IDBI capital

DAILY DERIVATIVE REPORT

No one is Original. Everyone is Derivative.

- Sonny Rollins

Index Dashboard

SYMBOL: NIFTY					
Expiry Date	Price	Price Chg	Volume	OI	OI Chg
25-Aug-26	24,210	-0.31%	42.27 L	61.93 L	-33.10%
29-Sep-26	24,324	-0.27%	42.23 L	1.01 Cr	51.64%
27-Oct-26	24441.90	-0.33%	2.51 L	8.58 L	23.86%
	Lot size = 65				

NIFTY OI	
Total CE OI : 22.43 Cr	Total CE OI Chg : 4.83 Cr
Total PE OI : 15.71 Cr	Total PE OI Chg : -3.27 Cr
Diff PE-CE OI : -6.73 Cr	Diff PE-CE OI Chg : -8.09 Cr
Trend OI : Bearish	Trend OI Chg : Bearish
Max CE OI Strike : 24300	Max PE OI Strike : 24000
Max CE OI Chg Strike : 24300	Max PE OI Chg Strike : 24050

SYMBOL: BANK NIFTY					
Expiry Date	Price	Price Chg	Volume	OI	OI Chg
25-Aug-26	57,437	-0.49%	8.97 L	8.40 L	-40.05%
29-Sep-26	57,756	-0.50%	7.97 L	14.34 L	56.05%
27-Oct-26	58086.60	-0.50%	45.54 K	86.07 K	41.40%
	Lot size = 30				

BANK NIFTY OI	
Total CE OI : 2.18 Cr	Total CE OI Chg : 45.38 L
Total PE OI : 1.54 Cr	Total PE OI Chg : 4.88 L
Diff PE-CE OI : -64.00 L	Diff PE-CE OI Chg : -40.50 L
Trend OI : Bearish	Trend OI Chg : Bearish
Max CE OI Strike : 58000	Max PE OI Strike : 57000
Max CE OI Chg Strike : 57500	Max PE OI Chg Strike : 56000

Key Market Indicators

	21-Aug	24-Aug	% Chg
India Vix	11.19	11.52	2.95
Nifty	24,252.00	24,219.05	-0.14
Nifty PCR	1.08	0.69	LU
Bank Nifty	57,761.95	57,525.95	-0.41
Bank PCR	0.86	0.70	LU
NIFTY 50 - Adv/Dec	25/24	23/26	-
F&O - Adv/Dec	101/100	87/119	-

FII Statistics

24-Aug			
(INR Cr.)	BUY	SELL	NET
IDX Fut	11541	13106	-1564.83
IDX Opt	3906	4376	-470.17
STK Fut	105380	105176	204.51
STK Opt	44831	45878	-1047.59
Total	165658	168536	-2878.08

Pivot levels- Nifty futures	
Support	24,139
Pivot	24,243
Resistance	24,313

Moving Averages - Nifty 50	
10 DEMA	24,277
20 DEMA	24,292
50 DSMA	24,193
200 DSMA	24,679

Options Data Flag Fading Momentum

Nifty derivatives data reflect a muted undertone. Max Pain for the upcoming weekly expiry has shifted lower to the 24,200 strike from 24,250, marking it as the equilibrium zone for the current series. On the call side, both the highest call additions and the highest call open interest are consolidating at the 24,300 strike, indicating strong resistance at this level. On the put side, the highest put additions were witnessed at 24,050, down from 24,300, while the highest put open interest remains concentrated at 24,000, highlighting a firm support base at lower levels. The Put–Call Ratio (PCR) has slipped to 0.7 from 1.08, suggesting momentum has faded.

Bank Nifty derivatives data also reflect a muted undertone. Max Pain for the August monthly expiry has moved down to the 57,500 strike from 57,700, marking it as the key level going into expiry. On the upside, the highest call additions are consolidating at 57,500, while the highest call open interest remains concentrated at 58,000, highlighting a key resistance zone at higher levels. On the downside, the highest put additions were witnessed at 56,000, down from 57,700, while the highest put open interest stands at 57,000, followed by 56,000 — marking the levels to watch on any decline. The PCR for the August monthly expiry is consolidating at 0.71, indicating that overhead pressure still lingers.

Participants Wise Open Interest Dashboard for 25th August 2026

Index Futures	Client				DII				FII				Pro			
	Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change	
Long	228719	236736	8017		47906	44784	-3122		26060	27079	1019		50287	51987	1700	
Short	57703	55580	-2123	BULLISH	19791	19764	-27	BEARISH	235915	246462	10547	BEARISH	39563	38780	-783	BULLISH
Net	171016	181156	10140		28115	25020	-3095		-209855	-219383	-9528		10724	13207	2483	
Index Call Option	**Client**				**DII**				**FII**				**Pro**			
	Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change	
Long	3181286	4129857	948571		8221	8246	25		605959	835264	229305		1122093	1306384	184291	
Short	3116422	3902845	786423	BULLISH	130	237	107	BEARISH	824072	1034944	210872	BULLISH	976935	1341724	364789	BEARISH
Net	64864	227012	162148		8091	8009	-82		-218113	-199680	18433		145158	-35340	-180498	
Index Put Option	**Client**				**DII**				**FII**				**Pro**			
	Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change	
Long	2927817	2812592	-115225		44254	63572	19318		1107435	1166125	58690		1270133	1173286	-96847	
Short	3625353	3656581	31228	BULLISH	0	20	20	BEARISH	639488	584167	-55321	BEARISH	1084798	974806	-109992	BEARISH
Net	-697536	-843989	-146453		44254	63552	19298		467947	581958	114011		185335	198480	13145	
Stock Futures	**Client**				**DII**				**FII**				**Pro**			
	Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change	
Long	3342459	3332483	-9976		366957	382167	15210		3655491	3628809	-26682	BULLISH	881221	850473	-30748	
Short	266272	252308	-13964	BULLISH	4485936	4498002	12066	BULLISH	2973732	2944993	-28739		520188	498629	-21559	BEARISH
Net	3076187	3080175	3988		-4118979	-4115835	3144		681759	683816	2057		361033	351844	-9189	
Stock Call Option	**Client**				**DII**				**FII**				**Pro**			
	Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change	
Long	2565979	2389070	-176909		5895	9159	3264		174830	154071	-20759	BEARISH	1083635	1080922	-2713	
Short	1468226	1394160	-74066	BEARISH	366860	376531	9671	BEARISH	409399	391648	-17751		1585854	1470883	-114971	BULLISH
Net	1097753	994910	-102843		-360965	-367372	-6407		-234569	-237577	-3008		-502219	-389961	112258	
Stock Put Option	**Client**				**DII**				**FII**				**Pro**			
	Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change	
Long	936069	892539	-43530		43490	44146	656		358332	332791	-25541		1106947	1084863	-22084	
Short	1260621	1212994	-47627	BEARISH	21453	17995	-3458	BEARISH	198317	180492	-17825	BULLISH	964447	942858	-21589	BULLISH
Net	-324552	-320455	4097		22037	26151	4114		160015	152299	-7716		142500	142005	-495	

Trending stocks. Uptrend & Downtrend.

Symbol	Price	OI	OI Change(%)	Buildup
GLENMARK	2,405	-2,11,500	-4.31%	SC
MUTHOOTFIN	3,200	5,23,050	13.88%	LB
COCHINSHIP	1,520	-4,41,200	-19.66%	SC
JSWSTEEL	1,321	-1,99,125	-2.30%	SC
SIEMENS	4,080	-2,48,850	-18.81%	SC

Symbol	Price	OI	OI Change(%)	Buildup
OFSS	11,424	-61,800	-12.41%	LU
PREMIERENE	1,026	-4,54,350	-15.50%	LU
ANGELONE	286	-51,87,500	-28.61%	LU
SBILIFE	1,756	1,28,250	4.47%	SB
POWERINDIA	33,590	39,025	14.86%	SB

Future INDEX & Stock Open Interest and Build – Ups.

Participant	Long	Short	NOI	Change	Ratio
CLIENT	2,36,736	55,580	1,81,156	10,140	0.81
DII	44,784	19,764	25,020	-3,095	0.69
FII	27,079	2,46,462	-2,19,383	-9,528	0.10
PRO	51,987	38,780	13,207	2,483	0.57

Participant wise Future Stock OI

Participant	Long	Short	NOI	Change	Ratio
CLIENT	33,32,483	2,52,308	30,80,175	3,988	0.93
DII	3,82,167	44,98,002	-41,15,835	3,144	0.08
FII	36,28,809	29,44,993	6,83,816	2,057	0.55
PRO	8,50,473	4,98,629	3,51,844	-9,189	0.63

Long Built-Up (Sept Expiry)

STOCK	Price	Pr (%)	OI	OI (%)
MANAPPURAM	369	2.96	5,38,20,000	1,085.72
NIFTYNXT50	73,949	0.01	8,825	130.72
PATANJALI	352	0.74	2,94,07,700	91.51
APLAPOLLO	2,157	0.47	82,01,550	79.29
IDEA	14.2	0.78	4916765250	69.58

Short Built-Up (Sept Expiry)

STOCK	Price	Pr (%)	OI	OI (%)
BANDHANBNK	175	-0.44	10,06,48,800	264.46
FINNIFTY	26,364	-0.35	6,660	117.65
RBLBANK	390	-0.67	3,12,64,225	73.00
DIXON	14,188	-3.29	28,66,400	69.38
NBCC	88.52	-0.03	83200000	68.78

Short Covering (Aug Expiry)

STOCK	Price	Pr (%)	OI	OI (%)
APLAPOLLO	2,150	0.36	7,10,850	-83.80
MANAPPURAM	367	2.69	1,02,60,000	-82.63
INDUSTOWER	376	0.35	89,60,700	-75.08
NAM-INDIA	1,250	0.10	6,08,750	-74.20
ABCAPITAL	411.8	0.29	4290400	-72.47

Long Un-winding (Aug Expiry)

STOCK	Price	Pr (%)	OI	OI (%)
BANDHANBNK	174	-0.76	1,74,13,200	-80.77
KOTAKBANK	400	-0.52	1,33,26,000	-78.62
UNOMINDA	1,247	-0.89	4,04,800	-76.10
NTPC	339	-0.18	1,16,55,000	-73.65
FEDERALBNK	357	-0.36	86,57,500	-72.06

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   2.2. The fee limit does not include statutory charges.

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