

# Derivative Insights

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# DERIVATIVE INSIGHTS

|                     |                                                                                       |          |                     |                                                                                            |          |
|---------------------|---------------------------------------------------------------------------------------|----------|---------------------|--------------------------------------------------------------------------------------------|----------|
| Nifty 50 Future     | 23484                                                                                 |          | BNF Future          | 56596.2                                                                                    |          |
| Basis (SPOT-FUTURE) | 6.2  | 98.5     | Basis (SPOT-FUTURE) | 124.25  | 385.45   |
| DOWNSIDE 1&2 (SD)   | 23309.53                                                                              | 23135.07 | DOWNSIDE 1&2 (SD)   | 56175.74                                                                                   | 55755.28 |
| UPSIDE 1&2 (SD)     | 23658.47                                                                              | 23832.93 | UPSIDE 1&2 (SD)     | 57016.66                                                                                   | 57437.12 |

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

| Strike Price | OI       | Buildup       | Strike Price | OI       | Buildup       |
|--------------|----------|---------------|--------------|----------|---------------|
| 24000 CE     | 13938795 | SHORT BUILDUP | 23000 PE     | 10614370 | SHORT BUILDUP |
| 23500 CE     | 11709555 | SHORT BUILDUP | 22500 PE     | 8107905  | SHORT BUILDUP |

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

| Strike Price | OI      | Buildup       | Strike Price | OI      | Buildup        |
|--------------|---------|---------------|--------------|---------|----------------|
| 57500 CE     | 2197740 | SHORT BUILDUP | 57500 PE     | 1707840 | SHORT COVERING |
| 58000 CE     | 1511550 | SHORT BUILDUP | 58000 PE     | 823800  | SHORT COVERING |

## DERIVATIVE INSIGHTS

### PARTICIPANT POSITION (INDEX)

| PARTICIPANTS | LONG POSITION | SHORT POSITION | LONG/SHORT RATIO |
|--------------|---------------|----------------|------------------|
| CLIENT       | 286829        | 55858          | 5.13             |
| DII          | 43284         | 28392          | 1.52             |
| FII          | 39694         | 321538         | 0.12             |
| PRO          | 66741         | 30760          | 2.17             |

### PARTICIPANT POSITION (FUTURE STOCK)

| PARTICIPANTS | LONG POSITION | SHORT POSITION | LONG/SHORT RATIO |
|--------------|---------------|----------------|------------------|
| CLIENT       | 3460539       | 214728         | 16.12            |
| DII          | 354539        | 4636004        | 0.08             |
| FII          | 3455879       | 2913959        | 1.19             |
| PRO          | 878487        | 384753         | 2.28             |

# DERIVATIVE INSIGHTS

## LONG BUILDUP

| Stock    | Price  | Price Chng | OI Chng |
|----------|--------|------------|---------|
| 360ONE   | 1102.7 | 0.69%      | 5.49%   |
| RADICO   | 4461.9 | 0.22%      | 2.70%   |
| HYUNDAI  | 2188   | 0.83%      | 2.45%   |
| UNITDSPR | 1409.8 | 0.11%      | 2.31%   |
| NAUKRI   | 1266   | 0.10%      | 2.20%   |

## SHORT BUILDUP

| Stock      | Price  | Price Chng | OI Chng |
|------------|--------|------------|---------|
| ASTRAL     | 1467.5 | -1.16%     | 7.42%   |
| MAHABANK   | 84.57  | -0.35%     | 7.34%   |
| COCHINSHIP | 1519   | -2.70%     | 6.97%   |
| KEI        | 4665   | -0.50%     | 4.73%   |
| LTM        | 4298.2 | -1.02%     | 3.96%   |

# DERIVATIVE INSIGHTS

## LONG LIQUIDATION

| Stock      | Price  | Price Chng | OI Chng |
|------------|--------|------------|---------|
| TORNTPHARM | 4938   | -0.50%     | -7.49%  |
| ADANIPORTS | 1769.6 | -0.36%     | -5.37%  |
| MAXHEALTH  | 1035.5 | -0.34%     | -4.78%  |
| APOLLOHOSP | 8904   | -1.16%     | -4.35%  |
| JINDALSTEL | 1136.5 | -1.28%     | -3.49%  |

## SHORT COVERING

| Stock      | Price  | Price Chng | OI Chng |
|------------|--------|------------|---------|
| FORCEMOT   | 18250  | 5.02%      | -6.44%  |
| POWERGRID  | 271.85 | 1.40%      | -4.88%  |
| CHOLAFIN   | 1868   | 1.80%      | -4.82%  |
| NYKAA      | 344.1  | 0.47%      | -3.97%  |
| CUMMINSIND | 5185   | 0.46%      | -3.69%  |

# DERIVATIVE INSIGHTS

## SECURITY IN BAN

|            |            |        |          |
|------------|------------|--------|----------|
| SAIL       | BANDHANBNK | KAYNES | INOXWIND |
| MANAPPURAM |            |        |          |
|            |            |        |          |

## NIFTY WEEKLY & MONTHLY PCR

### WEEKLY PCR(15-09-2026)

|           |           |                                                                                            |                  |
|-----------|-----------|--------------------------------------------------------------------------------------------|------------------|
| PE        | CE        | CURRENT PCR                                                                                | PREVIOUS DAY PCR |
| 100840285 | 124947485 | 0.80  | 0.59             |

### MONTHLY PCR(29-09-2026)

|          |          |                                                                                            |                  |
|----------|----------|--------------------------------------------------------------------------------------------|------------------|
| PE       | CE       | CURRENT PCR                                                                                | PREVIOUS DAY PCR |
| 70004920 | 70150330 | 0.99  | 1.00             |

## BNF MONTHLY PCR

|          |          |                                                                                            |                  |
|----------|----------|--------------------------------------------------------------------------------------------|------------------|
| PE       | CE       | CURRENT PCR                                                                                | PREVIOUS DAY PCR |
| 13091070 | 15973680 | 0.81  | 0.85             |
|          |          |                                                                                            |                  |

## DERIVATIVE INSIGHTS

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