

Derivative Insights

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Prepared By

SR. TECHNICAL AND DERIVATIVE ANALYST

-KUNAL KAMBLE

DERIVATIVE INSIGHTS

Nifty 50 Future	23511.6		BNF Future	54616.6	
Basis (SPOT-FUTURE)	95.05		Basis (SPOT-FUTURE)	308.75	
DOWNSIDE 1&2 (SD)	23276.19	23040.78	DOWNSIDE 1&2 (SD)	54069.75	53522.89
UPSIDE 1&2 (SD)	23747.01	23982.42	UPSIDE 1&2 (SD)	55163.45	55710.31

HIGHEST OI (NIFTY) (09-06-2026)

Strike Price	OI	Buildup	Strike Price	OI	Buildup
24000 CE	11648325	SHORT BUILDUP	22500 PE	9783605	SHORT BUILDUP
25000 CE	8701030	SHORT BUILDUP	23000 PE	7994545	SHORT BUILDUP

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

Strike Price	OI	Buildup	Strike Price	OI	Buildup
60000 CE	2056410	LONG LIQUIDATION	60000 PE	1250130	SHORT BUILDUP
54000 CE	1106190	SHORT COVERING	54000 PE	1238820	SHORT BUILDUP

DERIVATIVE INSIGHTS

PARTICIPANT POSITION (INDEX)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	283258	79589	3.559009411
DII	66500	29722	2.237399906
FII	28171	292739	0.09623248
PRO	64404	40283	1.598788571

PARTICIPANT POSITION (FUTURE STOCK)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	3253734	219271	14.83887062
DII	352479	4602944	0.07657686
FII	3994648	3305830	1.208364616
PRO	903366	376182	2.401406766

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LONG BUILDUP

Stock	Price	Price Chng	OI Chng
NAM-INDIA	1125	4.89%	21.76%
GVT&D	5123.5	2.26%	17.98%
KALYANKJIL	365.2	2.47%	11.23%
BLUESTARCO	1606.4	0.83%	8.73%
NHPC	76.76	1.60%	6.90%

SHORT BUILDUP

Stock	Price	Price Chng	OI Chng
TRENT	2791.7	-34.53%	53.85%
VMM	118.82	-2.01%	6.52%
360ONE	1078.7	-0.09%	5.73%
ULTRACEMCO	11089	-1.02%	5.71%
ASHOKLEY	145.7	-1.18%	3.07%

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LONG LIQUIDATION

Stock	Price	Price Chng	OI Chng
ASIANPAINT	2650.6	-0.18%	-3.87%
POWERGRID	287	-0.24%	-2.83%
SRF	2738.2	-0.20%	-2.44%
DMART	4174.6	-0.77%	-2.37%
COLPAL	2010.6	-0.85%	-1.74%

SHORT COVERING

Stock	Price	Price Chng	OI Chng
HYUNDAI	1944.2	3.33%	-7.13%
FORCEMOT	18684	6.25%	-5.62%
MCX	2907.7	1.90%	-4.82%
BSE	4055.6	1.31%	-4.73%
SUPREMEIND	3634.6	1.75%	-3.32%

DERIVATIVE INSIGHTS

SECURITY IN BAN

AMBER	KAYNES		

NIFTY WEEKLY & MONTHLY PCR

WEEKLY PCR

PE	CE	PCR
130697645	135613465	0.96

MONTHLY PCR(30-6-2026)

PE	CE	PCR
66656685	64599060	1.03

BNF MONTHLY PCR

PE	CE	PCR
13323720	14440350	0.92

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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