

Derivative Insights

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DERIVATIVE INSIGHTS

Nifty 50 Future	24293		BNF Future	57638.6	
Basis (SPOT-FUTURE)	61.15 ↑	39.3	Basis (SPOT-FUTURE)	142.7 ↑	110.05
DOWNSIDE 1&2 (SD)	24128.29	23963.58	DOWNSIDE 1&2 (SD)	57247.81	56857.01
UPSIDE 1&2 (SD)	24457.71	24622.42	UPSIDE 1&2 (SD)	58029.39	58420.19

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

Strike Price	OI	Buildup	Strike Price	OI	Buildup
24500 CE	12514645	SHORT COVERING	24000 PE	16347890	SHORT BUILDUP
25000 CE	11924120	LONG LIQUIDATION	24200 PE	13288990	SHORT BUILDUP

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

Strike Price	OI	Buildup	Strike Price	OI	Buildup
58000 CE	2314950	SHORT COVERING	57000 PE	1471380	SHORT BUILDUP
60000 CE	1689690	LONG LIQUIDATION	56000 PE	879420	LONG LIQUIDATION

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PARTICIPANT POSITION (INDEX)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	230698	57393	4.02
DII	47113	19835	2.38
FII	24335	236448	0.10
PRO	49571	38041	1.30

PARTICIPANT POSITION (FUTURE STOCK)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	3321427	261692	12.69
DII	351385	4467747	0.08
FII	3630708	2964410	1.22
PRO	914851	524522	1.74

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LONG BUILDUP

Stock	Price	Price Chng	OI Chng

SHORT BUILDUP

Stock	Price	Price Chng	OI Chng

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LONG LIQUIDATION

Stock	Price	Price Chng	OI Chng
ASTRAL	1537	-0.23%	-48.38%
LTM	4514.2	-0.82%	-42.30%
NAUKRI	1361.5	-0.88%	-40.45%
DMART	3971.7	-0.25%	-40.03%
UNOMINDA	1267.7	-0.31%	-36.21%

SHORT COVERING

Stock	Price	Price Chng	OI Chng
LODHA	1241.3	2.54%	-44.38%
WAAREEENER	2681.5	0.61%	-43.08%
NHPC	76.12	0.14%	-41.70%
NAM-INDIA	1234.4	0.82%	-41.64%
SUPREMEIND	3666.7	1.21%	-39.83%

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SECURITY IN BAN

BANDHANBNK	SAIL	MANAPPURAM	

NIFTY WEEKLY & MONTHLY PCR

WEEKLY PCR

PE	CE	CURRENT PCR	PREVIOUS DAY PCR
179199475	163371715	1.1 	0.7

MONTHLY PCR(29-9-2026)

PE	CE	CURRENT PCR	PREVIOUS DAY PCR
40168030	31892785	1.26 	1.31

BNF MONTHLY PCR

PE	CE	CURRENT PCR	PREVIOUS DAY PCR
14505300	17829960	0.81 	0.71

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