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
29-Sep-26	24,282	-0.60%	25.58 L	1.50 Cr	5.45%
27-Oct-26	24,405	-0.64%	1.87 L	12.18 L	4.16%
23-Nov-26	24525.20	-0.64%	1.62 L	2.05 L	211.28%
	Lot size = 65				

NIFTY OI	
Total CE OI : 18.59 Cr	Total CE OI Chg : 5.82 Cr
Total PE OI : 11.02 Cr	Total PE OI Chg : 1.66 Cr
Diff PE-CE OI : -7.57 Cr	Diff PE-CE OI Chg : -4.16 Cr
Trend OI : Bearish	Trend OI Chg : Bearish
Max CE OI Strike : 24300	Max PE OI Strike : 24000
Max CE OI Chg Strike : 24200	Max PE OI Chg Strike : 23800

SYMBOL: BANK NIFTY					
Expiry Date	Price	Price Chg	Volume	OI	OI Chg
29-Sep-26	57,903	-0.55%	3.83 L	19.91 L	-0.42%
27-Oct-26	58,244	-0.51%	27.57 K	1.20 L	3.32%
23-Nov-26	58626.60	-0.42%	12.63 K	12.66 K	83.48%
	Lot size = 30				

BANK NIFTY OI	
Total CE OI : 1.08 Cr	Total CE OI Chg : 8.84 L
Total PE OI : 1.18 Cr	Total PE OI Chg : 4.87 L
Diff PE-CE OI : 10.35 L	Diff PE-CE OI Chg : -3.97 L
Trend OI : Bullish	Trend OI Chg : Bearish
Max CE OI Strike : 57500	Max PE OI Strike : 57500
Max CE OI Chg Strike : 58000	Max PE OI Chg Strike : 56000

Key Market Indicators

	26-Aug	27-Aug	% Chg
India Vix	10.56	11.06	4.73
Nifty	24,207.75	24,090.85	-0.48
Nifty PCR	0.73	0.59	SB
Bank Nifty	57,783.75	57,509.95	-0.47
Bank PCR	1.14	1.10	LU
NIFTY 50 - Adv/Dec	14/36	18/31	-
F&O - Adv/Dec	82/127	83/123	-

FII Statistics

27-Aug			
(INR Cr.)	BUY	SELL	NET
IDX Fut	1330	3201	-1871.04
IDX Opt	365	501	-136.61
STK Fut	14921	16636	-1714.67
STK Opt	15128	15770	-641.97
Total	31743	36107	-4364.29

Pivot levels- Nifty futures	
Support	24,217
Pivot	24,324
Resistance	24,387

Moving Averages - Nifty 50	
10 DEMA	24,239
20 DEMA	24,268
50 DSMA	24,208
200 DSMA	24,658

Support Shifts Lower Across the Markets.

Nifty derivatives data reflect a weak undertone. Max Pain for the upcoming weekly expiry has slipped to the 24,200 strike from 24,300, marking it as the equilibrium zone for the current series. On the call side, the highest call additions have moved down to the 24,200 strike from 24,300, while the highest call open interest has shifted lower to 24,300 from 24,500, indicating that resistance is building closer to spot. On the put side, the highest put additions were witnessed at 23,800, down from 23,900, while the highest put open interest is now concentrating at 24,000, down from 24,200, showing that the support base has moved lower. The Put–Call Ratio (PCR) has dropped to 0.59 from 0.74, indicating that momentum has weakened sharply.

Bank Nifty derivatives data also reflect a weak undertone. Max Pain for the September monthly expiry is consolidating at the 57,500 strike, marking it as the key level for the upcoming expiry. On the upside, the highest call additions have come down to the 58,000 strike from 61,000, while the highest call open interest is concentrating at 57,500, highlighting a key resistance zone at this level. On the downside, the highest put additions were witnessed at 56,000, down from 58,000, indicating that put writers have shifted their base lower, while the highest put open interest stands at 57,500, followed by 58,000 marking important levels for Bank Nifty. The PCR for the September monthly expiry has eased to 1.1 from 1.15, indicating that overhead pressure is building.

Ban Stocks: SAIl, LICHSGFIN

Participants Wise Open Interest Dashboard for 28th August 2026

Index Futures	Client				DII				FII				Pro			
	Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change	
Long	223646	236277	12631	BULLISH	37353	39277	1924	BULLISH	25651	24190	-1461	BEARISH	38116	40235	2119	BEARISH
Short	63363	62119	-1244		19764	19764	0		211711	221982	10271		29928	36114	6186	
Net	160283	174158	13875		17589	19513	1924		-186060	-197792	-11732		8188	4121	-4067	
Index Call Option	**Client**				**DII**				**FII**				**Pro**			
	Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change	
Long	2512058	3347782	835724	BULLISH	4201	4676	475	BULLISH	433630	501788	68158	BEARISH	760188	952746	192558	BEARISH
Short	2320987	3058629	737642		296	351	55		669515	767644	98129		719280	980368	261088	
Net	191071	289153	98082		3905	4325	420		-235885	-265856	-29971		40908	-27622	-68530	
Index Put Option	**Client**				**DII**				**FII**				**Pro**			
	Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change	
Long	1853031	2005423	152392	BULLISH	32019	33554	1535	BEARISH	867038	976716	109678	BEARISH	700084	835738	135654	BEARISH
Short	2516035	2766406	250371		40	40	0		311287	350356	39069		624810	734629	109819	
Net	-663004	-760983	-97979		31979	33514	1535		555751	626360	70609		75274	101109	25835	
Stock Futures	**Client**				**DII**				**FII**				**Pro**			
	Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change	
Long	3309656	3356195	46539	BULLISH	272637	280888	8251	BEARISH	3425528	3420712	-4816	BEARISH	779206	791489	12283	BEARISH
Short	194625	202027	7402		4396969	4417260	20291		2857765	2879342	21577		337668	350655	12987	
Net	3115031	3154168	39137		-4124332	-4136372	-12040		567763	541370	-26393		441538	440834	-704	
Stock Call Option	**Client**				**DII**				**FII**				**Pro**			
	Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change	
Long	1252183	1473547	221364	BULLISH	4417	4567	150	BEARISH	53795	60769	6974	BEARISH	565051	619164	54113	BEARISH
Short	824989	934224	109235		154883	177545	22662		132919	163908	30989		762655	882370	119715	
Net	427194	539323	112129		-150466	-172978	-22512		-79124	-103139	-24015		-197604	-263206	-65602	
Stock Put Option	**Client**				**DII**				**FII**				**Pro**			
	Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change	
Long	543141	615805	72664	BULLISH	38426	39726	1300	BEARISH	122437	148065	25628	BEARISH	690478	783887	93409	BEARISH
Short	847979	972006	124027		8984	9732	748		61342	73211	11869		476177	532534	56357	
Net	-304838	-356201	-51363		29442	29994	552		61095	74854	13759		214301	251353	37052	

Trending stocks. Uptrend & Downtrend.

Symbol	Price	OI	OI Change(%)	Buildup
ZYDUSLIFE	1,201	6,96,600	7.26%	LB
KALYANKJIL	633	11,23,200	3.60%	LB
DELHIVERY	467	8,03,025	3.19%	LB
TORNTPHARM	5,030	-31,250	-1.03%	SC
SONACOMS	823	-39,200	-0.36%	SC

Symbol	Price	OI	OI Change(%)	Buildup
MANAPPURAM	349	27,81,000	4.40%	SB
HDFCAMC	2,590	6,24,300	9.67%	SB
MUTHOOTFIN	3,092	1,58,950	2.79%	SB
RVNL	215	24,81,325	7.30%	SB
NMDC	87	3,57,750	0.11%	SB

Future INDEX & Stock Open Interest and Build – Ups.

Participant	Long	Short	NOI	Change	Ratio
CLIENT	2,36,277	62,119	1,74,158	13,875	0.79
DII	39,277	19,764	19,513	1,924	0.67
FII	24,190	2,21,982	-1,97,792	-11,732	0.10
PRO	40,235	36,114	4,121	-4,067	0.53

Participant wise Future Stock OI

Participant	Long	Short	NOI	Change	Ratio
CLIENT	33,56,195	2,02,027	31,54,168	39,137	0.94
DII	2,80,888	44,17,260	-41,36,372	-12,040	0.06
FII	34,20,712	28,79,342	5,41,370	-26,393	0.54
PRO	7,91,489	3,50,655	4,40,834	-704	0.69

Long Built-Up (Sept Expiry)

STOCK	Price	Pr (%)	OI	OI (%)
ATHERENERG	1,504	0.30	13,15,125	64.88
LICHSGFIN	541	2.02	4,22,08,000	12.32
ZYDUSLIFE	1,199	3.58	1,02,24,900	6.95
GVT&D	4,420	0.64	30,87,750	6.48
ADANIPOWER	217.66	3.85	174880100	5.82

Short Built-Up (Sept Expiry)

STOCK	Price	Pr (%)	OI	OI (%)
FOCIT	36,995	-0.10	225	150.00
SENSEX	77,748	-0.64	53,960	126.72
SAGILITY	44	-0.25	3,77,40,000	60.21
HDFCAMC	2,591	-3.66	70,24,200	8.76
MAHABANK	85	-1.43	14852500	7.78

Short Covering (Sept Expiry)

STOCK	Price	Pr (%)	OI	OI (%)
CGPOWER	901	3.19	1,78,88,250	-4.25
ADANIENSOL	1,609	1.31	1,71,72,675	-3.35
NYKAA	341	0.29	3,92,12,500	-2.79
OBEROIRLTY	1,884	0.49	44,85,950	-2.18
TORNTPHARM	5025.5	1.86	2951500	-2.17

Long Un-winding (Sept Expiry)

STOCK	Price	Pr (%)	OI	OI (%)
POLICYBZR	1,843	-0.29	65,20,850	-3.76
NAM-INDIA	1,212	-1.66	75,69,375	-3.67
HINDZINC	616	-2.58	2,81,21,100	-3.47
BPCL	321	-0.19	3,22,63,600	-3.43
PAYTM	1,703	-1.13	1,70,66,500	-3.25

Derivative Analyst

Devashish Shinde **Devashish.shinde@idbicapital.com**

Deven Mehta **Deven.mehta@idbicapital.com**

Deven Yogesh Mehata Digitally signed by Deven Yogesh Mehata Date: 2026.08.28 08:13:52 +05'30'

IDBI Capital Markets & Securities Ltd. (A wholly owned subsidiary of IDBI Bank Ltd.)

Research Desk

Regd. Office: 6th Floor, IDBI Tower, WTC Complex, Cuffe Parade, Colaba, Mumbai – 400 005.
Phones: (91-22) 4069 1700; Fax: (91-22) 2285 0785; Email: info@idbidirect.in

SEBI Registration: BSE & NSE (Cash & FO) – INZ000007237, NSDL – IN-DP-NSDL-12-96, Research – INH000002459, CIN – U65990MH1993GOI075578

Compliance Officer: Mr. Pushkar Vartak; Email: compliance@idbicapital.com; Telephone: (91-22) 4069 1700

Disclaimer

This report has been published by IDBI Capital Markets & Securities Ltd. (hereinafter referred to as "IDBI Capital") for private circulation. This report should not be reproduced or copied or made available to others. No person associated with IDBI Capital is obligated to call or initiate contact with you for the purposes of elaborating or following up on the information contained in this report. The information contained herein is strictly confidential and meant for solely for the selected recipient and may not be altered in any way, transmitted to copied or distributed, in part or in whole, to any other person or to the media or reproduced in any form, without the prior written consent of IDBI Capital. Recipients may not receive this report at the same time as other recipients. IDBI Capital will not treat recipients as customers by virtue of their receiving this report.

The information contained herein is from the public domain or sources believed to be reliable, but we do not make any representation or warranty that it is accurate, complete or up-to-date and it should not be relied upon as such. While reasonable care has been taken to ensure that information given is at the time believed to be fair and correct and opinions based thereupon are reasonable, due to the very nature of research it cannot be warranted or represented that it is accurate or complete and it should not be relied upon as such. In so far as this report includes current or historical information, it is believed to be reliable, although its accuracy and completeness cannot be guaranteed.

Opinions expressed are current opinions as of the date appearing on this material only. While we endeavor to update on a reasonable basis, the information discussed in this material, IDBI Capital, its directors, employees are under no obligation to update or keep the information current. Further there may be regulatory, compliance, or other reasons that prevent us from doing so.

Prospective investors and others are cautioned that any forward-looking statements are not predictions and may be subject to change without notice.

IDBI Capital, its directors and employees and any person connected with it, will not in any way be responsible for the contents of this report or for any losses, costs, expenses, charges, including notional losses/lost opportunities incurred by a recipient as a result of acting or non-acting on any information/material contained in the report.

This is not an offer to sell or a solicitation to buy any securities or an attempt to influence the opinion or behavior of investors or recipients or provide any investment/tax advice.

This report is for information only and has not been prepared based on specific investment objectives. The securities discussed in this report may not be suitable for all investors. Investors must make their own investment decision based on their own investment objectives, goals and financial position and based on their own analysis.

Trading in stocks, stock derivatives, and other securities is inherently risky and the recipient agrees to assume complete and full responsibility for the outcomes of all trading decisions that the recipient makes, including but not limited to loss of capital.

Opinions, projections and estimates in this report solely constitute the current judgment of the author of this report as of the date of this report and do not in any way reflect the views of IDBI Capital, its directors, officers, or employees.

This report is not directed or intended for distribution to, or use by, any person or entity who is a citizen or resident of or located in any locality, state, country or other jurisdiction, where such distribution, publication, availability or use would be contrary to law, regulation or which would subject IDBI Capital and associates to any registration or licensing requirement within such jurisdiction. The securities described herein may or may not be eligible for sale in all jurisdictions or to certain category of investors. Persons in whose possession this report may come are required to inform them of and to observe such restriction.

E-mail is not a secure method of communication. IDBI Capital cannot accept responsibility for the accuracy or completeness of any e-mail message or any attachment(s).

This transmission could contain viruses, be corrupted, destroyed, and incomplete, intercepted, lost or arrived late. IDBI Capital, its directors or employees or associates accept no liability for any damage caused, directly or indirectly, by this email.

Most Important Terms and Conditions
To refer the Most Important Terms and Conditions (MITC) click on the link; https://idbidirect.in/Common_Controls/SEBI_MITC_RA.pdf

Most Important Terms and Conditions (MITC)

1. These terms and conditions, and consent thereon are for the research services provided by the Research Analyst (RA) and RA cannot execute/carry out any trade (purchase/sell transaction) on behalf of, the client. Thus, the clients are advised not to permit RA to execute any trade on their behalf.
2. The fee charged by RA to the client will be subject to the maximum of amount prescribed by SEBI/ Research Analyst Administration and Supervisory Body (RAASB) from time to time (applicable only for Individual and HUF Clients).

   Note:

   2.1. The current fee limit is Rs 1,51,000/- per annum per family of client for all research services of the RA.

   2.2. The fee limit does not include statutory charges.

   2.3. The fee limits do not apply to a non-individual client / accredited investor.
3. RA may charge fees in advance if agreed by the client. Such advance shall not exceed the period stipulated by SEBI; presently it is one quarter. In case of pre-mature termination of the RA services by either the client or the RA, the client shall be entitled to seek refund of proportionate fees only for unexpired period.
4. Fees to RA may be paid by the client through any of the specified modes like cheque, online bank transfer, UPI, etc. Cash payment is not allowed. Optionally the client can make payments through Centralized Fee Collection Mechanism (CeFCoM) managed by BSE Limited (i.e. currently recognized RAASB).
5. The RA is required to abide by the applicable regulations/ circulars/ directions specified by SEBI and RAASB from time to time in relation to disclosure and mitigation of any actual or potential conflict of interest. The RA will endeavor to promptly inform the client of any conflict of interest that may affect the services being rendered to the client.
6. Any assured/guaranteed/fixed returns schemes or any other schemes of similar nature are prohibited by law. No scheme of this nature shall be offered to the client by the RA.
7. The RA cannot guarantee returns, profits, accuracy, or risk-free investments from the use of the RA's research services. All opinions, projections, estimates of the RA are based on the analysis of available data under certain assumptions as of the date of preparation/publication of research report.
8. Any investment made based on recommendations in research reports are subject to market risks, and recommendations do not provide any assurance of returns. There is no recourse to claim any losses incurred on the investments made based on the recommendations in the research report. Any reliance placed on the research report provided by the RA shall be as per the client's own judgement and assessment of the conclusions contained in the research report.
9. The SEBI registration, Enlistment with RAASB, and NISM certification do not guarantee the performance of the RA or assure any returns to the client.
10. For any grievances,

    Step 1: the client should first contact the RA using the details on its website or following contact details: (RA to provide details as per 'Grievance Redressal / Escalation Matrix')

    Step 2: If the resolution is unsatisfactory, the client can also lodge grievances through SEBI's SCORES platform at www.scores.sebi.gov.in

    Step 3: The client may also consider the Online Dispute Resolution (ODR) through the Smart ODR portal at https://smartodr.in
11. Clients are required to keep contact details, including email id and mobile number/s updated with the RA at all times.
12. The RA shall never ask for the client's login credentials and OTPs for the client's Trading Account Demat Account and Bank Account. Never share such information with anyone including RA.