

Derivative Insights

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Prepared By

SR. TECHNICAL AND DERIVATIVE ANALYST

-KUNAL KAMBLE

DERIVATIVE INSIGHTS

Nifty 50 Future	23852.5		BNF Future	57246.6	
Basis (SPOT-FUTURE)	28.4		Basis (SPOT-FUTURE)	62.85	
DOWNSIDE 1&2 (SD)	23642.98	23433.47	DOWNSIDE 1&2 (SD)	56743.75	56240.91
UPSIDE 1&2 (SD)	24062.02	24271.53	UPSIDE 1&2 (SD)	57749.45	58252.29

HIGHEST OI (NIFTY) (30-06-2026)

Strike Price	OI	Buildup	Strike Price	OI	Buildup
25000 CE	16958715	SHORT BUILDUP	24000 PE	9361390	LONG BUILDUP
24000 CE	13647630	SHORT BUILDUP	23500 PE	8559590	LONG BUILDUP

HIGHEST OI (BNF) (30-06-2026)

Strike Price	OI	Buildup	Strike Price	OI	Buildup
58000 CE	1810050	SHORT BUILDUP	54000 PE	1249770	SHORT COVERING
60000 CE	1759170	LONG LIQUIDATION	55000 PE	964800	SHORT COVERING

DERIVATIVE INSIGHTS

PARTICIPANT POSITION (INDEX)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	242243	78805	3.073954698
DII	78979	11725	6.735948827
FII	40727	269288	0.151239565
PRO	48501	50632	0.957911992

PARTICIPANT POSITION (FUTURE STOCK)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	3339310	312318	10.69201903
DII	431484	4529693	0.095256787
FII	4128938	3533896	1.168381299
PRO	1104672	628497	1.757640848

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LONG BUILDUP

Stock	Price	Price Chng	OI Chng
BHARATFORG	2138.3	1.94%	3.26%
NAUKRI	1011.25	2.54%	0.73%

SHORT BUILDUP

Stock	Price	Price Chng	OI Chng
VEDL	280.85	-8.37%	16.17%
IRFC	98	-2.92%	4.06%
COCHINSHIP	1460.5	-0.33%	2.89%
MUTHOOTFIN	3107.2	-2.85%	2.18%
FORCEMOT	17971	-2.99%	2.02%

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LONG LIQUIDATION

Stock	Price	Price Chng	OI Chng
APLAPOLLO	1840.3	-0.74%	-21.03%
HINDALCO	986.6	-2.89%	-19.45%
ADANIENSOL	1494.7	-2.93%	-18.46%
JSWSTEEL	1242.5	-3.25%	-16.90%
JSWENERGY	568.5	-2.60%	-16.54%

SHORT COVERING

Stock	Price	Price Chng	OI Chng
CIPLA	1433	1.18%	-13.15%
SUNPHARMA	1870.8	0.41%	-9.08%
MARUTI	13466	0.31%	-8.67%
ZYDUSLIFE	1114.3	2.62%	-7.01%
DRREDDY	1303	0.82%	-6.85%

DERIVATIVE INSIGHTS

SECURITY IN BAN

	KAYNES		

NIFTY WEEKLY & MONTHLY PCR

WEEKLY PCR

PE	CE	PCR
121357805	155385945	0.78

MONTHLY PCR(28-7-2026)

PE	CE	PCR
23979475	20373925	1.177

BNF MONTHLY PCR

PE	CE	PCR
16875870	19231500	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