kotak neo

Derivatives Daily

JUL 15, 2026

Commentary

INDEX	Close	%Ch
Nifty	24052.05	-0.66%
BankNifty	57462.30	-1.15%

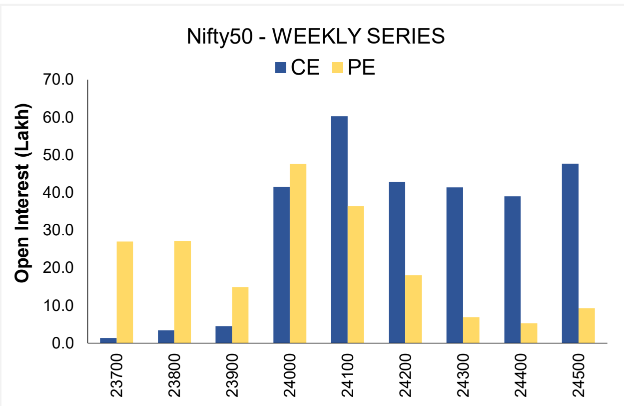
Provisional Cash Figures (in Cr):

FII/FPI:	17.86	DII:	680.21

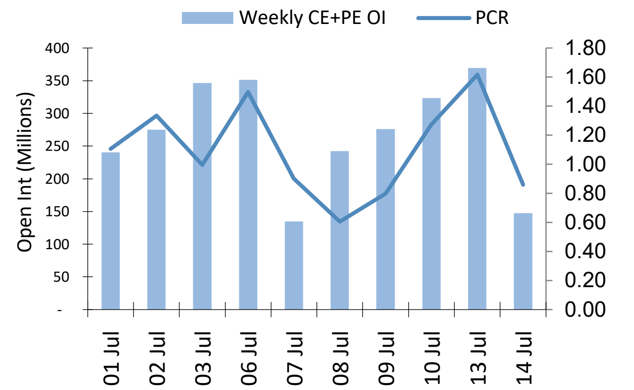
- On Tuesday, after a gap-down opening, Nifty largely traded in a range between 24,040–24,145 throughout the session and eventually settled at ~24,052.05 with a loss of ~160 points.
- In the Current Series OI Concentration is seen at the 24,100 Call and 24,000 Put strike.
- Weekly PCR has moved to 0.86 from 1.62 earlier.
- FIIs have increased their net Short exposure on Index Options by ~47K contracts, with overall net position now standing at -677K.

Nifty Open Interest Data *(Weekly Series)*

Nifty Open Interest (OI) Concentration



Nifty Put-Call Ratio (OI)

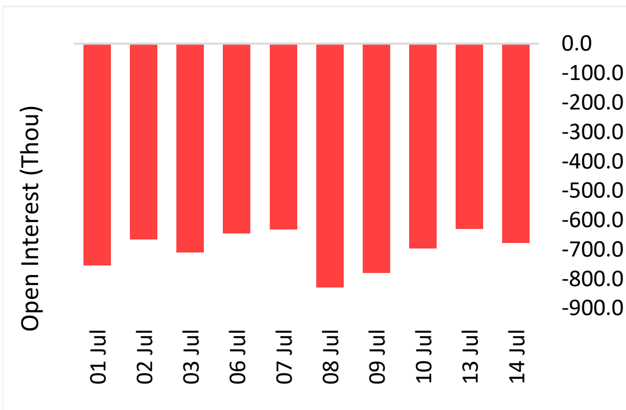


Foreign Institutional Investors (FII) Activity

FII Net Position (Index wise)

INSTRUMENT	Change in Long/Short Bias
Total Index FUT	**-10,352**
Nifty FUT	-3,320
BankNifty FUT	-6,794
FinNifty FUT	-21
MidcapNifty FUT	-218
NIftyNxt FUT	1

FII Net Index Options OI

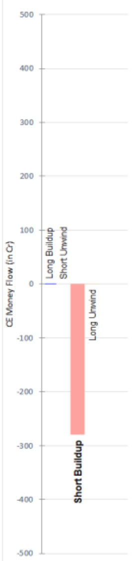


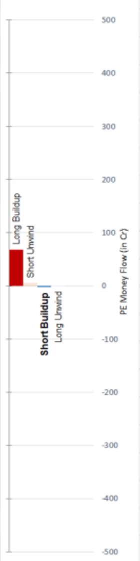
Nifty Options Chain Analysis

Nifty OPTION CHAIN

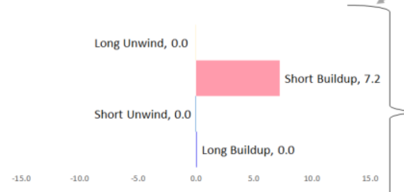
Nifty CMP @ ~ 24052.05 (- 159) ; Time : 14-Jul-26; 3:30PM

21-Jul-26 Series

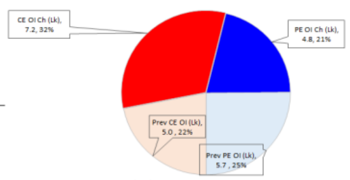




CALL Options							PUT Options				
Activity & Money-Flow (in Lks) Since Prev Close		CMP	Open Int (OI)	OI Chng (Vs Prev day)	STRIKES		OI Chng (Vs Prev day)	Open Int (OI)	CMP	Activity & Money-Flow (in Lks) Since Prev Close	
₹ -4.0	Short Buildup	16.8	44,216	19,416	24600		918	3,098	609.7	Long Buildup	₹ 1.1
₹ -3.1	Short Buildup	20.9	18,936	12,419	24550		-8	388	572.0	Short Unwind	₹ 0.0
₹ -11.8	Short Buildup	25.4	73,373	38,394 (110%)	24500		4,182	14,348	520.2	Long Buildup	₹ 4.7
₹ -4.8	Short Buildup	31.7	18,500	13,045	24450		-226	784	477.0	Short Unwind	₹ 0.2
₹ -16.9	Short Buildup	39.4	60,001	38,879 (184%)	24400		1,804	8,147	434.6	Long Buildup	₹ 1.8
₹ -9.5	Short Buildup	50.6	25,470	18,983	24350	Opt Imp Res 24,355	8	1,787	394.8	Long Buildup	₹ 0.0
₹ -24.4	Short Buildup	61.5	63,733	42,642 (202%)	24300		410	10,678	360.0	Long Buildup	₹ 0.4
₹ -7.2	Short Buildup	75.5	19,092	11,247	24250		2,285	7,340	325.0	Long Buildup	₹ 1.8
₹ -23.9	Short Buildup	92.1	65,883	33,871	24200	Tech Res 24,150	-1,806	27,810	288.8	Short Unwind	₹ 1.3
₹ -13.7	Short Buildup	110.5	22,712	17,644	24150		-5,162	7,054	256.0	Short Unwind	₹ 3.3
₹ -65.8	Short Buildup	130.5	92,704	77,105 (494%)	24100		30,724 (122%)	56,007	230.4	Long Buildup	₹ 18.3
₹ -20.5	Short Buildup	151.5	24,614	21,939	24050	CMP 24,052	6,679	13,910	201.5	Long Buildup	₹ 3.4
₹ -43.9	Short Buildup	178.4	63,991	44,115 (222%)	24000	Tech Sup 24,000	30,905 (73%)	73,208	176.5	Long Buildup	₹ 13.9
₹ -3.4	Short Buildup	205.7	3,865	3,270	23950		1,057	8,015	155.0	Long Buildup	₹ 0.4
₹ -3.6	Short Buildup	234.9	6,970	3,343	23900		3,334	22,974	135.0	Long Buildup	₹ 1.2
₹ -0.9	Short Buildup	264.7	1,145	805	23850		3,695	8,470	115.0	Long Buildup	₹ 1.0
₹ -1.9	Short Buildup	298.4	5,276	1,613	23800		19,006	41,849	98.1	Long Buildup	₹ 4.3
₹ -0.4	Short Buildup	334.8	573	360	23750	Opt Imp Sup 23,741	2,271	7,328	84.5	Long Buildup	₹ 0.4
₹ -1.0	Short Buildup	376.1	2,128	780	23700		18,386	41,540	73.0	Long Buildup	₹ 2.9
₹ -0.3	Short Buildup	411.9	348	260	23650		-2,948	9,887	62.1	Short Unwind	₹ 0.3
₹ -0.6	Short Buildup	452.3	1,298	464	23600		16,111	35,454	52.0	Long Buildup	₹ 1.5
			1,222,670	Chng: 7.2Lk (+146%)			Chng: 4.8Lk (+84%)	1,049,820			
				Net Bias: -7.2 Lk			Net Bias: 0.3 Lk				



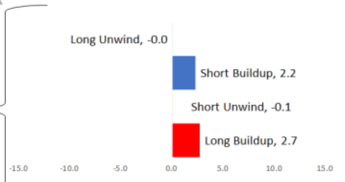
CALL OI Change Disection (in Lks)



PCR(OI) Wheel- with OI Changes

PCR (Last updated) @ 3:30PM :: 0.86

PCR (Reference) Prev Close :: 1.15



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)
24550	1,239.2	44.3	1,283.6
24500	1,056.8	49.0	1,105.8
24450	898.2	58.3	956.5
24400	745.6	67.9	813.5
24350	612.5	80.1	692.6
24300	487.7	92.9	580.6
24250	383.6	109.2	492.8
24200	285.8	127.8	413.6
24150	209.3	155.5	364.8
24100	140.2	185.5	325.7
24050	101.2	233.7	334.9
24000	70.3	286.4	356.7
23950	60.1	362.9	423.0
23900	51.2	442.0	493.2
23850	44.5	528.6	573.1
23800	38.3	617.9	656.2
23750	33.7	720.9	754.6
23700	29.3	826.2	855.5
23650	25.6	945.0	970.6
23600	22.1	1,067.0	1,089.1

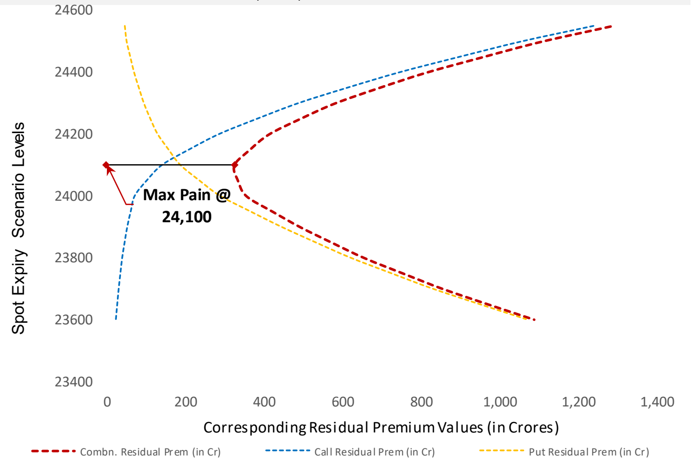
MAX PAIN PLOT

Expiry: 21-Jul-26

Nifty Spot: 24,052.05 14-Jul-26

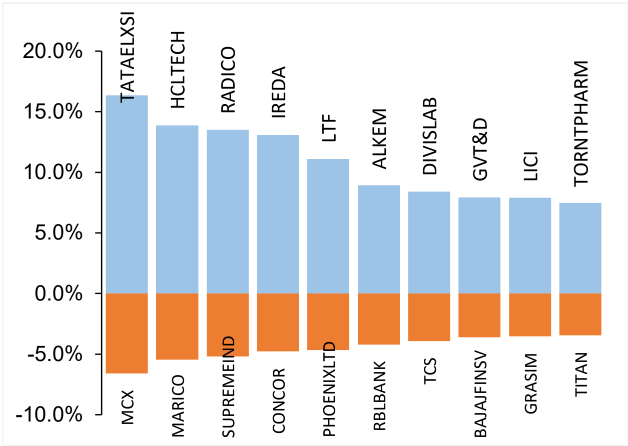
Max Pain Level : 24,100.00

Max Pain Value (in Cr) : 325.69

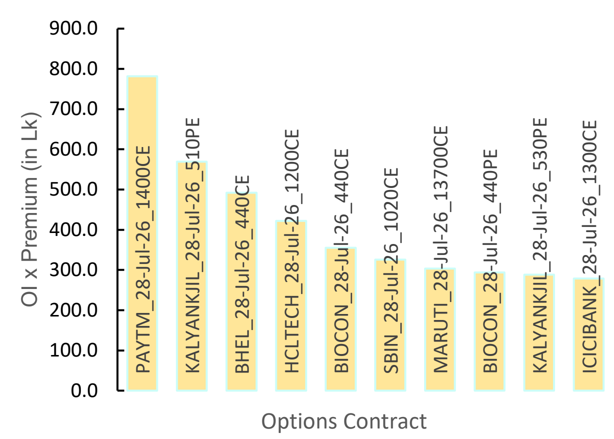


Stock Activity

Top10 Futures Open Interest Gainers/Losers

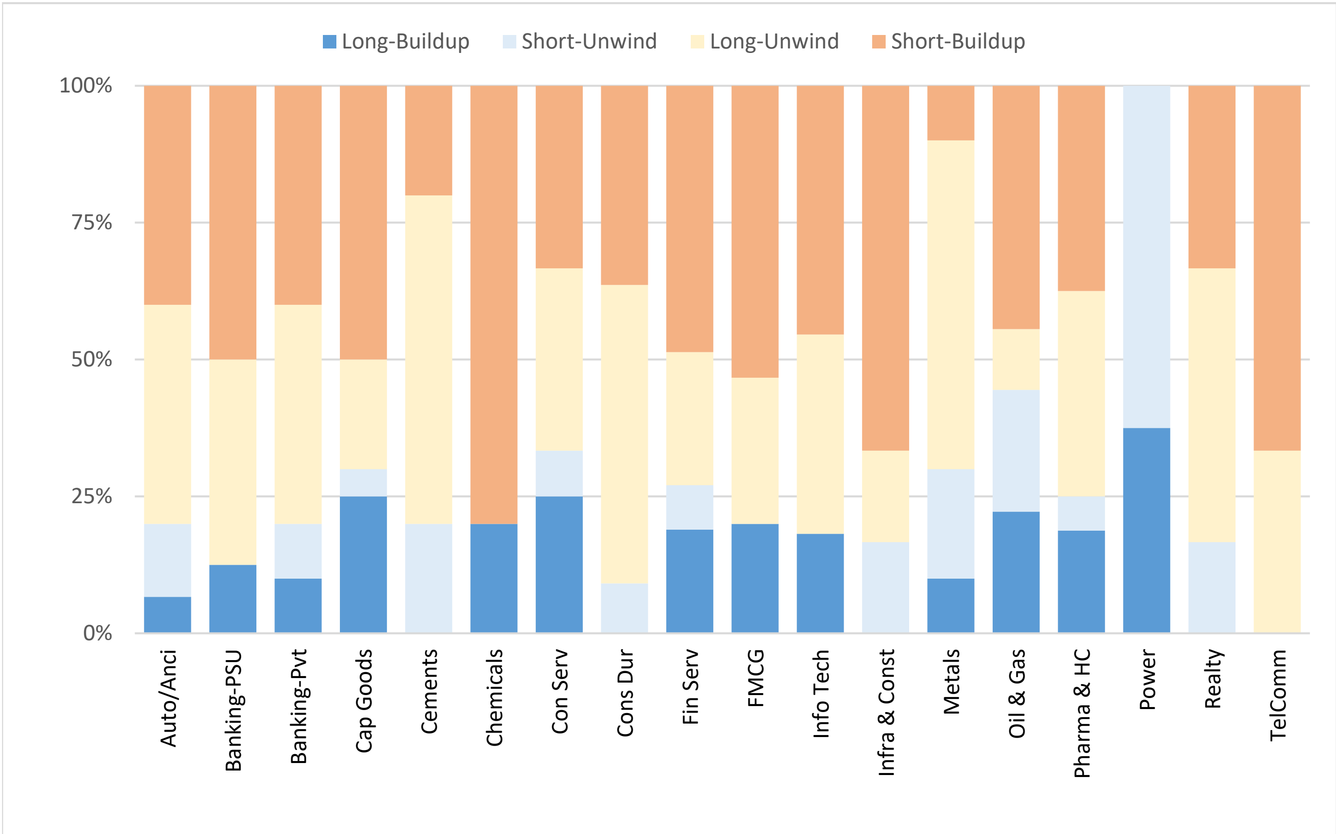


Top10 Options Fresh Commitments



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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