



# Weekly Derivative Report

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## WEEKLY HIGHLIGHTS

### Nifty

- Nifty Futures closed at 24,234.6 on FRIDAY, weekly price **increase** by **0.57%** (136.4) with a **9% increase** in OI in this week, indicating a **Long Build-up (LB)** .
- During the week, Nifty recorded a high of 24,535 and a low of 23,937 , settling at 24,234.6.
- The annualized volatility index VIX **traded in a range of 15.167-18.875**.

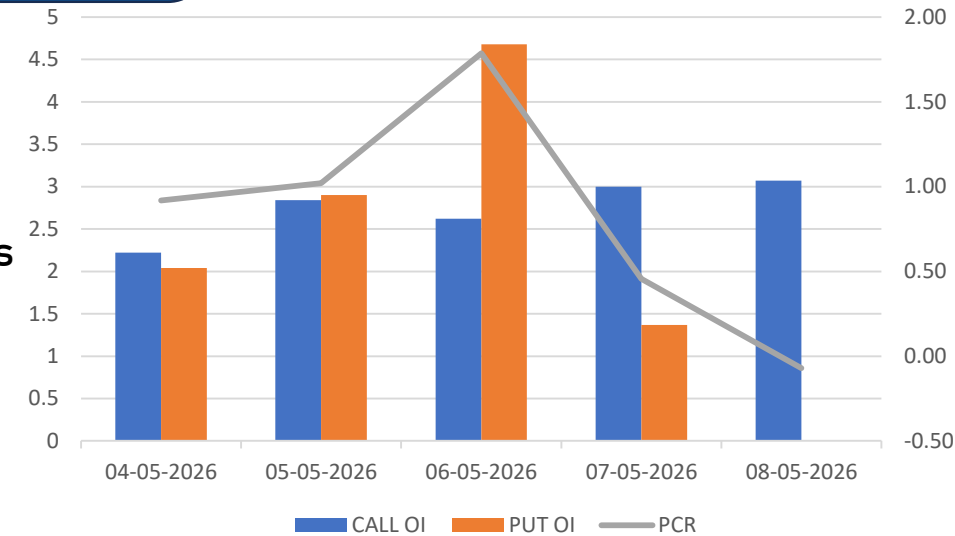
### Bank Nifty

- Bank Nifty Futures closed at 55,515.8 on FRIDAY, weekly price **increase** by **0.58%** (320.6) with a **10% increase** in OI in this week, indicating a **Long Build-up (LB)** .
- During the week, Bank Nifty recorded a high of 56,590 and a low of 54,430 , settling at 55,515.8 .

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## Nifty PCR

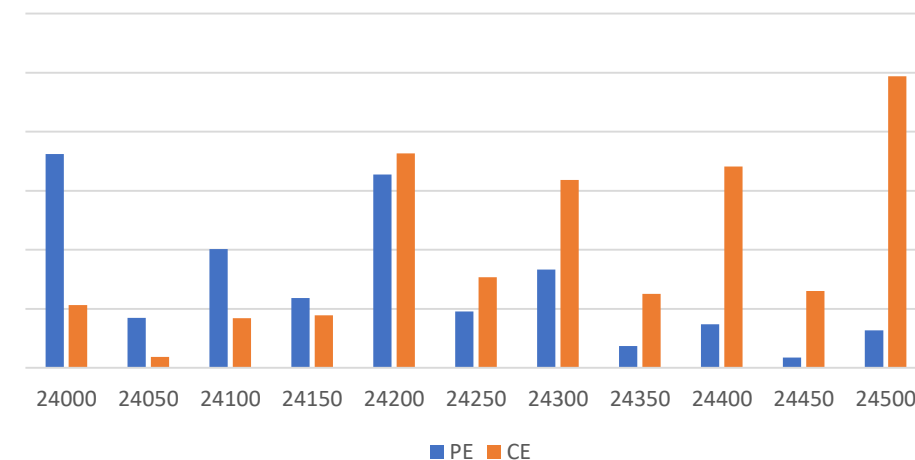
- The PCR during the week recorded a high of 1.18 and a low of 0.62, closing at 0.80 compared to 0.87 last week.
- The PCR is **Below the median line** of 0.898, the PCR of 0.80 indicates call sellers are heavy on put sellers.



## Nifty Option Open Interest

- In Nifty options, the highest open interest on the Call side is concentrated at the 24,500 and 25,500 strikes, where **short buildup** has been observed. On the Put side, **short buildup** is visible at the 23,500 and 23,000 strikes.
- This positioning suggests that the 24,500–25,500 zone is likely to act as a **resistance** area, while the 23,000–23,500 range may provide near-term **support** for Nifty.

## NIFTY OI DATA



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## Nifty VIX

- India VIX opened at 18.46 at the start of the week, touched a high of 18.88 and a low of 15.17 during the week, and finally settled at 16.84.
- India VIX has remained within the 16–20 range over the past three weeks, indicating the absence of any major volatility in the market during this period.
- A sustained move above the 20 level in India VIX could lead to higher volatility, with levels of 23–24 likely to be seen, while a break below 16 may drag the VIX towards the 13–14 zone.

## Nifty Future Open Interest

- Nifty Futures began the week with an open interest (OI) of 1,56,91,520 contracts.
- The Index started the series in this week with an OI of 1,56,91,520 and currently stands at 1,70,79,075 reflecting a **9% increase in OI**

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## FII's Index Future

- FII index futures data indicates that at the start of the period, long positions stood at 29,308 and short positions at 221,880, resulting in a net short position of -192,572 contracts. By the end of the period, long positions increased to 34,616 (+18.11%), while short positions also rose to 244,728 (+10.30%), leading to a higher net short position of -210,112 contracts (-9.11%).
- The long-short ratio improved slightly from 0.13 to 0.14, marking a change of approximately +7.69%, indicating that FIIs continued to maintain a bearish stance, despite a marginal increase in long exposure during the period.

## FII's Stock Future

- Stock futures data indicates that at the start of the period, long positions stood at 4,044,445 and short positions at 3,238,607, resulting in a net long position of +805,838 contracts. By the end of the period, long positions marginally declined to 4,042,221 (-0.05%), while short positions increased to 3,359,338 (+3.73%), bringing the net long position down to +682,883 contracts (-15.26%).
- The long-short ratio declined from 1.25 to 1.20, marking a change of approximately -4.00%, indicating a moderation in bullish positioning in stock futures as short exposure increased during the period.

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## Weekly Long Build-up

Script	Price (%)	OI (%)
NUVAMA	16.26%	28.05%
VEDL	0.49%	23.72%
360ONE	4.63%	22.44%
HDFCLIFE	5.27%	20.97%
KALYANKJIL	2.41%	19.73%

## Weekly Short Build-up

Script	Price (%)	OI (%)
KPITTECH	-6.75%	23.78%
HYUNDAI	-1.06%	16.62%
LT	-4.33%	16.58%
BLUESTARCO	-6.24%	16.10%
DIXON	-6.33%	14.57%

## Weekly Short Covering

Script	Price (%)	OI (%)
EXIDEIND	0.72%	-19.42%
M&M	6.55%	-16.24%
ABCAPITAL	4.85%	-15.70%
FORCEMOT	8.67%	-15.50%
KOTAKBANK	2.33%	-12.35%

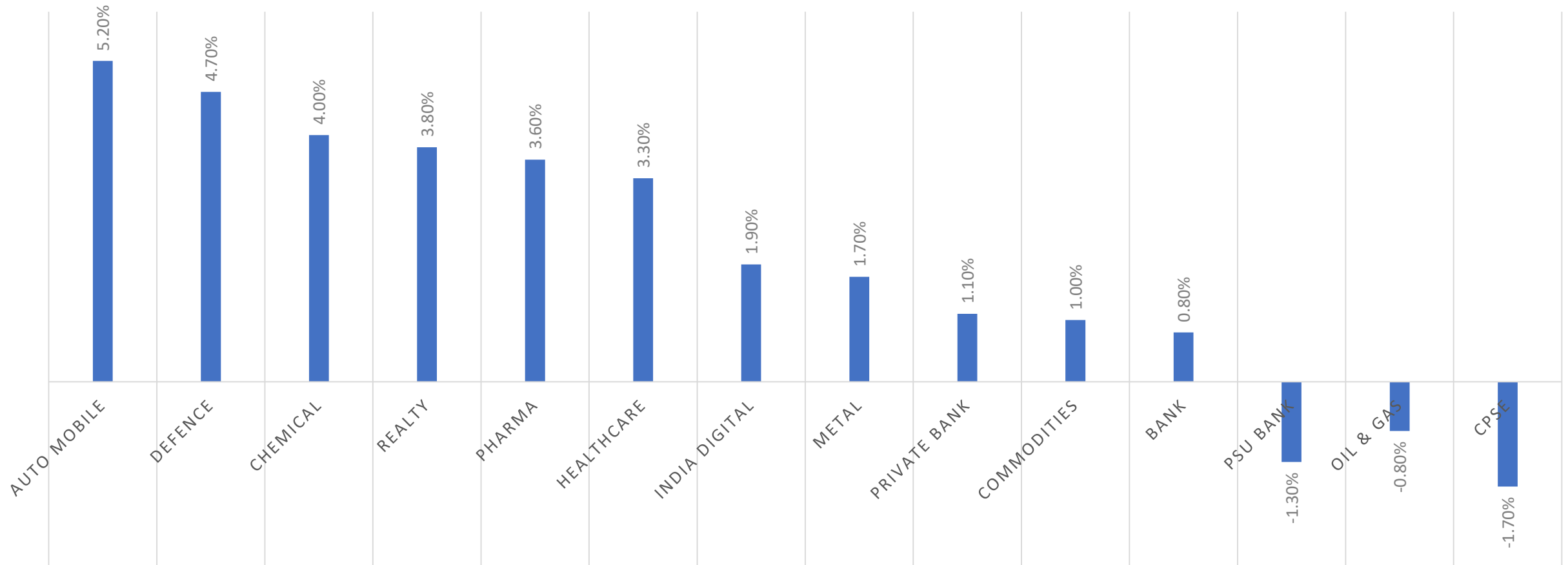
## Weekly Long Liquidation

Script	Price (%)	OI (%)
SAIL	-1.05%	-15.50%
OFSS	-2.75%	-11.87%
EICHERMOT	-0.18%	-9.83%
OIL	-5.22%	-8.56%
JIOFIN	-1.77%	-4.56%

# Weekly Derivative Report

## Sector Price

### PRICE CHANGE %



# Weekly Derivative Report



## SR. TECHNICAL AND DERIVATIVE ANALYST

**-KUNAL KAMBLE**

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