

Derivative Insights

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Prepared By

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ANALYST**

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DERIVATIVE INSIGHTS

Nifty 50 Future	24647.7		BNF Future	57832.2	
Basis (SPOT-FUTURE)	23.05		Basis (SPOT-FUTURE)	92.25	
DOWNSIDE 1&2 (SD)	24460.40	24273.09	DOWNSIDE 1&2 (SD)	57392.72	56953.24
UPSIDE 1&2 (SD)	24835.00	25022.31	UPSIDE 1&2 (SD)	58271.68	58711.16

HIGHEST OI (NIFTY) (11-08-2026)

Strike Price	OI	Buildup	Strike Price	OI	Buildup
25000 CE	8810945	LONG BUILDUP	24000 PE	7380035	SHORT BUILDUP
26000 CE	8627515	SHORT BUILDUP	23500 PE	5710900	SHORT BUILDUP

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

Strike Price	OI	Buildup	Strike Price	OI	Buildup
58000 CE	2340480	LONG BUILDUP	58000 PE	1594110	SHORT BUILDUP
59000 CE	1266030	SHORT COVERING	57000 PE	942840	SHORT BUILDUP

DERIVATIVE

INSIGHTS

PARTICIPANT POSITION (INDEX)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	194961	58810	3.32
DII	54768	19776	2.77
FII	25437	184340	0.14
PRO	32893	45133	0.73

PARTICIPANT POSITION (FUTURE STOCK)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	3163265	261342	12.10
DII	291515	4253166	0.07
FII	3509076	2873001	1.22
PRO	830617	406964	2.04

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LONG BUILDUP

Stock	Price	Price Chng	OI Chng
SONACOMS	819.5	4.34%	12.60%
VEDL	278.8	3.39%	8.91%
UNOMINDA	1258	2.06%	4.48%
MANAPPURAM	365.85	2.02%	3.60%
IREDA	116.95	0.57%	3.56%

SHORT BUILDUP

Stock	Price	Price Chng	OI Chng
MCX	2614.6	-2.29%	17.18%
BSE	3516.3	-2.47%	15.04%
MARICO	858.6	-1.83%	14.76%
BLUESTARCO	1636.5	-1.94%	9.25%
CUMMINSIND	5384	-2.30%	9.02%

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LONG LIQUIDATION

Stock	Price	Price Chng	OI Chng
KALYANKJIL	571.45	-3.69%	-3.56%
NATIONALUM	378.7	-0.26%	-3.32%
BHARTIARTL	1962.9	-0.07%	-3.15%
PAGEIND	39940	-0.08%	-2.38%
GODFRYPHLP	2296.3	-1.52%	-2.29%

SHORT COVERING

Stock	Price	Price Chng	OI Chng
LICI	396.5	1.59%	-16.23%
PIDILITIND	1647.2	1.92%	-8.99%
AMBER	7516.5	1.64%	-5.92%
TVSMOTOR	4444.6	1.71%	-4.71%
HINDZINC	596.75	5.81%	-4.44%

DERIVATIVE INSIGHTS

SECURITY IN BAN

LICI			

NIFTY WEEKLY & MONTHLY PCR

WEEKLY PCR

PE	CE	PCR
94747640	132104440	0.72

MONTHLY PCR (25-8-2026)

PE	CE	PCR
50795615	45142240	1.13

BNF MONTHLY PCR

PE	CE	PCR
10912080	13119750	0.83

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