

Derivative Insights

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Prepared By

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DERIVATIVE INSIGHTS

Nifty 50 Future	23867.7		BNF Future	57384	
Basis (SPOT-FUTURE)	88.55 	150.4	Basis (SPOT-FUTURE)	295.7 	405.15
DOWNSIDE 1&2 (SD)	23697.15	23526.60	DOWNSIDE 1&2 (SD)	56973.96	56563.92
UPSIDE 1&2 (SD)	24038.25	24208.80	UPSIDE 1&2 (SD)	57794.04	58204.08

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

Strike Price	OI	Buildup	Strike Price	OI	Buildup
24000 CE	21148140	SHORT BUILDUP	23500 PE	11061570	SHORT BUILDUP
23800 CE	17114955	SHORT BUILDUP	23600 PE	10009155	LONG BUILDUP

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

Strike Price	OI	Buildup	Strike Price	OI	Buildup
57500 CE	2022780	SHORT BUILDUP	57500 PE	1933950	SHORT COVERING
58000 CE	1358220	SHORT BUILDUP	58000 PE	956130	SHORT COVERING

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PARTICIPANT POSITION (INDEX)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	269796	50886	5.30
DII	42493	31440	1.35
FII	34987	285080	0.12
PRO	50324	30194	1.67

PARTICIPANT POSITION (FUTURE STOCK)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	3427173	209033	16.40
DII	325074	4621664	0.07
FII	3444092	2842499	1.21
PRO	846402	369545	2.29

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LONG BUILDUP

Stock	Price	Price Chng	OI Chng
NAM-INDIA	1202.4	3.01%	7.27%
ATHERENERG	1601.6	0.51%	7.02%
SOLARINDS	21990	1.69%	6.51%
BANDHANBNK	165.76	0.34%	4.09%
COALINDIA	419.55	0.88%	3.76%

SHORT BUILDUP

Stock	Price	Price Chng	OI Chng
MAHABANK	85.38	-1.39%	5.27%
ICICIPRULI	474.05	-4.95%	5.20%
VMM	103.58	-2.30%	5.13%
TECHM	1568	-2.09%	4.10%
HAVELLS	1134.1	-0.89%	4.09%

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LONG LIQUIDATION

Stock	Price	Price Chng	OI Chng
GRASIM	3303	-0.69%	-3.98%
MFSL	1524.3	-1.80%	-3.40%
SBILIFE	1732.3	-2.40%	-3.17%
OIL	486.35	-0.83%	-2.91%
SAIL	188.3	-6.24%	-2.27%

SHORT COVERING

Stock	Price	Price Chng	OI Chng
MOTILALOFS	1056.6	1.74%	-4.75%
FORCEMOT	17861	1.26%	-4.53%
MCX	3336.8	1.13%	-3.76%
EICHERMOT	7721.5	0.34%	-3.59%
SBICARD	675.75	2.16%	-3.40%

DERIVATIVE INSIGHTS

SECURITY IN BAN

SAIL	LICHSGFIN	KAYNES	INOXWIND

NIFTY WEEKLY & MONTHLY PCR

WEEKLY PCR(08-09-2026)

PE	CE	CURRENT PCR	PREVIOUS DAY PCR
143530400	258323000	0.56 ↓	0.84

MONTHLY PCR(29-09-2026)

PE	CE	CURRENT PCR	PREVIOUS DAY PCR
69051665	64784605	1.07 ↓	1.12

BNF MONTHLY PCR

PE	CE	CURRENT PCR	PREVIOUS DAY PCR
13435590	13823940	0.97 ↓	1.03

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