

Derivative Insights

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Prepared By

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DERIVATIVE INSIGHTS

Nifty 50 Future	24659.7		BNF Future	57872.6	
Basis (SPOT-FUTURE)	75.9		Basis (SPOT-FUTURE)	185.65	
DOWNSIDE 1&2 (SD)	24469.35	24279.01	DOWNSIDE 1&2 (SD)	57425.88	56979.17
UPSIDE 1&2 (SD)	24850.05	25040.39	UPSIDE 1&2 (SD)	58319.32	58766.03

HIGHEST OI (NIFTY) (11-08-2026)					
Strike Price	OI	Buildup	Strike Price	OI	Buildup
24600 CE	14648140	SHORT BUILDUP	24500 PE	11220105	SHORT BUILDUP
25000 CE	12892555	SHORT BUILDUP	24600 PE	10938070	SHORT BUILDUP

HIGHEST OI (BNF) (25-08-2026)					
Strike Price	OI	Buildup	Strike Price	OI	Buildup
58000 CE	2379570	SHORT BUILDUP	58000 PE	1648530	SHORT COVERING
60000 CE	1255320	SHORT BUILDUP	57000 PE	959430	LONG BUILDUP

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PARTICIPANT POSITION (INDEX)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	191745	61393	3.12
DII	54369	19776	2.75
FII	25556	177719	0.14
PRO	33097	45879	0.72

PARTICIPANT POSITION (FUTURE STOCK)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	3185509	260286	12.24
DII	328844	4303314	0.08
FII	3515936	2888986	1.22
PRO	850823	428526	1.99

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LONG BUILDUP

Stock	Price	Price Chng	OI Chng
LTM	4805	2.17%	9.51%
JUBLFOOD	487.7	1.46%	5.57%
PNBHOUSING	1155.7	0.61%	5.45%
SHRIRAMFIN	1136.3	1.86%	4.69%
ANGELONE	294.8	0.55%	4.50%

SHORT BUILDUP

Stock	Price	Price Chng	OI Chng
AMBER	7049	-4.85%	16.41%
BHARATFORG	2108.5	-7.36%	14.29%
LUPIN	2277.7	-4.30%	8.64%
PFC	386.35	-7.69%	6.60%
SONACOMS	814.45	-0.92%	4.49%

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LONG LIQUIDATION

Stock	Price	Price Chng	OI Chng
KAYNES	3772.2	-2.88%	-14.77%
PAGEIND	38335	-3.35%	-4.77%
GODREJCP	1029	-1.38%	-3.62%
HINDALCO	1053.85	-0.01%	-3.37%
HINDPETRO	392.8	-0.48%	-3.09%

SHORT COVERING

Stock	Price	Price Chng	OI Chng
BSE	3619.2	4.20%	-10.42%
PAYTM	1592	9.94%	-10.20%
NAUKRI	1269.4	2.84%	-6.05%
GRASIM	3391.1	1.87%	-5.97%
DIVISLAB	8304.5	0.61%	-3.91%

DERIVATIVE INSIGHTS

SECURITY IN BAN

BANDHANBNK	SAIL		

NIFTY WEEKLY & MONTHLY PCR

WEEKLY PCR

PE	CE	PCR
143511615	169278915	0.85

MONTHLY PCR(25-8-2026)

PE	CE	PCR
54472795	48716395	1.12

BNF MONTHLY PCR

PE	CE	PCR
11977740	13998150	0.86

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