

Derivative Insights

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DERIVATIVE INSIGHTS

Nifty 50 Future	23530		BNF Future	56681	
Basis (SPOT-FUTURE)	98.5 	109	Basis (SPOT-FUTURE)	385.45 	321.45
DOWNSIDE 1&2 (SD)	23353.27	23176.53	DOWNSIDE 1&2 (SD)	56255.27	55829.53
UPSIDE 1&2 (SD)	23706.73	23883.47	UPSIDE 1&2 (SD)	57106.73	57532.47

HIGHEST OI (NIFTY) (15-09-2026)

Strike Price	OI	Buildup	Strike Price	OI	Buildup
24000 CE	11766105	SHORT BUILDUP	23000 PE	6165120	LONG BUILDUP
23700 CE	10519990	SHORT BUILDUP	23500 PE	4722705	LONG BUILDUP

HIGHEST OI (BNF) (29-09-2026)

Strike Price	OI	Buildup	Strike Price	OI	Buildup
57500 CE	2191200	SHORT BUILDUP	57500 PE	1766760	SHORT COVERING
58000 CE	1452510	LONG LIQUIDATION	57000 PE	888240	SHORT COVERING

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PARTICIPANT POSITION (INDEX)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	283444	52964	5.35
DII	43738	29127	1.50
FII	39027	315277	0.12
PRO	63306	32147	1.97

PARTICIPANT POSITION (FUTURE STOCK)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	3457157	217175	15.92
DII	342847	4648076	0.07
FII	3454240	2889772	1.20
PRO	881001	380222	2.32

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LONG BUILDUP

Stock	Price	Price Chng	OI Chng
MAHABANK	84.61	0.19%	7.49%
BIOCON	396.55	1.21%	5.78%
COCHINSHIP	1567.3	2.42%	4.94%
ANGELONE	301.65	0.38%	3.34%
PAYTM	1757.9	4.37%	2.23%

SHORT BUILDUP

Stock	Price	Price Chng	OI Chng
LTM	4334.7	-1.97%	13.19%
COFORGE	1854.9	-5.16%	8.60%
HYUNDAI	2169.9	-1.75%	7.44%
MUTHOOTFIN	2825	-2.48%	6.47%
INDIANB	862.45	-0.49%	4.59%

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LONG LIQUIDATION

Stock	Price	Price Chng	OI Chng
KALYANKJIL	609.3	-0.91%	-5.04%
MFSL	1465.1	-1.95%	-4.60%
FORTIS	909.85	-0.17%	-3.91%
MOTILALOFS	1019	-2.67%	-3.77%
ONGC	236.16	-0.41%	-3.15%

SHORT COVERING

Stock	Price	Price Chng	OI Chng
ADANIENT	3115	4.75%	-8.14%
ADANIPORTS	1777.5	3.62%	-5.69%
MCX	3349.7	0.03%	-4.25%
INOXWIND	77.27	1.94%	-3.38%
POWERINDIA	31450	1.14%	-3.25%

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SECURITY IN BAN

SAIL	LICHSGFIN	KAYNES	INOXWIND

NIFTY WEEKLY & MONTHLY PCR

WEEKLY PCR(15-09-2026)

PE	CE	CURRENT PCR	PREVIOUS DAY PCR
100840285	170542905	0.59 ↓	0.64

MONTHLY PCR(29-09-2026)

PE	CE	CURRENT PCR	PREVIOUS DAY PCR
69124960	68575185	1.00 ↓	1.04

BNF MONTHLY PCR

PE	CE	CURRENT PCR	PREVIOUS DAY PCR
13363590	15713280	0.85 ↓	0.88

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