

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)	109 	88.55	Basis (SPOT-FUTURE)	321.45 	295.7
DOWNSIDE 1&2 (SD)	23577.13	23410.16	DOWNSIDE 1&2 (SD)	56697.47	56295.94
UPSIDE 1&2 (SD)	23911.07	24078.04	UPSIDE 1&2 (SD)	57500.53	57902.06

HIGHEST OI (NIFTY) (15-09-2026)

Strike Price	OI	Buildup	Strike Price	OI	Buildup
24000 CE	8268130	SHORT BUILDUP	23000 PE	6165120	LONG BUILDUP
25000 CE	6868095	SHORT BUILDUP	22100 PE	4722705	SHORT BUILDUP

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

Strike Price	OI	Buildup	Strike Price	OI	Buildup
57500 CE	2174400	SHORT BUILDUP	57500 PE	1862070	SHORT COVERING
58000 CE	1490820	SHORT BUILDUP	57000 PE	923010	LONG BUILDUP

DERIVATIVE INSIGHTS

PARTICIPANT POSITION (INDEX)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	276494	50856	5.44
DII	43447	32175	1.35
FII	37183	298740	0.12
PRO	54219	29572	1.83

PARTICIPANT POSITION (FUTURE STOCK)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	3429721	216735	15.82
DII	326160	4626984	0.07
FII	3442999	2851127	1.21
PRO	862396	366430	2.35

DERIVATIVE INSIGHTS

LONG BUILDUP

Stock	Price	Price Chng	OI Chng
BANDHANBNK	172.1	4.08%	4.96%
KALYANKJIL	612.5	3.86%	4.64%
KFINTECH	928.75	0.46%	3.86%
DIVISLAB	9613.5	3.11%	2.64%
NHPC	76.46	0.21%	2.64%

SHORT BUILDUP

Stock	Price	Price Chng	OI Chng
BLUESTARCO	1447.2	-2.77%	7.43%
ATHERENERG	1583.9	-1.07%	7.27%
TIINDIA	2661.5	-1.61%	6.70%
BDL	1228	-1.21%	5.28%
MAHABANK	84.91	-0.77%	4.80%

DERIVATIVE INSIGHTS

LONG LIQUIDATION

Stock	Price	Price Chng	OI Chng
MOTILALOFS	1048	-0.55%	-5.56%
BSE	3407.8	-1.41%	-4.35%
MFSL	1500.6	-1.63%	-3.93%
SWIGGY	277.75	-0.32%	-3.74%
MANKIND	2310	-0.74%	-3.56%

SHORT COVERING

Stock	Price	Price Chng	OI Chng
HAL	5074	4.14%	-5.37%
EICHERMOT	7756.5	0.28%	-4.87%
LAURUSLABS	1953.7	4.01%	-4.43%
PAYTM	1693	1.29%	-3.18%
CGPOWER	913.25	1.18%	-3.10%

DERIVATIVE INSIGHTS

SECURITY IN BAN

SAIL	LICHSGFIN	KAYNES	INOXWIND
MANAPPURAM			

NIFTY WEEKLY & MONTHLY PCR

WEEKLY PCR(15-09-2026)

PE	CE	CURRENT PCR	PREVIOUS DAY PCR
72257900	111267520	0.64 	0.50

MONTHLY PCR(29-09-2026)

PE	CE	CURRENT PCR	PREVIOUS DAY PCR
69345345	66506820	1.04 	1.07

BNF MONTHLY PCR

PE	CE	CURRENT PCR	PREVIOUS DAY PCR
13380390	15058710	0.88 	0.97

DERIVATIVE INSIGHTS

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