

Derivative Insights

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Prepared By

SR. TECHNICAL AND DERIVATIVE ANALYST

-KUNAL KAMBLE

DERIVATIVE INSIGHTS

Nifty 50 Future	23974.8		BNF Future	57670	
Basis (SPOT-FUTURE)	101.35 	85.85	Basis (SPOT-FUTURE)	289.4 	322.4
DOWNSIDE 1&2 (SD)	23803.49	23632.17	DOWNSIDE 1&2 (SD)	57257.92	56845.83
UPSIDE 1&2 (SD)	24146.11	24317.43	UPSIDE 1&2 (SD)	58082.08	58494.17

HIGHEST OI (NIFTY) (08-09-2026)

Strike Price	OI	Buildup	Strike Price	OI	Buildup
24000 CE	18393245	SHORT BUILDUP	23000 PE	10664875	SHORT BUILDUP
25000 CE	16692130	SHORT BUILDUP	23500 PE	10544950	SHORT BUILDUP

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

Strike Price	OI	Buildup	Strike Price	OI	Buildup
57500 CE	1931490	SHORT COVERING	57500 PE	1898700	LONG LIQUIDATION
58000 CE	1358310	LONG BUILDUP	58000 PE	1087500	SHORT BUILDUP

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PARTICIPANT POSITION (INDEX)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	261619	55623	4.70
DII	42163	28876	1.46
FII	33502	268604	0.12
PRO	48193	32374	1.49

PARTICIPANT POSITION (FUTURE STOCK)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	3385672	209099	16.19
DII	321637	4559199	0.07
FII	3467706	2857809	1.21
PRO	814423	363331	2.24

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LONG BUILDUP

Stock	Price	Price Chng	OI Chng
MAHABANK	86.8	5.29%	21.11%
SWIGGY	272.05	1.95%	13.75%
GMRAIRPORT	96.71	2.57%	4.46%
SAGILITY	47.12	0.19%	4.31%
SHREECEM	24105	1.75%	3.91%

SHORT BUILDUP

Stock	Price	Price Chng	OI Chng
ATHERENERG	1636	-1.35%	7.65%
KAYNES	3456.9	-3.20%	7.24%
APLAPOLLO	2158.1	-2.61%	5.59%
BHARATFORG	1997.8	-1.50%	5.28%
DIXON	14216	-2.24%	4.73%

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LONG LIQUIDATION

Stock	Price	Price Chng	OI Chng
POLICYBZR	1847.4	-0.32%	-4.25%
TVSMOTOR	4190.8	-0.21%	-2.58%
AUROPHARMA	1636	-0.67%	-2.42%
BAJAJ-AUTO	12029	-0.83%	-1.53%
TITAN	5020	-1.21%	-1.36%

SHORT COVERING

Stock	Price	Price Chng	OI Chng
ADANIPORTS	1703.6	1.59%	-5.24%
CAMS	747.1	0.77%	-4.95%
NHPC	76.61	0.68%	-3.84%
GRASIM	3316.9	0.54%	-3.79%
YESBANK	22.63	2.17%	-3.63%

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SECURITY IN BAN

SAIL	LICHSGFIN	KAYNES	INOXWIND

NIFTY WEEKLY & MONTHLY PCR

WEEKLY PCR(08-09-2026)

PE	CE	CURRENT PCR	PREVIOUS DAY PCR
133359265	203193575	0.66 ↓	0.73

MONTHLY PCR(29-09-2026)

PE	CE	CURRENT PCR	PREVIOUS DAY PCR
68306910	60519110	1.13 ↓	1.15

BNF MONTHLY PCR

PE	CE	CURRENT PCR	PREVIOUS DAY PCR
13284840	12765030	1.04 ↓	1.05

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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