

Derivative Insights

30th June 2025



Prepared By

Sr. Technical and Derivative Research

Analyst. - Kunal Kamble

DERIVATIVE INSIGHTS

Nifty 50	25,750.20		BNF	57,548.20	
Basis	112.40		Basis	204.30	
Support	25500	25400	Support	57250	56800
Resistance	25850	26000	Resistance	57850	58350

HIGHEST OI (NIFTY)

Strike Price	OI	Buildup	Strike Price	OI	Buildup
26500 CE	7940325	SHORT BUILDUP	25000 PE	8863650	SHORT BUILDUP
26000 CE	7743375	LONG BUILDUP	25500 PE	8769375	SHORT BUILDUP

HIGHEST OI (BNF)

Strike Price	OI	Buildup	Strike Price	OI	Buildup
56000 CE	1426705	LONG BUILDUP	56000 PE	1993635	SHORT BUILDUP
60000 CE	874090	LONG BUILDUP	57000 PE	1111075	SHORT BUILDUP

DERIVATIVE INSIGHTS

PARTICIPANT POSITION (INDEX)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	148580	132231	0.889965
DII	78508	49599	0.63177
FII	55702	89220	1.601738
PRO	28155	39895	1.416977

PARTICIPANT POSITION (FUTURE STOCK)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	2198363	288044	0.131027
DII	119017	3989483	33.52028
FII	3543851	1915579	0.540536
PRO	585276	253401	0.43296

DERIVATIVE INSIGHTS

LONG BUILDUP

Stock	Price	Price Chng	OI Chng
IGL	215.75	3.2%	13.4%
HINDPETRO	441.05	4.2%	9.5%
TORNTPHARM	3370.6	4.2%	6.2%
MGL	1513.2	4.2%	6.1%
JIOFIN	325.6	3.5%	1.6%

SHORT BUILDUP

Stock	Price	Price Chng	OI Chng
SBICARD	953.25	-2.1%	15.8%
BSOFT	429.75	-2.5%	14.3%
APLAPOLLO	1763.6	-2.4%	10.5%
LTF	201.05	-2.1%	5.0%
HUDCO	237.78	-1.9%	3.4%

DERIVATIVE INSIGHTS

LONG LIQUIDATION

Stock	Price	Price Chng	OI Chng
ABCAPITAL	270.99	-2.5%	-3.0%
PRESTIGE	1676.5	-2.1%	-1.0%
IRB	49.93	-1.4%	-0.8%
TATACONSUM	1131.3	-1.8%	-0.4%
PHOENIXLTD	1581.7	-3.5%	-0.3%

SHORT COVERING

Stock	Price	Price Chng	OI Chng
BDL	1886.5	2.5%	-9.5%
SHREECEM	31015	5.6%	-7.0%
ADANIGREEN	1020.5	2.1%	-1.7%
ATGL	686.85	5.6%	-0.7%
ASIANPAINT	2372.1	3.0%	-0.6%

DERIVATIVE INSIGHTS

SECURITY IN BAN

-			

NIFTY WEEKLY & MONTHLY PCR

WEEKLY PCR

PE	CE	PCR
128017125	106743150	1.19

MONTHLY PCR

PE	CE	PCR
41543775	32299200	1.28

BNF MONTHLY PCR

PE	CE	PCR
11846240	10959795	1.08

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