

Derivative Insights

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Prepared By

SR. TECHNICAL AND DERIVATIVE ANALYST

-KUNAL KAMBLE

DERIVATIVE INSIGHTS

Nifty 50 Future	24180.6		BNF Future	57968.6	
Basis (SPOT-FUTURE)	-7.1		Basis (SPOT-FUTURE)	133.25	
DOWNSIDE 1&2 (SD)	23988.62	23796.64	DOWNSIDE 1&2 (SD)	57508.36	57048.12
UPSIDE 1&2 (SD)	24372.58	24564.56	UPSIDE 1&2 (SD)	58428.84	58889.08

HIGHEST OI (NIFTY) (28-07-2026)

Strike Price	OI	Buildup	Strike Price	OI	Buildup
24200 CE	11291410	SHORT BUILDUP	24200 PE	9399455	LONG BUILDUP
25500 CE	10166975	SHORT BUILDUP	23000 PE	9224800	SHORT BUILDUP

HIGHEST OI (BNF) (28-07-2026)

Strike Price	OI	Buildup	Strike Price	OI	Buildup
59000 CE	2148330	LONG LIQUIDATION	58000 PE	1364220	LONG BUILDUP
60000 CE	1974840	SHORT BUILDUP	59000 PE	1129050	SHORT COVERING

DERIVATIVE INSIGHTS

PARTICIPANT POSITION (INDEX)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	214933	66852	3.22
DII	91039	15512	5.87
FII	23712	252559	0.09
PRO	41021	35782	1.15

PARTICIPANT POSITION (FUTURE STOCK)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	3211868	322286	9.97
DII	397830	4247390	0.09
FII	3764692	3240746	1.16
PRO	1127312	691280	1.63

DERIVATIVE INSIGHTS

LONG BUILDUP

Stock	Price	Price Chng	OI Chng
HYUNDAI	1965.6	0.21%	5.10%
ASTRAL	1397.9	0.70%	3.64%
SRF	2952.4	2.41%	2.80%
PATANJALI	340.55	0.38%	2.36%
BDL	1265	0.94%	2.28%

SHORT BUILDUP

Stock	Price	Price Chng	OI Chng
NHPC	79.72	-1.71%	15.24%
WAAREEENER	2714.9	-3.81%	3.74%
AMBER	7617.5	-3.19%	3.19%
POWERINDIA	32330	-0.84%	2.89%
LTF	305.95	-0.07%	2.68%

DERIVATIVE INSIGHTS

LONG LIQUIDATION

Stock	Price	Price Chng	OI Chng
HDFCAMC	2580.1	-2.45%	-9.30%
LICHSGFIN	548.8	-1.03%	-8.89%
HDFCBANK	762.95	-2.10%	-7.42%
PNB	112.03	-0.03%	-7.12%
PAYTM	1301.2	-3.60%	-6.91%

SHORT COVERING

Stock	Price	Price Chng	OI Chng
AUROPHARMA	1579.1	0.91%	-19.32%
ULTRACEMCO	12090	1.59%	-9.53%
SONACOMS	734.75	2.34%	-8.58%
JINDALSTEL	1044.9	0.75%	-8.19%
EXIDEIND	443.55	1.57%	-7.82%

DERIVATIVE INSIGHTS

SECURITY IN BAN

KAYENS			

NIFTY WEEKLY & MONTHLY PCR

WEEKLY PCR

PE	CE	PCR
111856940	122590325	0.91

MONTHLY PCR(25-8-2026)

PE	CE	PCR
21813480	19751290	1.10

BNF MONTHLY PCR

PE	CE	PCR
15550920	17627760	0.88

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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