

Derivative Insights

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Prepared By

SR. TECHNICAL AND DERIVATIVE ANALYST

-KUNAL KAMBLE

DERIVATIVE INSIGHTS

Nifty 50 Future	24470.5		BNF Future	58007.4	
Basis (SPOT-FUTURE)	34.55		Basis (SPOT-FUTURE)	121.55	
DOWNSIDE 1&2 (SD)	24290.25	24110.00	DOWNSIDE 1&2 (SD)	57580.11	57152.82
UPSIDE 1&2 (SD)	24650.75	24831.00	UPSIDE 1&2 (SD)	58434.69	58861.98

HIGHEST OI (NIFTY) (18-08-2026)

Strike Price	OI	Buildup	Strike Price	OI	Buildup
25000 CE	9137440	SHORT BUILDUP	24000 PE	7693010	SHORT BUILDUP
24500 CE	8939710	SHORT BUILDUP	24300 PE	5641935	LONG BUILDUP

HIGHEST OI (BNF) (25-08-2026)

Strike Price	OI	Buildup	Strike Price	OI	Buildup
58000 CE	2126970	SHORT COVERING	58000 PE	1454310	LONG LIQUIDATION
60000 CE	1363230	SHORT COVERING	57000 PE	1009410	SHORT BUILDUP

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PARTICIPANT POSITION (INDEX)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	202589	57690	3.51
DII	50085	20040	2.50
FII	27560	192729	0.14
PRO	35869	45644	0.79

PARTICIPANT POSITION (FUTURE STOCK)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	3243912	266261	12.18
DII	333214	4374788	0.08
FII	3520189	2895927	1.22
PRO	899504	459843	1.96

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LONG BUILDUP

Stock	Price	Price Chng	OI Chng
HAL	5003.5	2.11%	10.32%
LICI	417	2.41%	4.83%
GVT&D	4420	0.57%	4.24%
PNBHOUSING	1161.7	0.92%	4.19%
ABB	7742.5	1.49%	2.68%

SHORT BUILDUP

Stock	Price	Price Chng	OI Chng
GODREJCP	910.2	-10.76%	44.45%
PIIND	2466.9	-8.37%	22.89%
APOLLOHOSP	8618	-2.18%	16.54%
MANAPPURAM	354.65	-2.06%	8.08%
UNOMINDA	1245.5	-2.32%	6.56%

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LONG LIQUIDATION

Stock	Price	Price Chng	OI Chng
DIVISLAB	8487	-0.96%	-7.91%
OIL	473.45	-0.02%	-5.11%
MARUTI	13979	-0.22%	-3.20%
NAUKRI	1345.2	-1.53%	-3.00%
ICICIBANK	1429.7	-0.06%	-2.98%

SHORT COVERING

Stock	Price	Price Chng	OI Chng
MCX	2964.2	2.06%	-9.17%
HEROMOTOCO	5886	1.03%	-8.29%
PIDILITIND	1698.5	1.34%	-6.41%
POLYCAB	9321.5	2.52%	-6.29%
HYUNDAI	2248	1.49%	-5.26%

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SECURITY IN BAN

BANDHANBNK	SAIL	LICI	MANAPPURAM

NIFTY WEEKLY & MONTHLY PCR

WEEKLY PCR

PE	CE	PCR
94065010	124730190	0.75

MONTHLY PCR(25-8-2026)

PE	CE	PCR
61729785	61313135	1.0

BNF MONTHLY PCR

PE	CE	PCR
12627810	14427180	0.88

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Bonanza Portfolio Ltd.

Bonanza House, Plot No. M-2, Cama Industrial Estate, Walbhat Road, Goregaon (E), Mumbai – 400063 Phone: 022-68363794/708 Website: <https://www.bonanzaonline.com> SEBI Regn. No.: INZ000212137 BSE CM: INB 011110237 | BSE F&O: INF 011110237 | MSEI: INE 260637836 | CDSL: 120 33500 | NSDL: a) IN 301477 | b) IN 301688 (Delhi) | PMS: INP 000000985 | AMFI: ARN -0186

Compliance Officer: Trupti Milind Khot, 022-62735507, compliance@bonanzaonline.com