

Derivative Insights

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DERIVATIVE INSIGHTS

Nifty 50 Future	24117.6		BNF Future	57349.8	
Basis (SPOT-FUTURE)	39.3 	75.02	Basis (SPOT-FUTURE)	110.05 	170.8
DOWNSIDE 1&2 (SD)	23945.57	23773.54	DOWNSIDE 1&2 (SD)	56940.73	56531.65
UPSIDE 1&2 (SD)	24289.63	24461.66	UPSIDE 1&2 (SD)	57758.87	58167.95

HIGHEST OI (NIFTY) (25-08-2026)

Strike Price	OI	Buildup	Strike Price	OI	Buildup
24500 CE	14864265	SHORT BUILDUP	24000 PE	13669110	LONG BUILDUP
25000 CE	14595100	SHORT BUILDUP	23000 PE	10100740	LONG BUILDUP

HIGHEST OI (BNF) (25-08-2026)

Strike Price	OI	Buildup	Strike Price	OI	Buildup
58000 CE	2456100	SHORT BUILDUP	57000 PE	1154220	SHORT BUILDUP
60000 CE	2063280	LONG LIQUIDATION	58000 PE	1038660	SHORT COVERING

DERIVATIVE INSIGHTS

PARTICIPANT POSITION (INDEX)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	237939	52531	4.53
DII	47420	19851	2.39
FII	24870	234677	0.11
PRO	38025	41195	0.92

PARTICIPANT POSITION (FUTURE STOCK)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	3354294	282605	11.87
DII	345371	4450101	0.08
FII	3580969	2963832	1.21
PRO	999703	583799	1.71

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LONG BUILDUP

Stock	Price	Price Chng	OI Chng
SBILIFE	1782.6	0.12%	2.58%
ASTRAL	1540.6	0.90%	0.93%
PERSISTENT	5528	1.12%	0.68%
NAM-INDIA	1224.4	3.97%	0.53%
COFORGE	1821.6	2.52%	0.32%

SHORT BUILDUP

Stock	Price	Price Chng	OI Chng
LTF	315.9	-3.05%	2.58%
SONACOMS	826.4	-0.13%	1.74%
IRFC	85.03	-1.10%	1.36%
OIL	477.2	-1.09%	0.87%
BRITANNIA	5465.5	-0.65%	0.80%

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LONG LIQUIDATION

Stock	Price	Price Chng	OI Chng
AUROPHARMA	1619.2	-1.34%	-30.60%
CANBK	128.69	-0.26%	-22.38%
INDIGO	5197.5	-0.37%	-21.95%
PFC	373.4	-0.24%	-14.91%
INDUSTOWER	372.6	-0.57%	-14.30%

SHORT COVERING

Stock	Price	Price Chng	OI Chng
PNB	117.25	0.36%	-13.64%
YESBANK	22.64	0.49%	-12.29%
JINDALSTEL	1113.4	1.03%	-8.51%
DIXON	14507	2.27%	-7.82%
SUNPHARMA	1893.3	0.57%	-7.62%

DERIVATIVE INSIGHTS

SECURITY IN BAN

BANDHANBNK	SAIL	MANAPPURAM	

NIFTY WEEKLY & MONTHLY PCR

WEEKLY PCR

PE	CE	CURRENT PCR	PREVIOUS DAY PCR
139334520	198373110	0.70 	0.82

MONTHLY PCR(29-9-2026)

PE	CE	CURRENT PCR	PREVIOUS DAY PCR
36081555	27580295	1.31 	1.39

BNF MONTHLY PCR

PE	CE	CURRENT PCR	PREVIOUS DAY PCR
13608120	19222290	0.71 	0.7

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