

Derivative Insights

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DERIVATIVE INSIGHTS

Nifty 50 Future	24429.1		BNF Future	58221.2	
Basis (SPOT-FUTURE)	221.35	0	Basis (SPOT-FUTURE)	437.45	0
DOWNSIDE 1&2 (SD)	24266.39	24103.69	DOWNSIDE 1&2 (SD)	57833.43	57445.65
UPSIDE 1&2 (SD)	24591.81	24754.51	UPSIDE 1&2 (SD)	58608.97	58996.75

HIGHEST OI (NIFTY) (01-09-2026)					
Strike Price	OI	Buildup	Strike Price	OI	Buildup
24500 CE	10391940	SHORT BUILDUP	24200 PE	6197945	SHORT COVERING
25000 CE	8901880	SHORT BUILDUP	24300 PE	5796830	LONG BUILDUP

HIGHEST OI (BNF) (29-09-2026)					
Strike Price	OI	Buildup	Strike Price	OI	Buildup
57500 CE	1793580	SHORT COVERING	57500 PE	1743210	SHORT BUILDUP
58000 CE	1071600	LONG BUILDUP	58000 PE	1112010	SHORT BUILDUP

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PARTICIPANT POSITION (INDEX)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	223646	63363	3.53
DII	37353	19764	1.89
FII	25651	211711	0.12
PRO	38116	29928	1.27

PARTICIPANT POSITION (FUTURE STOCK)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	3309656	194625	17.01
DII	272637	4396969	0.06
FII	3425528	2857765	1.20
PRO	779206	337668	2.31

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LONG BUILDUP

Stock	Price	Price Chng	OI Chng
SAIL	197.11	5.58%	13.92%
LICHSGFIN	529.9	3.83%	9.45%
VEDL	289.6	4.64%	7.76%
GVT&D	4392.3	4.18%	5.76%
MAZDOCK	2649.2	1.32%	5.34%

SHORT BUILDUP

Stock	Price	Price Chng	OI Chng
PREMIERENE	997.3	-4.09%	24.12%
VBL	424.05	-3.63%	14.32%
ICICIGI	1605.3	-0.95%	11.33%
LICI	420.55	-1.83%	7.87%
LT	4080.8	-1.40%	6.54%

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LONG LIQUIDATION

Stock	Price	Price Chng	OI Chng
ADANIENSOL	1587.8	-0.35%	-3.08%
GODREJCP	932.2	-0.26%	-2.04%
IDEA	15.13	-1.37%	-1.75%
COFORGE	1894.1	-0.97%	-1.45%
AUBANK	1123.6	-0.90%	-1.00%

SHORT COVERING

Stock	Price	Price Chng	OI Chng
PAYTM	1722.8	0.37%	-5.23%
MOTILALOFS	1045.7	2.68%	-4.96%
LTF	324.6	1.14%	-3.64%
ADANIENT	3146.9	0.88%	-3.03%
NYKAA	339.7	0.82%	-2.95%

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SECURITY IN BAN

SAIL			

NIFTY WEEKLY & MONTHLY PCR

WEEKLY PCR(01-09-2026)

PE	CE	CURRENT PCR	PREVIOUS DAY PCR
93631720	127699520	0.73 ↓	1.16

MONTHLY PCR(29-09-2026)

PE	CE	CURRENT PCR	PREVIOUS DAY PCR
56727775	47148870	1.20 ↓	1.24

BNF MONTHLY PCR

PE	CE	CURRENT PCR	PREVIOUS DAY PCR
11312160	9880410	1.14 ↓	1.15

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