

Derivative Insights

03rd July 2025



Prepared By

SR. RESEARCH ANALYST

- KUNAL KAMBLE

DERIVATIVE INSIGHTS

Nifty 50	25,546.10		BNF	57,317.00	
Basis	92.70		Basis	317.80	
Support	25350	25200	Support	56900	56600
Resistance	25800	26000	Resistance	57650	57850

HIGHEST OI (NIFTY)

Strike Price	OI	Buildup	Strike Price	OI	Buildup
26000 CE	17534925	SHORT BUILDUP	25000 PE	10038900	SHORT BUILDUP
25600 CE	16508775	SHORT BUILDUP	25400 PE	7821675	LONG BUILDUP

HIGHEST OI (BNF)

Strike Price	OI	Buildup	Strike Price	OI	Buildup
56000 CE	1411795	SHORT BUILDUP	56000 PE	2158135	LONG BUILDUP
60000 CE	991970	SHORT BUILDUP	57000 PE	1204455	LONG BUILDUP

DERIVATIVE INSIGHTS

PARTICIPANT POSITION (INDEX)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	141425	123767	0.875142
DII	76861	45420	0.590937
FII	49508	98729	1.994203
PRO	33577	33455	0.996367

PARTICIPANT POSITION (FUTURE STOCK)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	2307524	301825	0.1308
DII	126397	4036986	31.93894
FII	3528126	1957209	0.554745
PRO	605808	271835	0.448715

DERIVATIVE INSIGHTS

LONG BUILDUP

Stock	Price	Price Chng	OI Chng
PGEL	750.7	3.1%	17.0%
TATASTEEL	166.78	3.9%	4.6%
MANKIND	2399.6	4.3%	2.9%
ABFRL	78.23	4.5%	1.8%
SAIL	138.35	3.5%	1.9%

SHORT BUILDUP

Stock	Price	Price Chng	OI Chng
NCC	226.89	-3.3%	13.3%
TIINDIA	3004.8	-3.2%	3.5%
PHOENIXLTD	1504.6	-3.3%	3.4%
HUDCO	234.54	-3.0%	2.0%
SHRIRAMFIN	677.15	-3.0%	1.0%

DERIVATIVE INSIGHTS

LONG LIQUIDATION

Stock	Price	Price Chng	OI Chng
RBLBANK	249.67	-4.3%	-6.3%
HDFCLIFE	794.3	-2.3%	-5.0%
ABCAPITAL	273.70	-2.5%	-1.5%
CHOLAFIN	1560.9	-2.3%	-1.3%
INDUSINDBK	861.1	-2.4%	-0.0%

SHORT COVERING

Stock	Price	Price Chng	OI Chng
TATACOMM	1813.7	4.2%	-12.5%
BALKRISIND	2570.7	3.2%	-6.5%
DIXON	15222	3.1%	-5.6%
KAYNES	6311	2.4%	-2.9%
BHARATFORG	1312.4	2.0%	-2.6%

DERIVATIVE INSIGHTS

SECURITY IN BAN

RBLBANK			

NIFTY WEEKLY & MONTHLY PCR

WEEKLY PCR

PE	CE	PCR
128816400	206371425	0.62

MONTHLY PCR

PE	CE	PCR
43793775	36509775	1.19

BNF MONTHLY PCR

PE	CE	PCR
13979840	14554260	0.96

DERIVATIVE INSIGHTS

Disclosure: M/s. Bonanza Portfolio Ltd here by declares that views expressed in this report accurately reflect view point with subject to companies/securities. M/s. Bonanza Portfolio Ltd has taken reasonable care to achieve and maintain independence and objectivity in making any recommendations. The Analysts engaged in preparation of this Report or his/her relative: - (a) do not have any financial interests in the subject company mentioned in this Report; (b) do not own 1% or more of the equity securities of the subject company mentioned in the report as of the last day of the month preceding the publication of the research report; (c) do not have any material conflict of interest at the time of publication of the Report. The Analysts engaged in preparation of this Report:- (a) have not received any compensation from the subject company in the past twelve months; (b) have not managed or co-managed public offering of securities for the subject company in the past twelve months; (c) have not received any compensation for investment banking or merchant banking or brokerage services from the subject company in the past twelve months; (d) have not received any compensation for products or services other than investment banking or merchant banking or brokerage services from the subject company in the past twelve months; (e) has not received any compensation or other benefits from the subject company or third party in connection with the Report; (f) has not served as an officer, director or employee of the subject company; (g) is not engaged in market making activity for the subject company.

M/s. Bonanza Portfolio Ltd is a registered Research Analyst under the regulation of SEBI, the year 2014. The Regn No. INH100001666 and research analyst engaged in preparing reports is qualified as per the regulation's provision.

Disclaimer: This research report has been published by M/s. Bonanza portfolio Ltd and is meant solely for use by the recipient and is not for circulation. This document is for information purposes only and information / opinions / views are not meant to serve as a professional investment guide for the readers. Reasonable care has been taken to ensure that information given at the time believed to be fair and correct and opinions based thereupon are reasonable, due to the nature of research it cannot be warranted or represented that it is accurate or complete and it should not be relied upon as such. If this report is inadvertently sent or has reached to any individual, same may be ignored and brought to the attention of the sender. Preparation of this research report does not constitute a personal recommendation or take into account the particular investment objectives, financial situations, or needs of individual clients. Past performance is not a guide for future performance. This Report has been prepared on the basis of publicly available information, internally developed data and other sources believed by Bonanza portfolio Ltd to be reliable. This report should not be taken as the only base for any market transaction; however this data is representation of one of the support document among other market risk criterion. The market participant can have an idea of risk involved to use this information as the only source for any market related activity. The distribution of this report in definite jurisdictions may be restricted by law, and persons in whose custody this report comes, should observe, any such restrictions. The revelation of interest statements integrated in this analysis are provided exclusively to improve & enhance the transparency and should not be treated as endorsement of the views expressed in the analysis. The price and value of the investments referred to in this report and the income from them may go down as well as up. Bonanza portfolio Ltd or its directors, employees, affiliates or representatives do not assume any responsibility for, or warrant the accuracy, completeness, adequacy and reliability of such information / opinions / views.

While due care has been taken to ensure that the disclosures and opinions given are fair and reasonable, none of the directors, employees, affiliates or representatives of M/s. Bonanza portfolio Ltd shall be liable. Research report may differ between M/s. Bonanza portfolio Ltd RAs and other companies on account of differences in, personal judgment and difference in time horizons for which recommendations are made. Research entity has not been engaged in market making activity for the subject company. Research analyst has not served as an officer, director or employee of the subject company. Research analyst has not received any compensation/benefits from the Subject Company or third party in connection with the research report.

Bonanza Portfolio Ltd. Bonanza House, Plot No. M-2, Cama Industrial Estate. Walbhat Road, Goregaon (E),
Mumbai – 400063 Web site: <https://www.bonanzaonline.com>
Regn No. INH100001666
SEBI Regn. No.: INZ000212137
BSE CM: INB 011110237 | BSE F&O: INF 011110237 | MSEI: INE 260637836 |
CDSL: 120 33500 | NSDL: a) IN 301477 | b) IN 301688 (Delhi)
PMS: INP 000000985 | AMFI: ARN -0186