Derivatives Daily

AUG 31, 2026

Commentary

INDEX	Close	%Ch
Nifty	24175.65	0.35%
BankNifty	57496.30	-0.02%

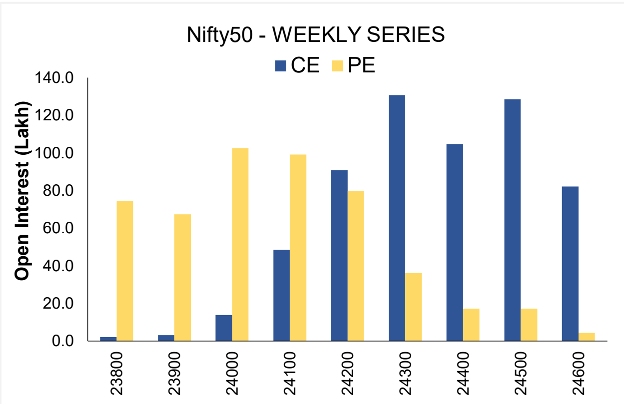
Provisional Cash Figures (in Cr):

FII/FPI:	-5039.80	DII:	5183.93

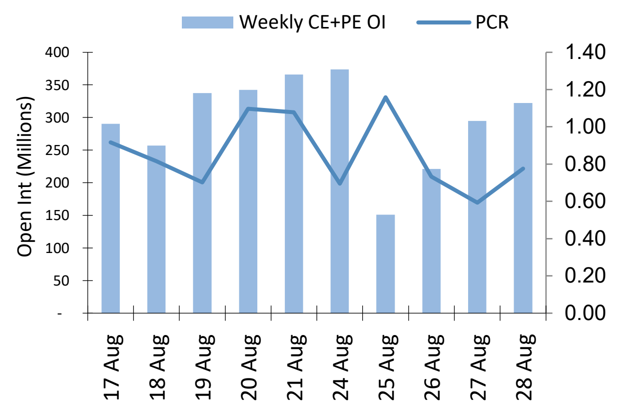
- On Friday, Nifty closed ~85 points higher at 24,175.65, defending the critical Support at ~24,000.
- In the current Series, the OI concentration on the CALL side is seen at 24,300CE Strike while for PUTs, it is at 24,000PE Strike.
- Weekly PCR has dropped to 0.78 from 0.59 earlier.
- FII's have reduced their net Short exposure on Index Options by ~68K contracts, with overall net position now standing at -824K.

Nifty Open Interest Data *(Weekly Series)*

Nifty Open Interest (OI) Concentration



Nifty Put-Call Ratio (OI)

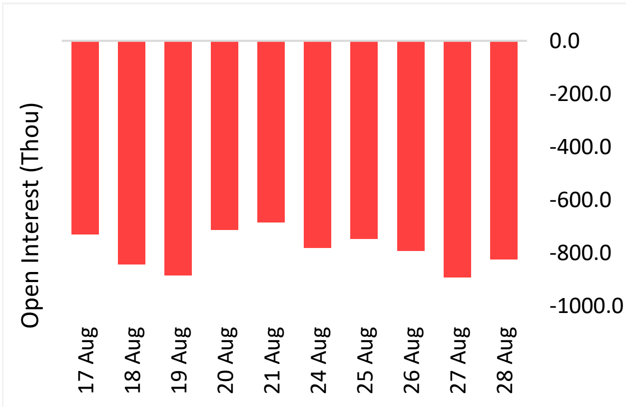


Foreign Institutional Investors (FII) Activity

FII Net Position (Index wise)

INSTRUMENT	Change in Long/Short Bias
Total Index FUT	**-4,841**
Nifty FUT	-4,202
BankNifty FUT	-833
FinNifty FUT	-1
MidcapNifty FUT	195
NIftyNxt FUT	-

FII Net Index Options OI

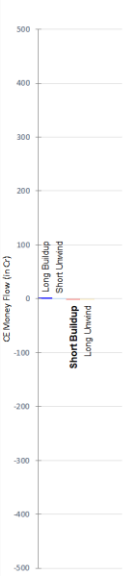


Nifty Options Chain Analysis

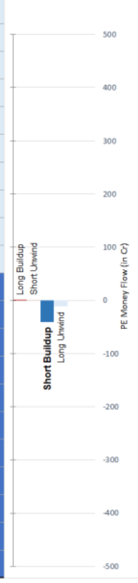
Nifty OPTION CHAIN

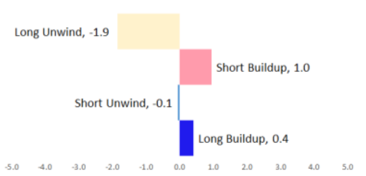
Nifty CMP @ ~ 24175.65 (+ 85) ; Time : 28-Aug-26; 3:40PM

01-Sep-26 Series

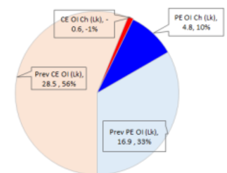


CALL Options: Activity & Money-Flow (in Lks) Since Prev Close		CMP	Open Int (OI)	OI Chng (Vs Prev day)	STRIKES	PUT Options: OI Chng (Vs Prev day)	Open Int (OI)	CMP	Activity & Money-Flow (in Lks) Since Prev Close	
₹ -0.3	Short Buildup	2.8	116,908	16,291	24700	-404	3,726	478.0	Long Unwind	₹ -0.1
₹ -0.1	Short Buildup	3.7	49,776	5,961	24650	-476	1,557	423.5	Long Unwind	₹ -0.1
₹ -0.1	Short Buildup	4.9	126,349	3,061	24600	-1,905	6,750	379.4	Long Unwind	₹ -0.4
₹ -0.6	Short Buildup	7.2	79,585	15,285	24550	-868	2,109	329.9	Long Unwind	₹ -0.2
₹ -0.2	Short Buildup	10.7	197,870	4,977	24500	-5,026	26,577	284.0	Long Unwind	₹ -1.1
₹ -0.3	Short Buildup	15.7	86,708	5,607	24450	-1,799	7,159	240.8	Long Unwind	₹ -0.4
₹ -1.4	Long Unwind	23.9	161,255	-26,958 (-14%)	24400	-8,334	26,469	196.3	Long Unwind	₹ -2.1
₹ -0.0	Short Buildup	35.7	124,043	728	24350	-4,598	20,942	154.9	Long Unwind	₹ -1.2
₹ -0.1	Long Unwind	51.0	201,210	-2,120	24300 (Tech Sup 24,300)	-20,512	55,528	123.4	Long Unwind	₹ -5.2
₹ -0.0	Short Buildup	71.7	90,467	1,455	24250 (Opt Imp Res 24,262)	-349	40,181	94.1	Long Unwind	₹ -0.1
₹ -0.1	Long Unwind	97.2	139,846	-13,842 (-9%)	24200 (Tech Res 24,200; CMP 24,176)	21,576	122,754	70.0	Short Buildup	₹ -4.6
₹ 0.0	Long Buildup	127.5	69,941	9,704	24150	39,160 (72%)	93,410	50.6	Short Buildup	₹ -7.2
₹ 1.2	Long Buildup	162.0	74,725	28,240	24100	68,375 (81%)	152,558	35.3	Short Buildup	₹ -12.0
₹ 0.0	Short Unwind	200.1	9,878	-545	24050	24,367 (66%)	61,313	25.0	Short Buildup	₹ -3.4
₹ 0.5	Short Unwind	242.6	21,277	-4,780 (-18%)	24000	48,559 (44%)	157,877	18.1	Short Buildup	₹ -5.4
₹ 0.0	Short Unwind	289.6	1,919	-256	23950 (Opt Imp Sup 23,963)	17,501	49,319	12.8	Short Buildup	₹ -1.5
₹ 0.2	Long Buildup	335.4	4,963	1,363	23900	35,575 (52%)	103,558	8.7	Short Buildup	₹ -2.5
₹ 0.0	Long Buildup	367.5	1,108	129	23850	22,480	51,264	6.3	Short Buildup	₹ -1.2
₹ 0.1	Long Buildup	431.0	3,319	409	23800	16,639	114,248	4.8	Short Buildup	₹ -0.7
₹ 0.0	Short Unwind	481.1	511	-39	23750	8,451	39,480	4.0	Short Buildup	₹ -0.3
₹ 0.0	Short Unwind	526.5	2,673	-111	23700	25,582 (33%)	104,186	3.3	Short Buildup	₹ -0.6
			2,792,623	Chng: -0.6Lk (-2%) Net Bias: -2.3 Lk		Chng: 4.8Lk (+28%) Net Bias: -4.8 Lk	2,167,095			





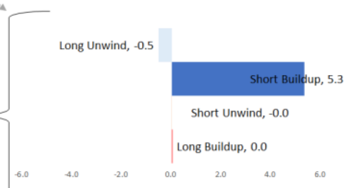
CALL OI Change Disection (in Lks)



PCR(OI) Wheel- with OI Changes

PCR (Last updated) @ 3:40PM :: 0.78

PCR (Reference) Prev Close :: 0.59



PUT OI Change Disection (in Lks)

*Note : Only the ATM (+/- 10) Strikes Prices are displayed due to space constraints. The calculations are based on the entire series.

Max Pain Data

SPOT Expiry Scenarios	Call Residual Prem (in Cr)	Put Residual Prem (in Cr)	Combn. Residual Prem (in Cr)
24700	3,229.0	62.8	3,291.7
24650	2,756.6	70.0	2,826.6
24600	2,300.4	77.7	2,378.1
24550	1,885.3	87.6	1,972.9
24500	1,496.0	98.2	1,594.2
24450	1,171.1	117.4	1,288.5
24400	874.3	139.0	1,013.2
24350	629.9	169.1	799.0
24300	425.9	206.1	631.9
24250	287.2	261.1	548.3
24200	177.9	329.2	507.1
24150	114.1	437.1	551.3
24100	73.0	575.5	648.5
24050	56.2	763.4	819.6
24000	42.7	971.2	1,013.9
23950	36.0	1,230.3	1,266.3
23900	29.9	1,505.5	1,535.4
23850	25.5	1,814.3	1,839.8
23800	21.4	2,139.8	2,161.3
23750	18.4	2,502.4	2,520.9

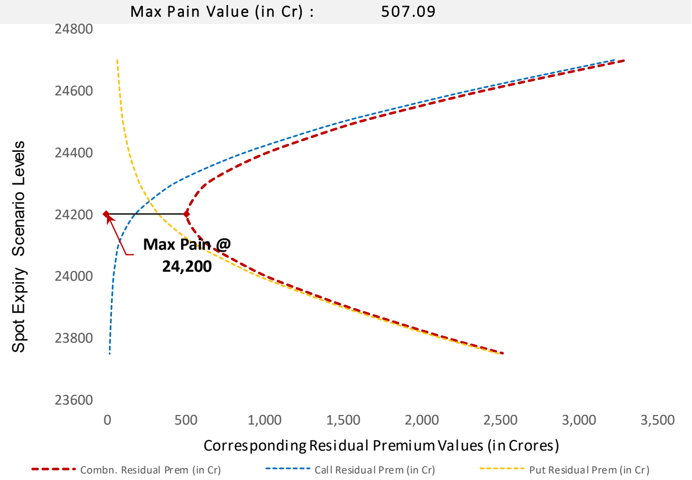
MAX PAIN PLOT

Expiry: 01-Sep-26

Nifty Spot: 24,175.65 28-Aug-26

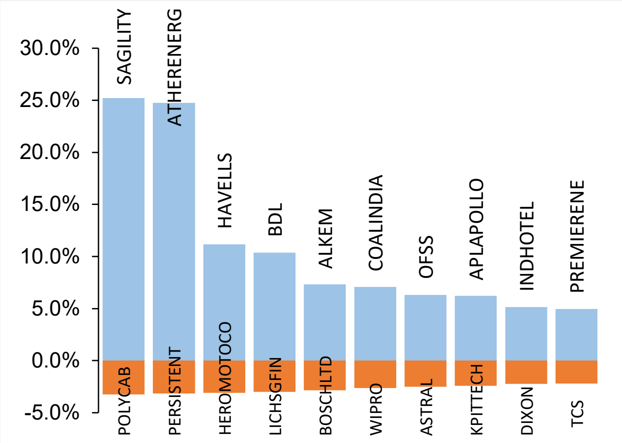
Max Pain Level : 24,200.00

Max Pain Value (in Cr) : 507.09

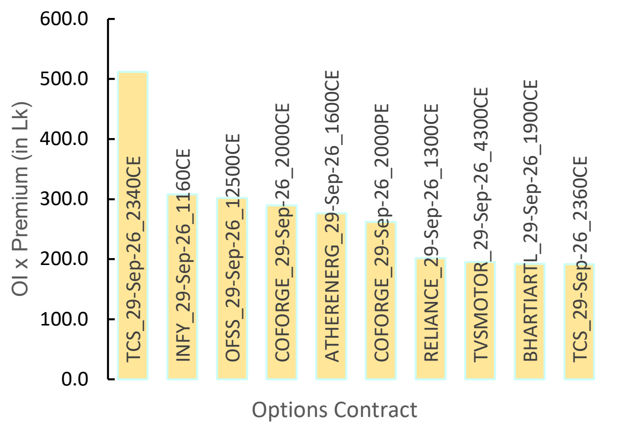


Stock Activity

Top10 Futures Open Interest Gainers/Losers

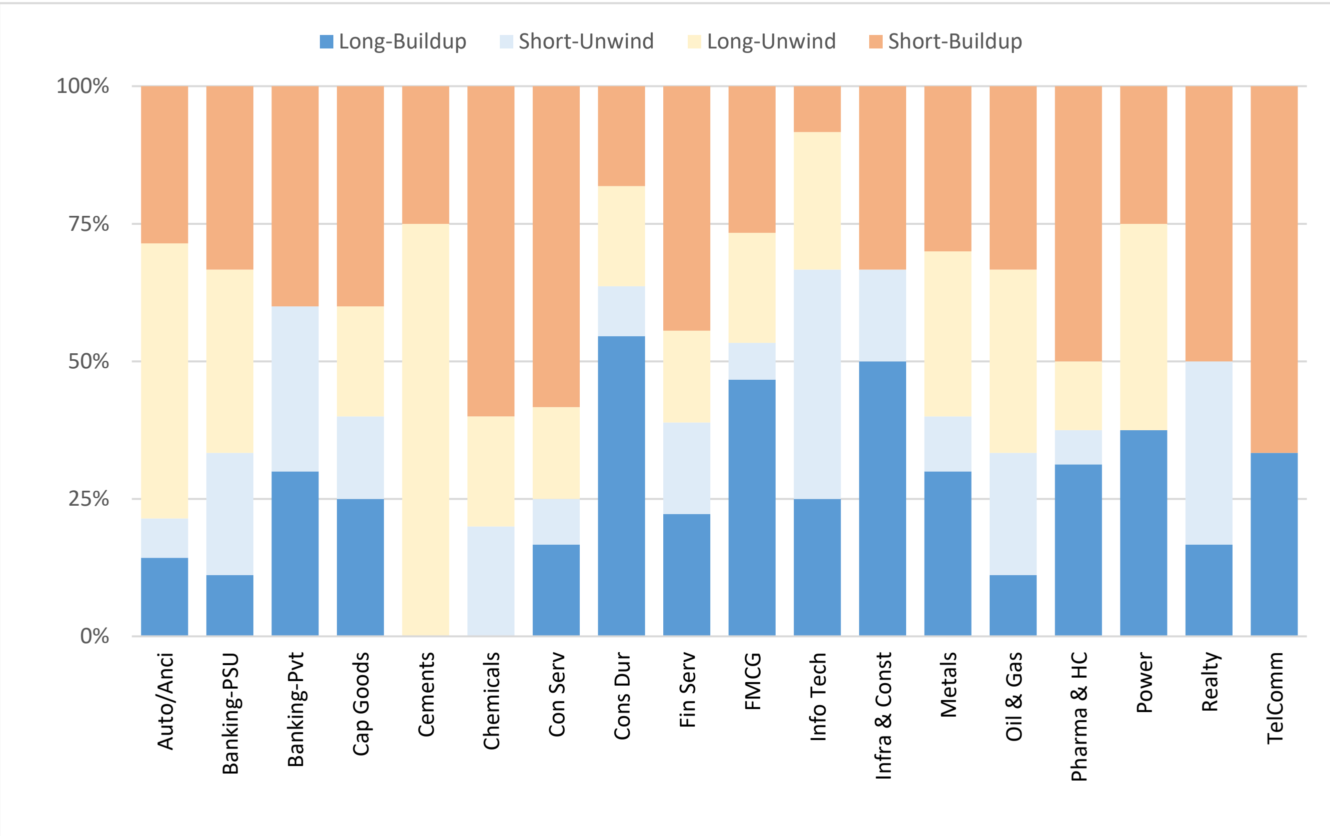


Top10 Options Fresh Commitments



Sectoral Build-up/Unwinding Activity

Sector wise Build-up & Unwinding in Stock Futures - Market-Breadth



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SELL – A condition that indicates a good time to sell a stock. The exact circumstances of the signal will be determined by the indicator that an analyst is using.

Stop Loss Order – An instruction to the broker to buy or sell stock when it trades beyond a specified price. They serve to either protect your profits or limit your losses.

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