

# Weekly Derivative Report

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## WEEKLY HIGHLIGHTS

### 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**.

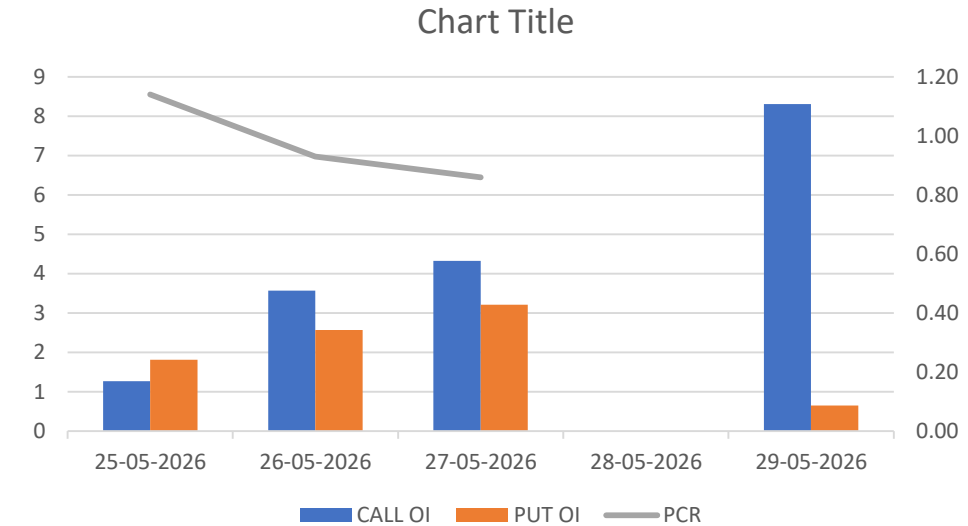
### Bank Nifty

- 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 .

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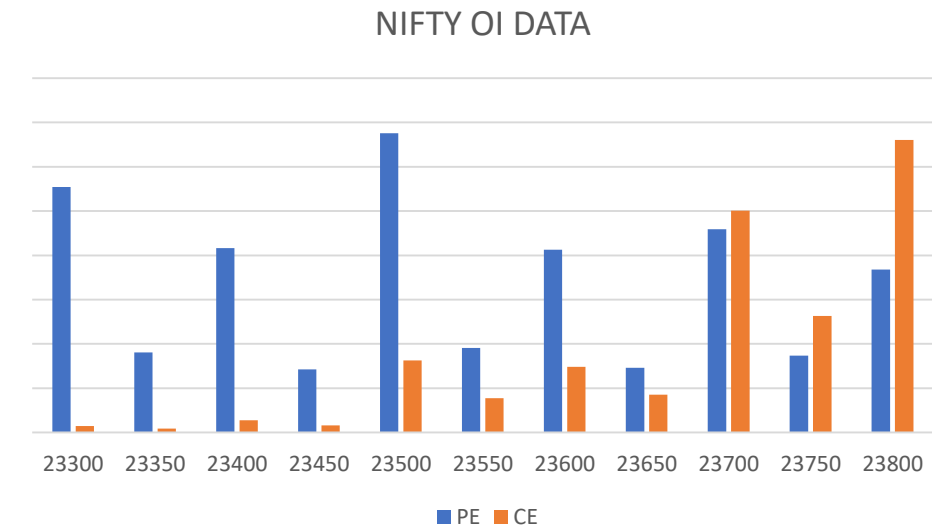
## Nifty PCR

- 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.



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## 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**

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## 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.

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## 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%  |



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## Sector Price



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**SR. TECHNICAL AND DERIVATIVE ANALYST**

**-KUNAL KAMBLE**

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