

Derivative Insights

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DERIVATIVE INSIGHTS

Nifty 50 Future	24281.9		BNF Future	57902.6	
Basis (SPOT-FUTURE)	191.05 	221.35	Basis (SPOT-FUTURE)	392.65 	437.45
DOWNSIDE 1&2 (SD)	24112.52	23943.15	DOWNSIDE 1&2 (SD)	57498.70	57094.81
UPSIDE 1&2 (SD)	24451.28	24620.65	UPSIDE 1&2 (SD)	58306.50	58710.39

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

Strike Price	OI	Buildup	Strike Price	OI	Buildup
24300 CE	13216450	SHORT BUILDUP	24000 PE	7105670	LONG BUILDUP
24500 CE	12538045	SHORT BUILDUP	23500 PE	6960980	LONG BUILDUP

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

Strike Price	OI	Buildup	Strike Price	OI	Buildup
57500 CE	1829550	SHORT BUILDUP	57500 PE	1763550	LONG BUILDUP
58000 CE	1268580	SHORT BUILDUP	58000 PE	1151760	LONG BUILDUP

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PARTICIPANT POSITION (INDEX)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	236277	62119	3.80
DII	39277	19764	1.99
FII	24190	221982	0.11
PRO	40235	36114	1.11

PARTICIPANT POSITION (FUTURE STOCK)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	3356195	202027	16.61
DII	280888	4417260	0.06
FII	3420712	2879342	1.19
PRO	791489	350655	2.26

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LONG BUILDUP

Stock	Price	Price Chng	OI Chng
ATHERENERG	1504.3	0.30%	64.88%
LICHSGFIN	540.6	2.02%	12.32%
ZYDUSLIFE	1198.5	3.58%	6.95%
GVT&D	4420.3	0.64%	6.48%
ADANIPOWER	217.66	3.85%	5.82%

SHORT BUILDUP

Stock	Price	Price Chng	OI Chng
SAGILITY	44.41	-0.25%	60.21%
HDFCAMC	2590.5	-3.66%	8.76%
MAHABANK	85	-1.43%	7.78%
PREMIERENE	984.1	-1.32%	7.31%
RVNL	215.49	-3.23%	5.73%

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LONG LIQUIDATION

Stock	Price	Price Chng	OI Chng
POLICYBZR	1843.2	-0.29%	-3.76%
NAM-INDIA	1212.1	-1.66%	-3.67%
HINDZINC	616.35	-2.58%	-3.47%
BPCL	320.75	-0.19%	-3.43%
PAYTM	1703.3	-1.13%	-3.25%

SHORT COVERING

Stock	Price	Price Chng	OI Chng
CGPOWER	900.5	3.19%	-4.25%
ADANIENSOL	1608.6	1.31%	-3.35%
NYKAA	340.7	0.29%	-2.79%
OBEROIRLTY	1884.4	0.49%	-2.18%
TORNTPHARM	5025.5	1.86%	-2.17%

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SECURITY IN BAN

SAIL	LICHSGFIN		

NIFTY WEEKLY & MONTHLY PCR

WEEKLY PCR(01-09-2026)

PE	CE	CURRENT PCR	PREVIOUS DAY PCR
109776225	185113370	0.59 ↓	0.73

MONTHLY PCR(29-09-2026)

PE	CE	CURRENT PCR	PREVIOUS DAY PCR
59792655	50892220	1.17 ↓	1.2

BNF MONTHLY PCR

PE	CE	CURRENT PCR	PREVIOUS DAY PCR
11788200	10755750	1.09 ↓	1.14

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