

Derivative Insights

25TH AUG2026



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DERIVATIVE INSIGHTS

Nifty 50 Future	24209.6		BNF Future	57437	
Basis (SPOT-FUTURE)	-9.45 ↓	34	Basis (SPOT-FUTURE)	-88.95 ↓	-40.15
DOWNSIDE 1&2 (SD)	24033.71	23857.82	DOWNSIDE 1&2 (SD)	57019.70	56602.41
UPSIDE 1&2 (SD)	24385.49	24561.38	UPSIDE 1&2 (SD)	57854.30	58271.59

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

Strike Price	OI	Buildup	Strike Price	OI	Buildup
24300 CE	21623160	SHORT BUILDUP	24000 PE	16270410	LONG LIQUIDATION
24200 CE	16544450	SHORT BUILDUP	24200 PE	12268425	SHORT COVERING

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

Strike Price	OI	Buildup	Strike Price	OI	Buildup
58000 CE	2388180	SHORT BUILDUP	57000 PE	1244880	SHORT COVERING
57500 CE	1573260	SHORT BUILDUP	56000 PE	1221960	SHORT BUILDUP

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PARTICIPANT POSITION (INDEX)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	236736	55580	4.26
DII	44784	19764	2.27
FII	27079	246462	0.11
PRO	51987	38780	1.34

PARTICIPANT POSITION (FUTURE STOCK)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	3332483	252308	13.21
DII	382167	4498002	0.08
FII	3628809	2944993	1.23
PRO	850473	498629	1.71

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LONG BUILDUP

Stock	Price	Price Chng	OI Chng

SHORT BUILDUP

Stock	Price	Price Chng	OI Chng

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LONG LIQUIDATION

Stock	Price	Price Chng	OI Chng
BANDHANBNK	173.91	-0.76%	-80.77%
KOTAKBANK	399.7	-0.52%	-78.62%
UNOMINDA	1246.9	-0.89%	-76.10%
NTPC	338.6	-0.18%	-73.65%
FEDERALBNK	357.25	-0.36%	-72.06%

SHORT COVERING

Stock	Price	Price Chng	OI Chng
APLAPOLLO	2150.3	0.36%	-83.80%
MANAPPURAM	366.75	2.69%	-82.63%
INDUSTOWER	376.3	0.35%	-75.08%
NAM-INDIA	1250.1	0.10%	-74.20%
ABCAPITAL	411.8	0.29%	-72.47%

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SECURITY IN BAN

NIFTY WEEKLY & MONTHLY PCR

WEEKLY PCR

PE	CE	CURRENT PCR	PREVIOUS DAY PCR
153269935	220558585	0.69 ↓	1.08

MONTHLY PCR(29-9-2026)

PE	CE	CURRENT PCR	PREVIOUS DAY PCR
49247930	39939680	1.23 ↓	1.27

BNF MONTHLY PCR

PE	CE	CURRENT PCR	PREVIOUS DAY PCR
15002160	21356280	0.7 ↓	0.86

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