Weekly Derivative Report

Weekly Derivative Report

WEEKLY HIGHLIHGTS

Nifty

- Nifty Futures closed at 24,048.1 on FRIDAY, weekly price decrease by -1.21% (-293.8) with a 7% Increase in OI in this week, indicating a Short Build-up(SB)
- During the week, Nifty recorded a high of 24,319 and a low of 23,940, settling at 24,048.1 .
- The volatility index VIX traded in a range of 9.25-12.12

Bank Nifty

- Bank Nifty Futures closed at 57,774.8 on FRIDAY, weekly price decrease by -0.15% (-84.2) with a 2.02% Increase in OI in this week, indicating a Short Build-up(SB)
- During the week, Bank Nifty recorded a high of 58,101 and a low of 57,211, settling at 57,774.8 .

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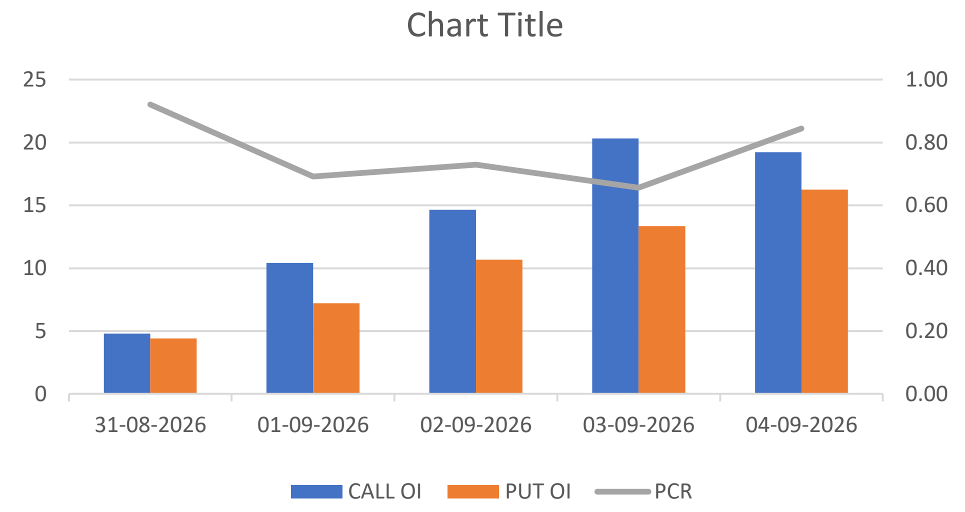
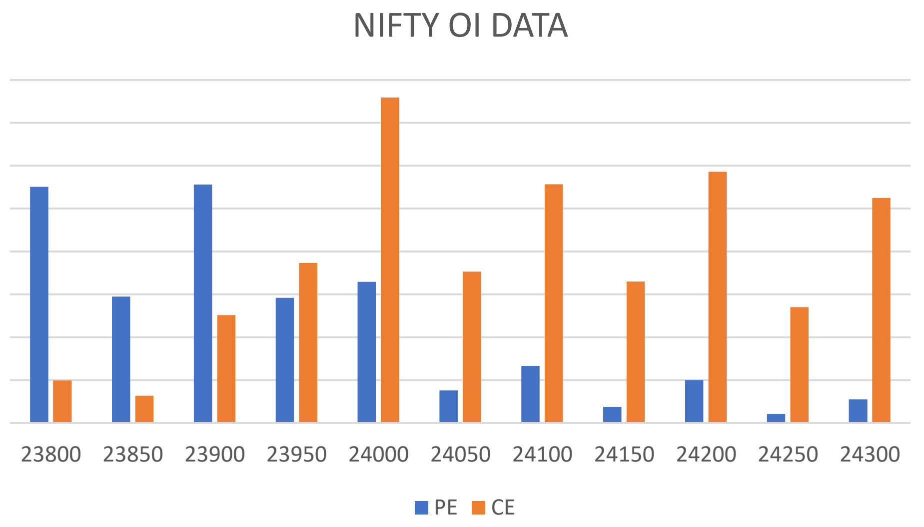
Nifty PCR

- The Put-Call Ratio (PCR) during the week moved from a high of 0.92 to a low of 0.66, before closing at 0.84, compared with the previous week's close of 0.91.
- The Put-Call Ratio (PCR) opened at 0.92, moved between a high of 0.92 and a low of 0.66, and settled at 0.84, lower than the previous week's close of 0.91. The median PCR for the week stood at 0.73, indicating broadly bearish positioning, as the ratio remained below 1 throughout the week, reflecting relatively stronger call-side positioning.



Nifty Option Open Interest

- The highest Call Open Interest was observed at the 24000 CE strike, which recorded long liquidation, indicating unwinding of long positions and suggesting weak resistance around this strike. The 25000 CE strike also witnessed long liquidation, indicating reduced bullish positioning on the Call side.
- On the Put side, the 23000 PE and 23900 PE strikes recorded short buildup, indicating fresh put writing and support creation at these levels. Overall, the positioning suggests 23000–23900 as the immediate support zone, while 24000–25000 is likely to act as the key resistance range.



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Nifty VIX

- India VIX recorded a high of 12.12 and a low of 9.25 before settling at 10.68, unchanged from the week's open. The index continues to trade below its key moving averages in the 13.38–14.19 zone, indicating subdued volatility. The RSI stands at 39.24, remaining below the neutral 50 mark and reflecting weak momentum. Overall, the weekly structure remains soft, with 8.76 as an important support level, while a sustained move above 13.38–14.19 could signal a pickup in volatility.

Nifty Future Open Interest

- Nifty Futures began the week with an open interest (OI) of 1,57,28,505 contracts.
- The Index started the series in this week with an OI of 1,57,28,505 and currently stands at 1,68,14,460 reflecting a 7% Increase in OI (+10,85,955)

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FII's Index Future

- FII index future long positions increased from 24,195 to 33,689, registering a rise of 39.24%, while short positions also increased from 2,33,510 to 2,69,527, up by 15.43%. Despite the addition of longs, the higher short exposure caused net short positions to widen from -2,09,315 to -2,35,838, increasing bearish exposure by 12.67%.
- Whereas LSR improved from 0.10 to 0.12, up by 20.00%, indicating some long addition; however, the overall positioning remains bearish as shorts continue to significantly outweigh longs.

FII's Stock Future

- In stock futures, FII long positions increased marginally from 34,60,600 to 34,62,494, up by 0.05%, while short positions declined from 28,96,720 to 28,32,351, down by 2.22%. As a result, net long exposure improved from 5,63,880 to 6,30,143, showing a gain of 11.75%.
- While LSR improved from 1.19 to 1.22, up by 2.52%, the rise in net long exposure was primarily supported by short covering, indicating a constructive bias in stock futures with FIIs maintaining a net bullish position.

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Weekly Long Build-up

Script	Price (%)	OI (%)
MAHABANK	3.98%	48.97%
APLAPOLLO	1.03%	17.45%
SHREECEM	1.18%	15.68%
LTF	1.49%	7.33%
OIL	0.90%	6.16%

Weekly Short Build-up

Script	Price (%)	OI (%)
ATHERENERG	-3.75%	64.27%
SWIGGY	-0.25%	31.63%
HAVELLS	-6.27%	29.73%
KEI	-14.09%	20.74%
POLYCAB	-10.32%	19.40%

Weekly Short Covering

Script	Price (%)	OI (%)
SAIL	0.87%	-17.51%
LICHSGFIN	5.41%	-10.61%
ETERNAL	0.05%	-10.13%
ONGC	0.84%	-8.79%
ADANIPORTS	3.37%	-8.67%

Weekly Long Liquidation

Script	Price (%)	OI (%)
GRASIM	-0.30%	-9.37%
LT	-1.45%	-8.55%
CAMS	-5.36%	-8.40%
BAJAJFINSV	-1.21%	-7.96%
MFSL	-1.66%	-7.90%

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Sector Price

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SR. TECHNICAL AND DERIVATIVE ANALYST

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