Weekly Derivative Report

Weekly Derivative Report

Bonanza

WEEKLY HIGHLIHGTS

Nifty

- Nifty Futures closed at 24,655 on FRIDAY, weekly price increase by 0.83% (202.4) with a 1% increase in OI in this week, indicating a Long Buildup(LB).
- During the week, Nifty recorded a high of 24,758.3 and a low of 24,500 , settling at 24,655.
- The volatility index VIX traded in a range of 10.09-12.67

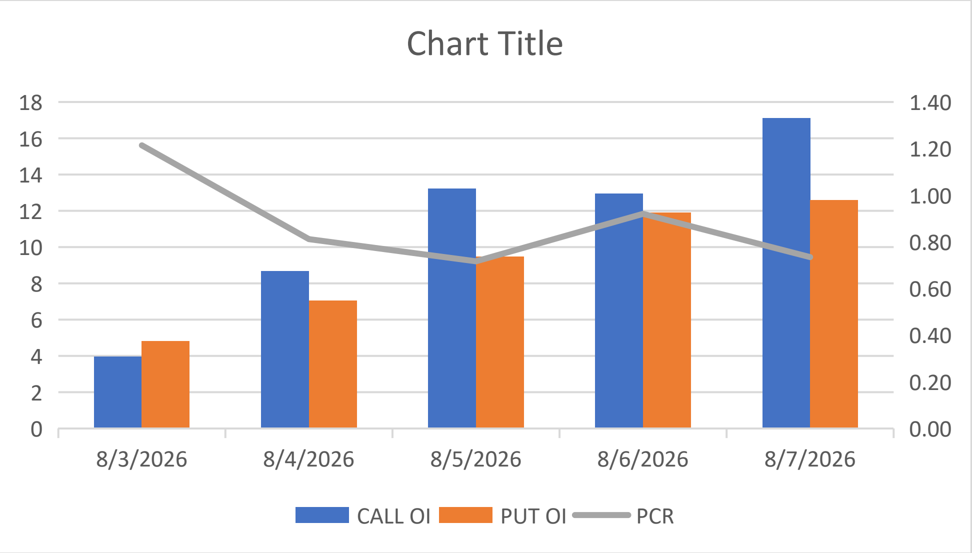
Bank Nifty

- Bank Nifty Futures closed at 58,020.2 on FRIDAY, weekly price increase by 1.04% (595) with a -1% decrease in OI in this week, indicating a Short Covering(SC) .
- During the week, Bank Nifty recorded a high of 58,212 and a low of 57,581, settling at 58,020.2

Weekly Derivative Report

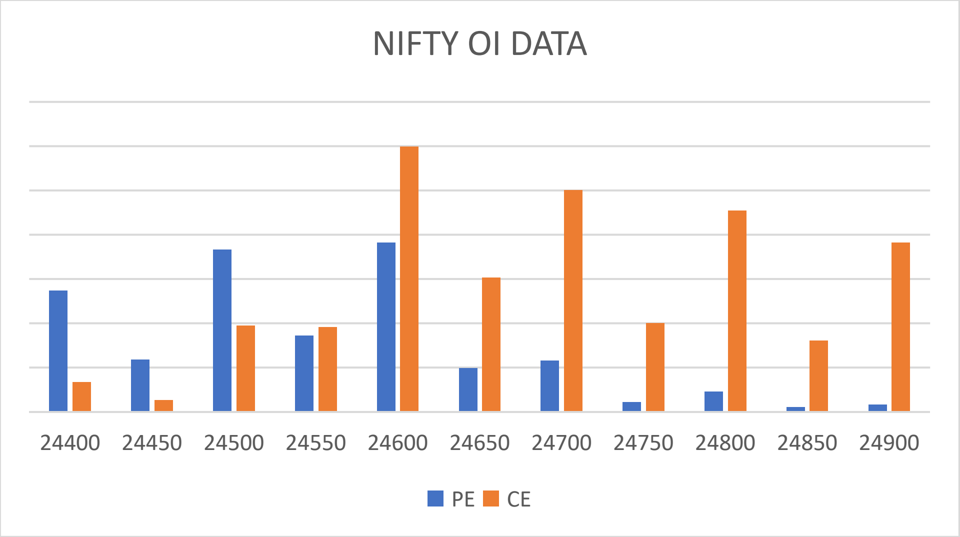
Nifty PCR

- The Put-Call Ratio (PCR) opened the week at 1.21, moved between a high of 1.21 and a low of 0.72, and settled at 0.73. The median PCR for the week stood at 0.81, indicating a cautious to mildly bearish positioning, with relatively stronger call activity compared with put activity and weaker bullish sentiment toward the end of the week.



Nifty Option Open Interest

- The 24,600 CE and 25,000 CE strikes witnessed short buildup, indicating fresh bearish positions and strengthening resistance at higher levels. On the Put side, the 24,000 PE recorded the highest OI with short buildup, suggesting support around 24,000. Overall, the positioning indicates 24,000 as support and 24,600–25,000 as the key resistance zone.



10-08-2026

Weekly Derivative Report

Bonanza

Nifty VIX

- India VIX witnessed a moderately volatile week, opening at 11.75, recording a high of 12.67 and a low of 10.10, before settling at 12.16, up 3.42% for the week. The rise in VIX indicates a slight increase in market volatility and cautious investor sentiment, which may keep the broader market under pressure in the near term.

Nifty Future Open Interest

- Nifty Futures began the week with an open interest (OI) of 1,18,96,885 contracts.
- The Index started the series in this week with an OI of 1,18,96,885 and currently stands at 1,20,48,595 reflecting a 1% Increase in OI

Weekly Derivative Report

Bonanza

FII's Index Future

- FII index future long positions declined from 26,545 to 26,129, registering a fall of 1.57%, while short positions declined from 177,361 to 176,187, down by 0.66%. As long positions declined at a faster pace than shorts, net short positions narrowed marginally from -150,816 to -150,058, reflecting a 0.50% reduction in net bearish exposure. Meanwhile, the LSR declined from 0.15 to 0.15, indicating that FIIs continued to maintain a strong net short stance in index futures, reflecting a cautious to bearish outlook on the broader market.

FII's Stock Future

- In stock futures, FII long positions increased from 3,495,859 to 3,518,604, registering a rise of 0.65%, while short positions also increased from 2,852,633 to 2,885,070, up by 1.14%. As short positions increased at a faster pace than longs, net long exposure declined from 643,226 to 633,534, reflecting a 1.51% decrease.
- The LSR declined from 1.23 to 1.22, indicating a marginal weakening in the bullish bias, while FIIs continued to maintain a net long position in stock futures.

Weekly Derivative Report

Bonanza

Weekly Long Build-up

Script	Price (%)	OI (%)
LTM	0.62%	19.67%
MCX	0.78%	17.82%
SONACOMS	5.32%	17.56%
VEDL	4.36%	17.09%
JUBLFOOD	2.10%	17.03%

Weekly Short Build-up

Script	Price (%)	OI (%)
LICI	-7.37%	64.22%
BLUESTARCO	-13.91%	35.42%
IREDA	-5.09%	24.15%
POWERGRID	-5.02%	16.22%
BSE	-2.82%	13.96%

Weekly Short Covering

Script	Price (%)	OI (%)
KEI	10.35%	-17.86%
TVSMOTOR	2.27%	-15.21%
PIDILITIND	1.06%	-14.80%
HYUNDAI	1.39%	-11.18%
NATIONALUM	4.40%	-9.94%

Weekly Long Liquidation

Script	Price (%)	OI (%)
SBILIFE	-2.66%	-12.01%
MOTILALOFS	-0.08%	-10.26%
BAJAJFINSV	-3.74%	-9.88%
HAVELLS	-0.41%	-8.66%
GVT&D	-0.09%	-8.00%

10-08-2026

Weekly Derivative Report

Sector Price

10-08-2026

Weekly Derivative Report

Bonanza

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: 2026-08-10 08:22+05:30

SR. TECHNICAL AND DERIVATIVE ANALYST

-KUNAL KAMBLE

Disclosure:

M/s. Bonanza Portfolio Ltd hereby declares that the views expressed in this report accurately reflect its viewpoint with respect to the subject 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 the preparation of this report or their relatives: (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. (d) have not received any compensation for products or services other than investment banking, merchant banking, or brokerage services from the subject company in the past twelve months; (e) have not received any compensation or other benefits from the subject company or any third party in connection with this report; (f) have not served as an officer, director, or employee of the subject company; (g) are not engaged in market-making activity for the subject company; (h) are not engaged in the use of artificial intelligence. M/s. Bonanza Portfolio Ltd is a registered Research Analyst under the SEBI (Research Analyst) Regulations, 2014. The registration number is INH100001666, and the research analysts engaged in preparing reports are qualified as per the provisions of the regulations.

Disclaimer:

This research report has been published by M/s. Bonanza Portfolio Ltd and is meant solely for the use of the recipient and is not for circulation. This document is for information purposes only, and the information, opinions, and views are not meant to serve as a professional investment guide for the readers. Reasonable care has been taken to ensure that the information given is believed to be fair and correct at the time, and the opinions based there upon are reasonable. However, 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 any individual, it 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 to 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 basis for any market transaction; however, this data represents one of the supporting documents among other market risk criteria. Market participants should be aware of the risks involved in using this information as the sole source for any market-related activity.

“Investments in securities markets are subject to market risks. Read all the related documents carefully before investing.”

“Registration granted by SEBI, membership of BSE, and certification from NISM in no way guarantee the performance of the intermediary or provide any assurance of returns to investors.”

The distribution of this report in certain jurisdictions may be restricted by law, and persons in whose custody this report comes should observe any such restrictions. The disclosures of interest statements included in this analysis are provided solely to improve transparency and should not be treated as an 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, or reliability of such information, opinions, or 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 reports may differ between M/s. Bonanza Portfolio Ltd Research Analysts and other entities on account of differences in personal judgment and time horizons for which recommendations are made. The research entity has not been engaged in market-making activity for the subject company. The research analyst has not served as an officer, director, or employee of the subject company and has not received any compensation or benefits from the subject company or any third party in connection with this research report.

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