

Derivative Insights

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Prepared By

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DERIVATIVE INSIGHTS

Nifty 50 Future	24245		BNF Future	57886.2	
Basis (SPOT-FUTURE)	164.6 	166.25	Basis (SPOT-FUTURE)	-138.75 	362.7
DOWNSIDE 1&2 (SD)	24074.05	23903.10	DOWNSIDE 1&2 (SD)	57478.04	57069.88
UPSIDE 1&2 (SD)	24415.95	24586.90	UPSIDE 1&2 (SD)	58294.36	58702.52

HIGHEST OI (NIFTY) (01-09-2026)

Strike Price	OI	Buildup	Strike Price	OI	Buildup
24500 CE	17001530	SHORT BUILDUP	24000 PE	16024385	LONG BUILDUP
24300 CE	14573065	SHORT BUILDUP	24100 PE	10180170	LONG BUILDUP

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

Strike Price	OI	Buildup	Strike Price	OI	Buildup
57500 CE	1883130	LONG BUILDUP	57500 PE	1921980	SHORT BUILDUP
58000 CE	1242150	LONG BUILDUP	58000 PE	1051740	LONG LIQUIDATION

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PARTICIPANT POSITION (INDEX)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	243172	64953	3.74
DII	43452	23164	1.88
FII	24195	233510	0.10
PRO	44539	33731	1.32

PARTICIPANT POSITION (FUTURE STOCK)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	3399737	207114	16.41
DII	295304	4516143	0.07
FII	3460600	2896720	1.19
PRO	826373	362037	2.28

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LONG BUILDUP

Stock	Price	Price Chng	OI Chng
ATHERENERG	1653.2	1.80%	23.62%
SAGILITY	47.28	1.37%	7.68%
KEI	5533.9	0.47%	5.07%
AUROPHARMA	1692.4	1.82%	4.61%
MOTHERSON	167.33	0.53%	4.48%

SHORT BUILDUP

Stock	Price	Price Chng	OI Chng
ADANIENSOL	1458.6	-7.97%	22.94%
ETERNAL	323.2	-1.27%	22.89%
LAURUSLABS	1876.3	-1.92%	18.22%
ADANIENT	2961.7	-6.75%	14.68%
KAYNES	3668.4	-7.53%	7.66%

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LONG LIQUIDATION

Stock	Price	Price Chng	OI Chng
360ONE	1183.1	-1.77%	-7.64%
BANDHANBNK	165.64	-2.18%	-5.66%
PREMIERENE	1015.7	-0.45%	-2.95%
COFORGE	1988.9	-1.84%	-2.55%
LICI	418.8	-0.48%	-2.52%

SHORT COVERING

Stock	Price	Price Chng	OI Chng
ASTRAL	1567.7	1.86%	-11.56%
SBICARD	665.55	3.05%	-7.45%
CAMS	790.8	2.97%	-5.05%
SUPREMEIND	3690.7	0.54%	-3.87%
POLYCAB	9233.5	1.22%	-3.86%

DERIVATIVE INSIGHTS

SECURITY IN BAN

SAIL	LICHSGFIN		

NIFTY WEEKLY & MONTHLY PCR

WEEKLY PCR(01-09-2026)

PE	CE	CURRENT PCR	PREVIOUS DAY PCR
157680055	196134965	0.81 	0.78

MONTHLY PCR(29-09-2026)

PE	CE	CURRENT PCR	PREVIOUS DAY PCR
61696940	53112750	1.16	1.16

BNF MONTHLY PCR

PE	CE	CURRENT PCR	PREVIOUS DAY PCR
13092900	11676810	1.12 	1.11

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