessed buying momentum, which helped the index recover from its intraday lows, eventually settling flat.
- In the Current Series OI Concentration is seen at the 24,500 Call and 24,000 Put strike.
- Weekly PCR has moved to 1.62 from 1.27 earlier.
- FIIs have reduced their net Short exposure on Index Options by ~67K contracts, with overall net position now standing at -630K.

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	**-402**
Nifty FUT	555
BankNifty FUT	-1,058
FinNifty FUT	4
MidcapNifty FUT	98
NIftyNxt FUT	-1

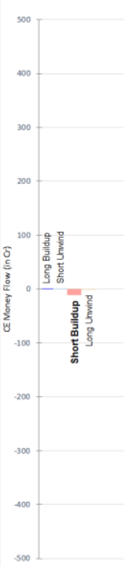
FII Net Index Options OI

Nifty Options Chain Analysis

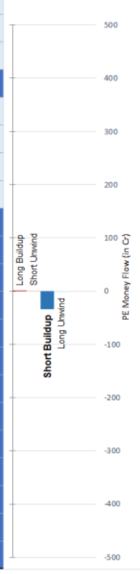
Nifty OPTION CHAIN

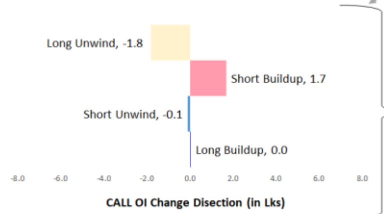
Nifty CMP @ ~ 24211 (+ 4) ; Time : 13-Jul-26; 3:30PM

14-Jul-26 Series

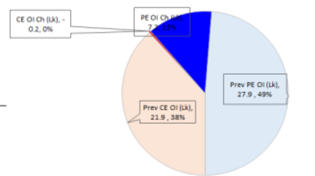


CALL Options: Activity & Money-Flow (in Lks) Since Prev Close		CMP	Open Int (OI)	OI Chng (Vs Prev day)	STRIKES	OI Chng (Vs Prev day)	Open Int (OI)	CMP	PUT Options: Activity & Money-Flow (in Lks) Since Prev Close	
₹ -0.2	Long Unwind	1.4	120,118	-9,759 (-8%)	24700	-586	1,879	483.1	Long Unwind	₹ -0.0
₹ -0.0	Long Unwind	2.1	49,303	-1,266 (-3%)	24650	-3	939	429.9	Long Unwind	₹ -0.0
₹ -0.2	Short Buildup	2.8	126,273	6,196	24600	-1,022	5,577	382.5	Long Unwind	₹ -0.1
₹ -0.3	Short Buildup	4.0	57,974	7,892	24550	10	1,139	335.9	Short Buildup	₹ -0.0
₹ -2.7	Short Buildup	6.1	264,971	48,510	24500	-772	51,935	287.1	Long Unwind	₹ -0.1
₹ -2.2	Short Buildup	9.9	83,508	31,061	24450 (Opt Imp Res 24,474)	-620	3,845	239.8	Long Unwind	₹ -0.1
₹ -2.2	Short Buildup	17.1	126,921	27,393	24400	-5,342	12,635	197.8	Long Unwind	₹ -0.9
₹ -2.9	Short Buildup	27.1	77,487	31,013	24350	-337	6,838	156.3	Long Unwind	₹ -0.1
₹ -0.1	Long Unwind	43.0	143,462	-1,168 (-1%)	24300 (Tech Res 24,250)	5,915	43,686	122.9	Short Buildup	₹ -1.1
₹ -0.6	Short Buildup	64.4	93,884	7,180	24250	4,723	58,275	95.0	Short Buildup	₹ -0.8
₹ -0.9	Long Unwind	91.4	129,940	-14,759 (-10%)	24200 (CMP 24,211)	23,225	181,614	72.7	Short Buildup	₹ -3.6
₹ -0.4	Long Unwind	124.4	58,480	-10,417 (-15%)	24150	31,201	152,896	54.9	Short Buildup	₹ -4.0
₹ -0.1	Short Buildup	161.5	47,823	4,772	24100	75,622 (62%)	198,542	42.9	Short Buildup	₹ -7.4
₹ 0.1	Long Buildup	203.0	17,757	3,423	24050	79,099 (153%)	130,860	34.6	Short Buildup	₹ -5.3
₹ 0.0	Short Unwind	245.0	48,807	-1,373 (-3%)	24000	128,365 (79%)	290,322	27.9	Short Buildup	₹ -5.9
₹ 0.0	Long Buildup	288.6	5,552	92	23950 (Tech Sup 24,000; Opt Imp Sup 23,938)	40,982 (71%)	98,647	22.8	Short Buildup	₹ -1.2
₹ 0.1	Short Unwind	333.8	11,775	-1,954 (-14%)	23900	35,288	135,941	18.6	Short Buildup	₹ -0.8
₹ 0.0	Short Unwind	380.0	3,901	-960 (-20%)	23850	25,032	75,726	14.9	Short Buildup	₹ -0.4
₹ 0.1	Short Unwind	429.4	6,971	-1,793 (-20%)	23800	19,941	155,626	11.2	Short Buildup	₹ -0.4
₹ 0.0	Long Buildup	478.6	1,310	529	23750	41,793 (77%)	95,935	9.7	Short Buildup	₹ -0.5
₹ 0.1	Short Unwind	531.2	3,140	-901	23700	53,663 (49%)	162,763	8.3	Short Buildup	₹ -0.5
			2,172,205	Chng: -0.2Lk (-1%) Net Bias: -3.4 Lk		Chng: 7.2Lk (+26%) Net Bias: -7.2 Lk	3,511,074			





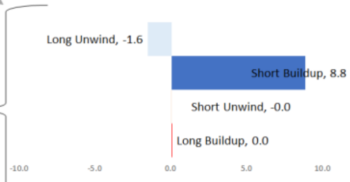
CALL OI Change Disection (in Lks)



PCR(OI) Wheel- with OI Changes

PCR (Last updated) @ 3:30PM :: 1.62

PCR (Reference) Prev Close :: 1.27



PUT OI Change Disection (in Lks)

*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	3,093.5	34.6	3,128.1
24650	2,648.4	38.8	2,687.2
24600	2,219.4	43.3	2,262.7
24550	1,831.4	49.6	1,881.0
24500	1,462.3	56.3	1,518.6
24450	1,179.3	79.9	1,259.1
24400	923.4	104.7	1,028.1
24350	708.7	133.6	842.3
24300	519.3	164.7	684.0
24250	376.5	210.1	586.5
24200	264.1	274.4	538.5
24150	194.1	397.7	591.7
24100	143.0	570.7	713.7
24050	107.4	808.2	915.6
24000	77.7	1,088.3	1,165.9
23950	63.8	1,462.7	1,526.4
23900	51.7	1,869.1	1,920.8
23850	43.4	2,319.8	2,363.2
23800	36.4	2,795.0	2,831.4
23750	31.6	3,320.9	3,352.5

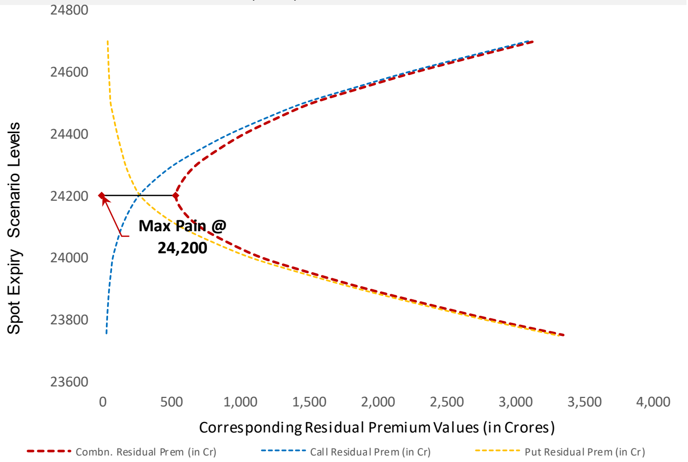
MAX PAIN PLOT

Expiry: 14-Jul-26

Nifty Spot: 24,211.00 13-Jul-26

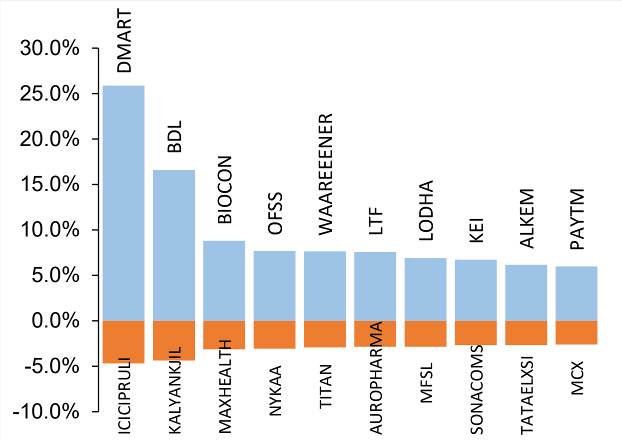
Max Pain Level : 24,200.00

Max Pain Value (in Cr) : 538.51



Stock Activity

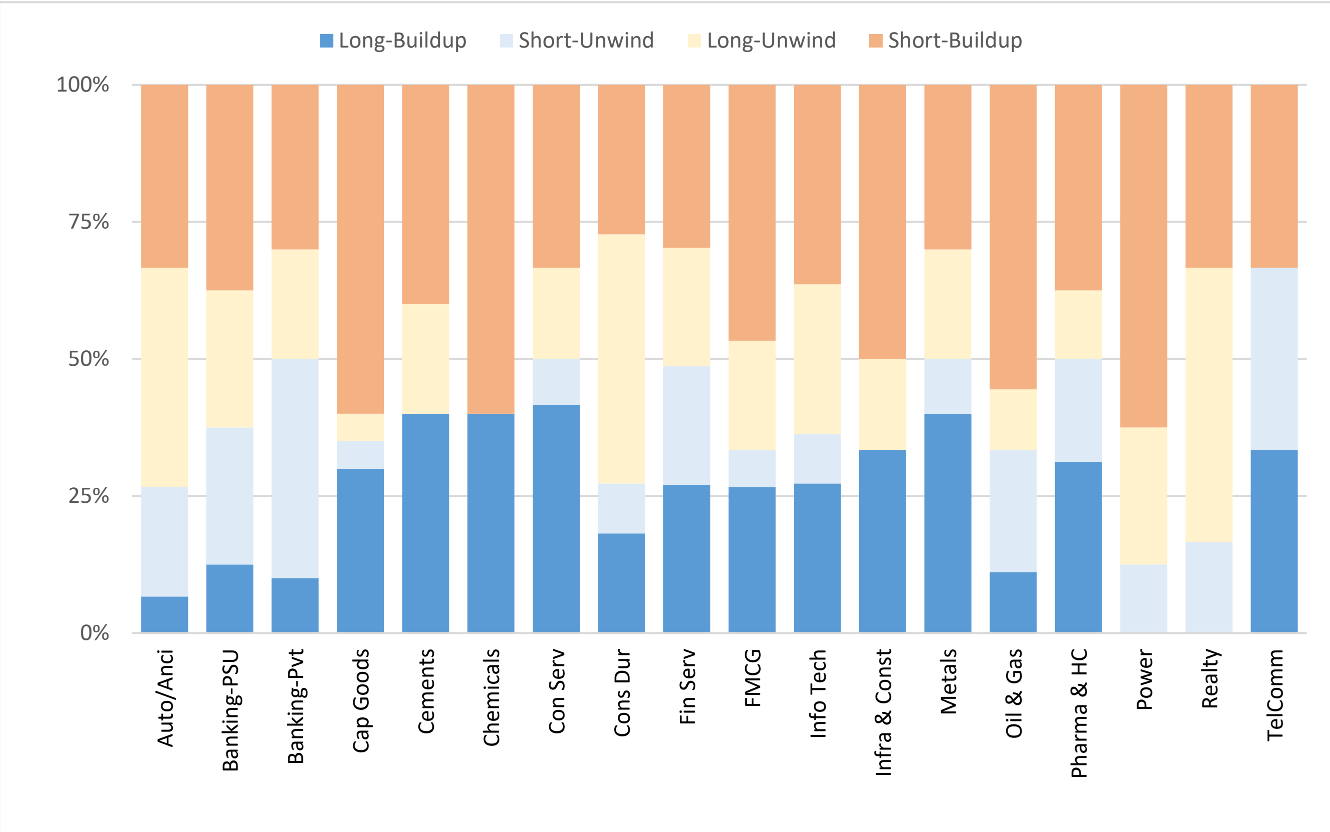
Top10 Futures Open Interest Gainers/Losers



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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