

Derivative Insights

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Prepared By

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DERIVATIVE INSIGHTS

Nifty 50 Future	24000.3		BNF Future	57494.4	
Basis (SPOT-FUTURE)	85.85 	34.5	Basis (SPOT-FUTURE)	322.4 	177.2
DOWNSIDE 1&2 (SD)	23825.02	23649.75	DOWNSIDE 1&2 (SD)	57074.51	56654.63
UPSIDE 1&2 (SD)	24175.58	24350.85	UPSIDE 1&2 (SD)	57914.29	58334.17

HIGHEST OI (NIFTY) (08-09-2026)

Strike Price	OI	Buildup	Strike Price	OI	Buildup
24200 CE	10094435	SHORT BUILDUP	23000 PE	8327865	LONG BUILDUP
25000 CE	9128145	SHORT BUILDUP	23800 PE	7826260	LONG BUILDUP

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

Strike Price	OI	Buildup	Strike Price	OI	Buildup
57500 CE	1954200	LONG LIQUIDATION	57500 PE	1933620	SHORT COVERING
58000 CE	1343610	LONG LIQUIDATION	58000 PE	953100	SHORT COVERING

DERIVATIVE INSIGHTS

PARTICIPANT POSITION (INDEX)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	260288	60218	4.32
DII	42113	28846	1.46
FII	28537	257700	0.11
PRO	46234	30408	1.52

PARTICIPANT POSITION (FUTURE STOCK)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	3375603	202107	16.70
DII	308826	4543311	0.07
FII	3466665	2873663	1.21
PRO	825391	357404	2.31

DERIVATIVE INSIGHTS

LONG BUILDUP

Stock	Price	Price Chng	OI Chng
SAGILITY	47.03	0.92%	10.36%
SHREECEM	23690	0.47%	8.29%
OIL	500.05	1.66%	6.23%
MUTHOOTFIN	2936.8	0.82%	5.21%
SBICARD	640.35	0.55%	4.12%

SHORT BUILDUP

Stock	Price	Price Chng	OI Chng
MAHABANK	82.44	-0.70%	7.33%
ATHERENERG	1658.4	-4.23%	7.11%
FORCEMOT	17526	-1.38%	6.49%
PAYTM	1623.9	-1.01%	6.24%
VOLTAS	1160.5	-3.93%	5.30%

DERIVATIVE INSIGHTS

LONG LIQUIDATION

Stock	Price	Price Chng	OI Chng
KEI	5179	-2.07%	-6.16%
SHRIRAMFIN	1053.6	-0.16%	-4.59%
LT	3998.1	-0.15%	-4.09%
UNOMINDA	1239.7	-2.87%	-3.59%
ULTRACEMCO	11389	-0.39%	-3.34%

SHORT COVERING

Stock	Price	Price Chng	OI Chng
KALYANKJIL	589.3	2.86%	-8.97%
NHPC	76.09	1.39%	-5.36%
POWERGRID	268.5	1.34%	-5.15%
LODHA	1201.8	0.27%	-4.02%
ITC	267.95	0.32%	-3.57%

DERIVATIVE INSIGHTS

SECURITY IN BAN

SAIL	LICHSGFIN		

NIFTY WEEKLY & MONTHLY PCR

WEEKLY PCR(08-09-2026)

PE	CE	CURRENT PCR	PREVIOUS DAY PCR
106874040	146602560	0.73 	0.69

MONTHLY PCR(29-09-2026)

PE	CE	CURRENT PCR	PREVIOUS DAY PCR
67577990	58860310	1.15 	1.16

BNF MONTHLY PCR

PE	CE	CURRENT PCR	PREVIOUS DAY PCR
13598580	12886650	1.05	1.05

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