

Derivative Insights

16th SEPT-2026



Prepared By

SR. TECHNICAL AND DERIVATIVE ANALYST

-KUNAL KAMBLE

DERIVATIVE INSIGHTS

Nifty 50 Future	23220		BNF Future	56015	
Basis (SPOT-FUTURE)	101.4 	87.1	Basis (SPOT-FUTURE)	220.25 	262.65
DOWNSIDE 1&2 (SD)	23023.50	22827.00	DOWNSIDE 1&2 (SD)	55540.97	55066.95
UPSIDE 1&2 (SD)	23416.50	23613.00	UPSIDE 1&2 (SD)	56489.03	56963.05

HIGHEST OI (NIFTY) (22-09-2026)

Strike Price	OI	Buildup	Strike Price	OI	Buildup
25000 CE	7803120	SHORT BUILDUP	21700 PE	5225805	SHORT BUILDUP
24000 CE	6869850	SHORT BUILDUP	23000 PE	4747600	LONG BUILDUP

HIGHEST OI (BNF) (29-09-2026)

Strike Price	OI	Buildup	Strike Price	OI	Buildup
57500 CE	2193720	SHORT BUILDUP	57500 PE	1593960	SHORT COVERING
58000 CE	1659510	SHORT BUILDUP	56000 PE	804300	SHORT COVERING

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PARTICIPANT POSITION (INDEX)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	292649	53186	5.50236904
DII	43240	29518	1.46486889
FII	46258	337310	0.13713794
PRO	68738	30871	2.22662045

PARTICIPANT POSITION (FUTURE STOCK)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	3464797	223232	15.5210588
DII	353928	4603044	0.07688999
FII	3431913	2931900	1.17054231
PRO	901170	393632	2.2893718

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LONG BUILDUP

Stock	Price	Price Chng	OI Chng
SAGILITY	45.9	1.10%	5.97%
MPHASIS	2379.9	2.91%	4.08%
ALKEM	5213.5	1.86%	2.40%
NAUKRI	1266.8	0.63%	1.99%

SHORT BUILDUP

Stock	Price	Price Chng	OI Chng
SOLARINDS	19240	-14.32%	27.02%
BDL	1113	-5.53%	5.89%
GVT&D	4234.2	-6.90%	4.34%
HYUNDAI	2139.2	-1.79%	3.80%
FORCEMOT	17168	-3.04%	3.22%

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LONG LIQUIDATION

Stock	Price	Price Chng	OI Chng
PAYTM	1740.4	-4.42%	-6.64%
CHOLAFIN	1790	-3.08%	-6.39%
HDFCAMC	2389.7	-1.20%	-5.85%
TITAN	4892.5	-2.18%	-5.58%
SUNPHARMA	1841	-0.35%	-4.91%

SHORT COVERING

Stock	Price	Price Chng	OI Chng
DABUR	385.6	2.24%	-7.95%
KALYANKJIL	604.95	0.11%	-7.48%
INFY	1081	3.69%	-5.56%
LTM	4350	2.33%	-4.72%
KPITTECH	565.3	1.76%	-4.12%

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SECURITY IN BAN

SAIL	BANDHANBNK	KAYNES	INOXWIND
MANAPPURAM			

NIFTY WEEKLY & MONTHLY PCR

WEEKLY PCR(22-09-2026)

PE	CE	CURRENT PCR	PREVIOUS DAY PCR
67660580	103049375	0.66 ↓	0.8

MONTHLY PCR(29-09-2026)

PE	CE	CURRENT PCR	PREVIOUS DAY PCR
76859750	79431250	0.97 ↓	1.00

BNF MONTHLY PCR

PE	CE	CURRENT PCR	PREVIOUS DAY PCR
14169450	18045540	0.79 ↓	0.91

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Bonanza Portfolio Ltd.

Bonanza House, Plot No. M-2, Cama Industrial Estate, Walbhat Road, Goregaon (E), Mumbai – 400063 Phone: 022-

68363794/708 Website: <https://www.bonanzaonline.com> 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

Compliance Officer: Trupti Milind Khot, 022-62735507, compliance@bonanzaonline.com