Weekly Derivative Report

Weekly Derivative Report

WEEKLY HIGHLIHGTS

Nifty

- Nifty Futures closed at 23,748.8 on FRIDAY, weekly price Increase by 0.02% (4.8) with a 48% Increase in OI in this week, indicating a Long Buildup(LB).
- During the week, Nifty recorded a high of 24,119.8 and a low of 23,711.1 , settling at 23,748.8 .
- The volatility index VIX traded in a range of 17.91-14.59.

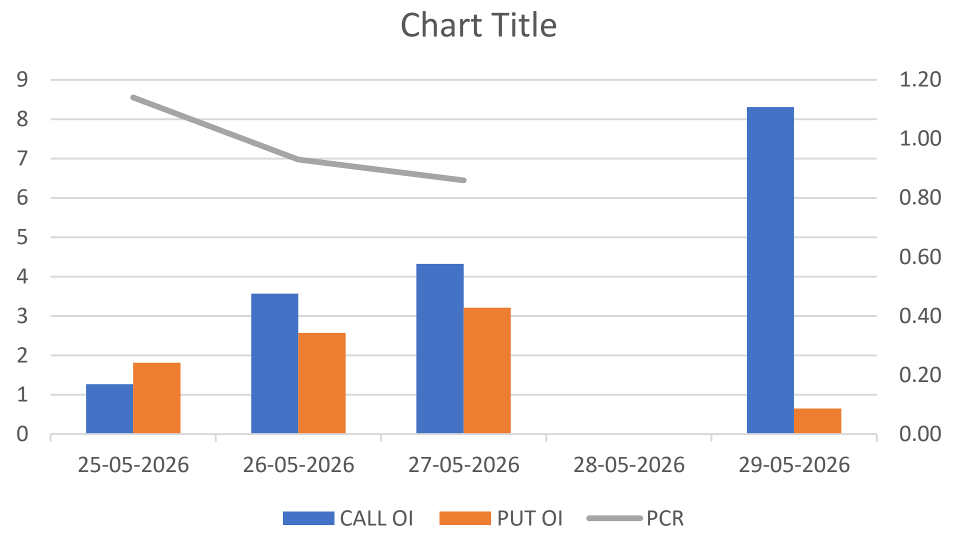
Bank Nifty

- Bank Nifty Futures closed at 54,760 on FRIDAY, weekly price Increase by 0.96% (522.8) with a 33% Increase in OI in this week, indicating a Long Buildup(LB).
- During the week, Bank Nifty recorded a high of 55,600 and a low of 54,601 , settling at 54,760 .

Weekly Derivative Report

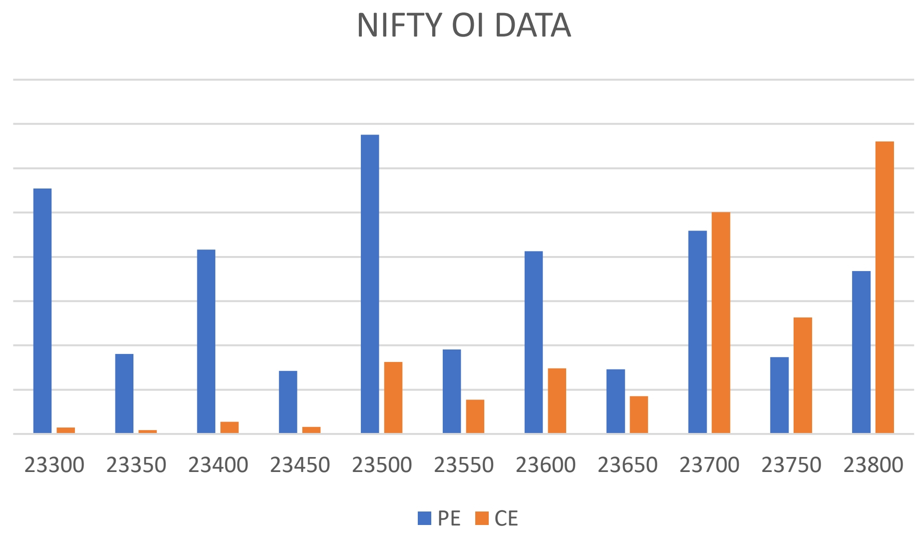
Nifty PCR

- The PCR during the week recorded a high of 1.14 and a low of 0.53, closing at 0.53 compared to 0.98 last week.
- Nifty PCR closed at 0.53, well below its median level of 0.70, it suggests bearish sentiment with relatively higher put writers exiting or increased call writing, indicating downside pressure



Nifty Option Open Interest

- 25000 CE and 24000 CE short buildup indicate strong resistance overhead, with traders adding bearish positions and expecting Nifty to stay below these levels.
- 23000 PE and 23200 PE long buildup shows traders buying puts for downside protection/speculation, signaling expectations of weakness and support concerns near these strikes.



01-06-2026

Weekly Derivative Report

Bonanza

Nifty VIX

- India VIX O: 17.91 , H: 17.91 , L: 14.59 , C: 16.18 ,VIX opened at the week's high, dropped sharply to 14.59, and settled at 16.18, showing that panic cooled significantly after the initial spike.
- Compared with the previous 20–16 range, the close near 16 indicates reduced fear and improving market confidence, although volatility expectations remain elevated enough to support larger-than-normal index moves.

Nifty Future Open Interest

- Nifty Futures began the week with an open interest (OI) of 1,16,07,895 contracts.
- The Index started the series in this week with an OI of 1,16,07,895 and currently stands at 1,72,05,565 reflecting a 48% Increase in OI

Weekly Derivative Report

Bonanza

FII's Index Future

- FII index future long positions declined from 51,190 to 31,724, registering a fall of 38.03%, while short positions decreased from 266,167 to 233,033, down by 12.45%. As long unwinding was significantly higher than short covering, FIIs maintained a bearish stance despite a reduction in overall exposure. Net short positions narrowed from -214,977 to -201,309, improving by 6.36%.
- Whereas LSR declined from 0.19 to 0.14, down by 26.32%, indicating a substantial reduction in bullish exposure relative to shorts. This suggests FIIs remain cautious on the index and continue to hold a predominantly bearish outlook.

FII's Stock Future

- In stock futures, FII long positions declined from 41,99,409 to 40,05,908, reflecting a decrease of 4.61%, while short positions fell from 35,28,303 to 33,59,696, down by 4.78%. Net long exposure reduced from 6,71,106 to 6,46,212, showing a decline of 3.71%.
- While LSR remained stable at 1.19, improving marginally by 0.18%, FIIs continued to maintain a net long bias in stock futures. The simultaneous reduction in longs and shorts indicates position unwinding, but the positive LSR suggests selective bullish positioning in individual stocks remains intact.

Weekly Derivative Report

Bonanza

Weekly Long Build-up

Script	Price (%)	OI (%)
NATIONALUM	5.25%	32.01%
EXIDEIND	10.68%	31.28%
PAYTM	2.28%	27.69%
COALINDIA	0.44%	25.51%
YESBANK	4.26%	24.20%

Weekly Short Build-up

Script	Price (%)	OI (%)
BDL	-15.08%	52.93%
INDIANB	-2.87%	36.90%
FEDERALBNK	-0.80%	36.60%
KAYNES	-1.47%	35.11%
INOXWIND	-4.26%	31.41%

Weekly Short Covering

Script	Price (%)	OI (%)
HYUNDAI	2.82%	-13.12%
POWERINDIA	7.04%	-11.38%
ASTRAL	2.93%	-10.17%
TATAELXSI	1.25%	-7.77%
PREMIERENE	6.79%	-7.21%

Weekly Long Liquidation

Script	Price (%)	OI (%)
RVNL	-7.04%	-10.36%
JUBLFOOD	-1.13%	-8.08%
SRF	-0.28%	-4.16%
TORNTPHARM	-1.95%	-2.40%
MANKIND	-2.95%	-1.07%

01-06-2026

Weekly Derivative Report

Bonanza

Sector Price

01-06-2026

Weekly Derivative Report

SR. TECHNICAL AND DERIVATIVE ANALYST

-KUNAL KAMBLE

KUNAL NALAND KAMBLE

Digitally signed by KUNAL NALAND KAMBLE
DN: cn=KUNAL NALAND KAMBLE c=IN o=Personal ou=Personal
Reason: I am the author of this document
Location:
Date: 2026-06-01 08:19+05:30

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