Weekly Derivative Report

Weekly Derivative Report

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WEEKLY HIGHLIHGTS

Nifty

- Nifty Futures closed at 23,686.6 on FRIDAY, weekly price Increase by 1.00% (234.9) with a -7% decrease in OI in this week, indicating a Short Covering (SC).
- During the week, Nifty recorded a high of 23,719 and a low of 23,105 , settling at 23,686.6 .
- The volatility index VIX traded in a range of 18.44-14.395.

Bank Nifty

- Bank Nifty Futures closed at 56,872.4 on FRIDAY, weekly price Increase by 3.82% (2090.8) with a -3% decrease in OI in this week, indicating a Short Covering(SC) .
- During the week, Bank Nifty recorded a high of 56,926.4 and a low of 54,164, settling at 56,872.4 .

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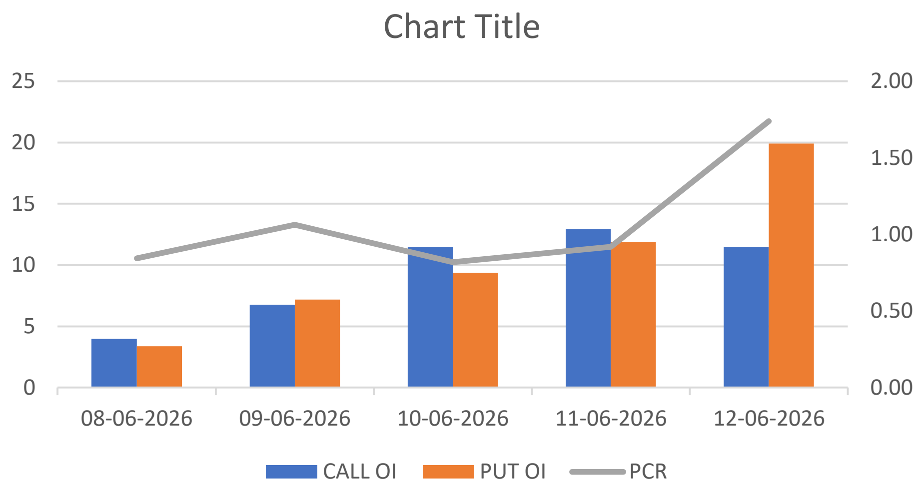
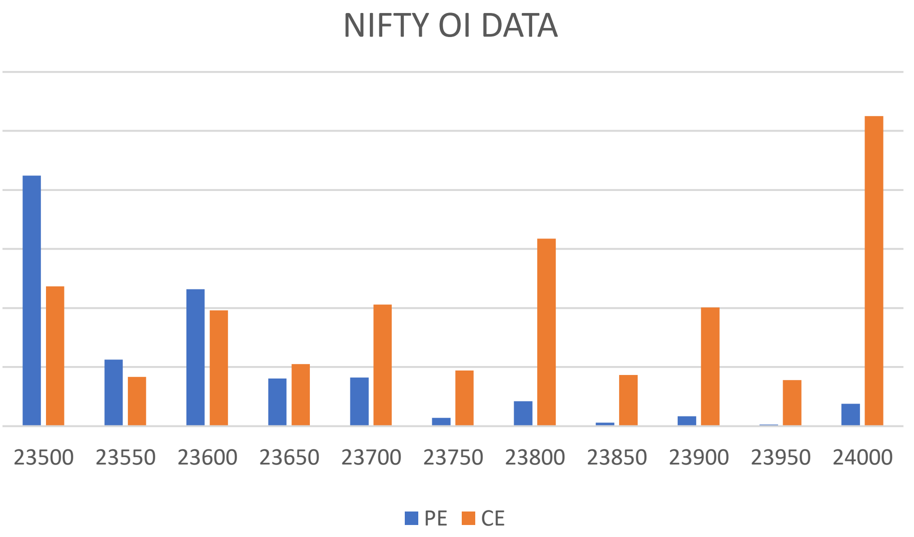
Nifty PCR

- The PCR during the week recorded a high of 1.74 and a low of 0.82, closing at 1.74 compared to 0.98 last week.
- The Put-Call Ratio (PCR) surged from 0.98 to 1.74 during the week, hitting a high of 1.74 and low of 0.82, indicating a strong shift toward bullish sentiment by the close.



Nifty Option Open Interest

- The highest OI at 24,000 CE with long buildup highlights strong bullish participation, indicating traders are building fresh long positions at this strike. Additionally, short covering at 24,500 CE reflects unwinding of bearish bets, further supporting the positive outlook and reducing resistance pressure at higher levels. On the PE side, short buildup at 22,500 and 23,000 strikes suggests active put writing, reinforcing bullish sentiment and establishing 22,500–23,000 as a strong support zone, while 24,000–24,500 remains the immediate upside target range.



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Nifty VIX

- India VIX declined sharply during the week, recording a high of 18.44 and a low of 13.39 before settling at 14.72, breaking below the 16–20 range that had contained volatility for the past several weeks. Trading below its 20, 50, 100, and 200-day EMAs and forming a bearish weekly candle, the index signals further cooling in volatility, which remains supportive for the ongoing equity market rally.

Nifty Future Open Interest

- Nifty Futures began the week with an open interest (OI) of 1,95,81,575 contracts.
- The Index started the series in this week with an OI of 1,95,81,575 and currently stands at 1,82,00,000 reflecting a 7% decrease in OI

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FII's Index Future

- FII index future long positions increased from 24,810 to 39,971, registering a rise of 61.11%, while short positions declined from 302,424 to 283,594, reflecting a decrease of 6.23%. As fresh long additions coincided with short covering, net short positions narrowed from -277,614 to -243,623, reducing bearish exposure by 12.24%.
- Whereas the LSR improved from 0.08 to 0.14, up by 75.00%, indicating strengthening bullish participation and a notable reduction in bearish positioning. The sharp rise in long exposure along with unwinding of shorts suggests FIIs have turned relatively constructive on the index.

FII's Stock Future

- In stock futures, FII long positions increased from 40,16,575 to 41,22,991, reflecting a rise of 2.65%, while short positions edged up from 33,16,826 to 33,39,091, increasing by 0.67%. Net long exposure improved from 6,99,749 to 7,83,900, showing a gain of 12.03%.
- While the LSR improved from 1.21 to 1.23, up by 1.65%, FIIs continued to maintain a positive bias in stock futures. The stronger addition in long positions relative to shorts indicates fresh accumulation and growing confidence in individual stocks, reflecting a constructive outlook in the broader market.

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Weekly Long Build-up

Script	Price (%)	OI (%)
NUVAMA	3.68%	17.83%
RADICO	2.03%	16.47%
GVT&D	4.30%	16.06%
APOLLOHOSP	1.69%	16.01%
DALBHARAT	0.16%	15.04%

Weekly Short Build-up

Script	Price (%)	OI (%)
SIEMENS	-1.04%	11.68%
HINDALCO	-3.55%	10.93%
POWERINDIA	-1.73%	9.01%
TATASTEEL	-0.49%	8.46%
AMBER	-4.23%	7.30%

Weekly Short Covering

Script	Price (%)	OI (%)
GODFRYPHLP	5.23%	-17.49%
ICICIBANK	6.41%	-16.28%
FEDERALBNK	3.50%	-14.59%
SBIN	3.55%	-12.11%
BPCL	5.69%	-11.60%

Weekly Long Liquidation

Script	Price (%)	OI (%)
HDFCLIFE	-1.19%	-6.78%
PREMIERENE	-5.00%	-3.89%
KALYANKJIL	-2.35%	-3.35%
HAL	-0.70%	-3.18%
TATACONSUM	-0.57%	-2.95%

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Sector Price

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SR. TECHNICAL AND DERIVATIVE ANALYST

-KUNAL KAMBLE

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