Weekly Derivative Report

Weekly Derivative Report

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WEEKLY HIGHLIHGTS

Nifty

- Nifty Futures closed at 24,241.9 on FRIDAY, weekly price decrease by -0.45% (-110.8) with a 0.03% Increase in OI in this week, indicating a Short Build-up(SB).
- During the week, Nifty recorded a high of 24,565.3 and a low of 23,841.1, settling at 24,241.9 .
- The volatility index VIX traded in a range of 11.05-15.16

Bank Nifty

- Bank Nifty Futures closed at 58,200 on FRIDAY, weekly price decrease by -0.04% (-21) with a -4% decrease in OI in this week, indicating a Long Liquidation(LL) .
- During the week, Bank Nifty recorded a high of 58,690 and a low of 56,704, settling at 58,200 .

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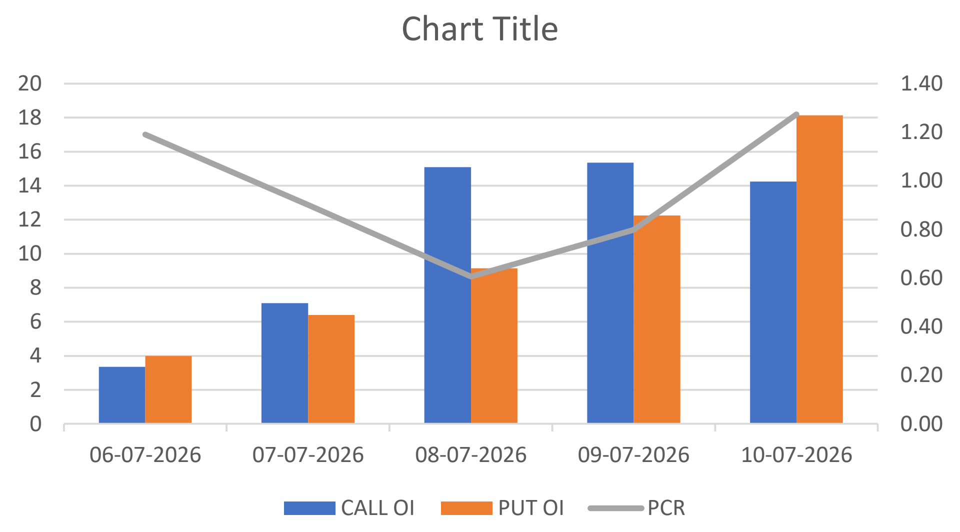
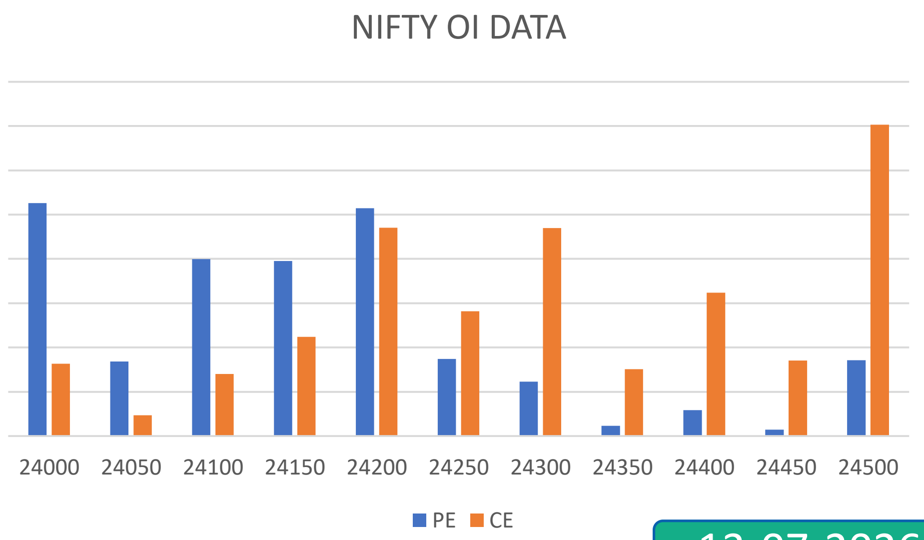
Nifty PCR

- The PCR during the week recorded a high of 1.27 and a low of 0.61, closing at 1.27, compared with 1.14 at the previous week's close.
- The Put-Call Ratio (PCR) opened the week at 1.19, moved between a high of 1.27 and a low of 0.61, and settled at 1.27, higher than the previous week's close of 1.14. The median PCR for the week stood at 0.90, indicating broadly neutral positioning with a slight bullish bias despite notable intra-week fluctuations.



Nifty Option Open Interest

- The highest Call Open Interest at the 24,500 CE strike with long buildup indicates significant call accumulation, while the 24,200 CE strike also witnessed long buildup, highlighting increased activity at higher strike levels. On the Put side, the 24,000 PE and 23,000 PE strikes recorded short buildup (put writing), indicating fresh support creation as traders added put positions at these levels. Overall, the positioning suggests 24,000–23,000 as the immediate support zone, while 24,200–24,500 is likely to act as the key resistance range.



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Nifty VIX

- India VIX witnessed a volatile week, recording a high of 15.16 and a low of 11.06 before settling at 12.25, compared to the week's opening level of 11.80. The rise in VIX reflects a modest increase in market volatility during the week; however, the index continues to trade at relatively low levels, indicating that overall risk perception remains contained and the broader market sentiment continues to be supportive for equities.

Nifty Future Open Interest

- Nifty Futures began the week with an open interest (OI) of 1,66,29,925 contracts.
- The Index started the series in this week with an OI of 1,66,29,925 and currently stands at 1,66,34,475 reflecting a 0.03% Increase in OI

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FII's Index Future

- FII index future long positions increased from 32,686 to 34,427, registering a rise of 5.33%, while short positions also increased from 273,965 to 289,138, up by 5.54%. As short positions rose marginally faster than longs, net short positions widened from -241,279 to -254,711, reflecting an increase in bearish exposure of 5.57%.
- Meanwhile, the LSR remained broadly unchanged at 0.12 (from 0.12), indicating that FIIs continued to maintain a strong net short stance in index futures despite a modest increase in long participation.

FII's Stock Future

- In stock futures, FII long positions edged lower from 3,856,372 to 3,841,103, reflecting a decline of 0.40%, while short positions fell more sharply from 3,284,328 to 3,202,675, down by 2.49%. As shorts reduced at a faster pace than longs, net long exposure improved from 572,044 to 638,428, registering a gain of 11.61%.
- The LSR improved from 1.17 to 1.20, increasing by 2.56%. The sharper reduction in short positions compared to long positions indicates continued positive bias in stock futures, reflecting selective accumulation and improving confidence in individual stocks.

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Weekly Long Build-up

Script	Price (%)	OI (%)
LODHA	6.78%	26.14%
HDFCLIFE	0.55%	14.04%
PAYTM	9.34%	8.25%
KFINTECH	2.65%	8.17%
ICICIPRULI	5.06%	8.04%

Weekly Short Build-up

Script	Price (%)	OI (%)
COCHINSHIP	-3.62%	26.23%
TORNTPHARM	-14.84%	23.54%
DRREDDY	-9.16%	14.67%
HDFCAMC	-0.23%	10.83%
MAZDOCK	-6.93%	9.88%

Weekly Short Covering

Script	Price (%)	OI (%)
ZYDUSLIFE	1.35%	-172.85%
AMBER	2.10%	-30.24%
TIINDIA	2.27%	-26.59%
BAJAJFINSV	2.36%	-22.13%
PREMIERENE	9.24%	-20.01%

Weekly Long Liquidation

Script	Price (%)	OI (%)
360ONE	-0.53%	-25.94%
RADICO	-0.69%	-23.20%
MAXHEALTH	-2.27%	-18.12%
ASIANPAINT	-2.63%	-17.67%
MARUTI	-4.10%	-16.17%

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Sector Price

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SR. TECHNICAL AND DERIVATIVE ANALYST

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