Weekly Derivative Report

Weekly Derivative Report

Bonanza

WEEKLY HIGHLIHGTS

Nifty

- Nifty Futures closed at 24,449.6 on FRIDAY, weekly price decrease by -0.83% (-205.4) with a 5% Increase in OI in this week, indicating a Short Build-up(SB)
- During the week, Nifty recorded a high of 24,698.8 and a low of 24,363.2, settling at 24,449.6 .
- The volatility index VIX traded in a range of 10.65-12.91

Bank Nifty

- Bank Nifty Futures closed at 57,695.8 on FRIDAY, weekly price decrease by -0.56% (-324.4) with a 1.25% Increase in OI in this week, indicating a Short Build-up(SB)
- During the week, Bank Nifty recorded a high of 58,112.2 and a low of 57,360, settling at 57,695.8 .

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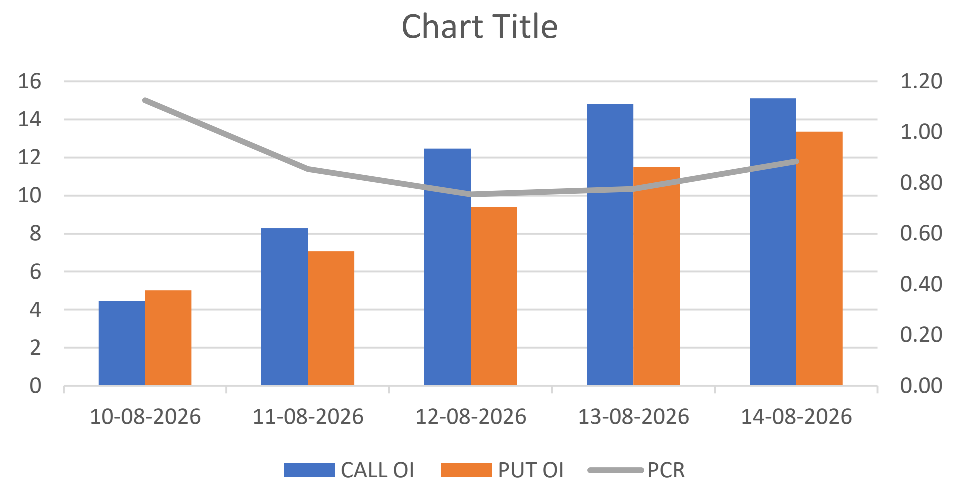
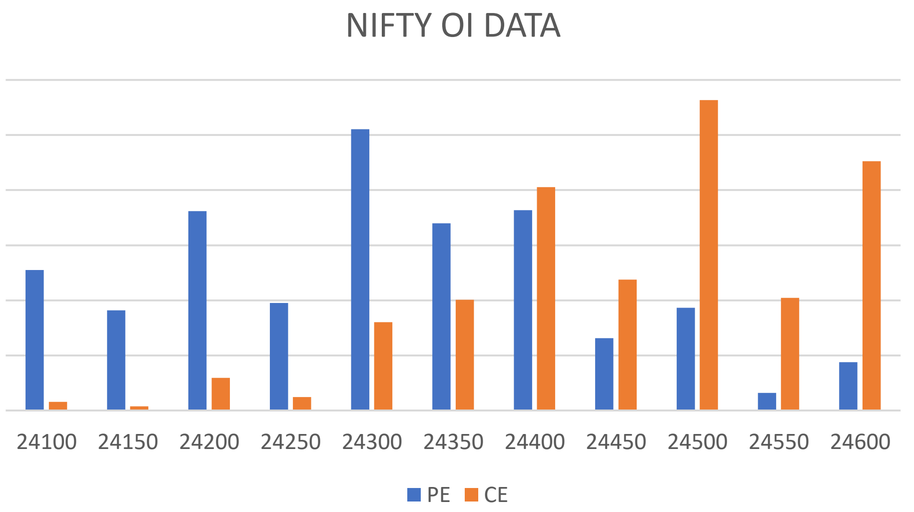
Nifty PCR

- The Put-Call Ratio (PCR) during the week moved from a high of 1.13 to a low of 0.75, before closing at 0.88 on 14-08-2026, compared with the previous week's close of 0.99.
- The Put-Call Ratio (PCR) opened the week at 1.13, moved between a high of 1.13 and a low of 0.75, and settled at 0.88, lower than the previous week's close of 0.99. The median PCR for the week stood at 0.85, indicating broadly neutral positioning with a slight bearish bias, as the ratio remained below 1 for most of the week.



Nifty Option Open Interest

- The highest Call Open Interest was observed at the 25,000 CE strike, which recorded long liquidation, indicating unwinding of existing long call positions at this level. The 24,500 CE strike witnessed short buildup, suggesting fresh call writing and increased resistance around this strike.
- On the Put side, the 24,000 PE and 24,300 PE strikes recorded short buildup, indicating fresh put writing and support creation at these levels. Overall, the positioning suggests 24,000–24,300 as the immediate support zone, while 24,500–25,000 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 12.92 and a low of 10.65 before settling at 11.31, compared with the week's opening level of 12.16. The decline in VIX reflects receding market volatility, with the index continuing to trade below its key moving averages and remaining well below the elevated levels seen earlier in the year. Overall, the VIX structure indicates that volatility remains contained, which continues to provide a supportive backdrop for equities.

Nifty Future Open Interest

- Nifty Futures began the week with an open interest (OI) of 1,21,20,095 contracts.
- The Index started the series in this week with an OI of 1,21,20,095 and currently stands at 1,27,31,485 reflecting a 5% Increase in OI (6,11,390)

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FII's Index Future

- FII index future long positions declined marginally from 25,556 to 25,537, registering a fall of 0.07%, while short positions increased from 177,719 to 202,235, up by 13.79%. As short positions increased sharply while longs remained broadly unchanged, net short positions widened from -152,163 to -176,698, reflecting an increase in bearish exposure of 16.12%.
- Meanwhile, the LSR declined from 0.14 to 0.13, indicating that FIIs further strengthened their net short stance in index futures, with the sharp rise in short positions pointing to increased bearish positioning.

FII's Stock Future

- In stock futures, FII long positions increased from 3,515,936 to 3,535,257, reflecting a rise of 0.55%, while short positions also increased from 2,888,986 to 2,910,988, up by 0.76%. As short positions increased slightly faster than longs, net long exposure declined from 626,950 to 624,269, registering a fall of 0.43%.
- The LSR declined marginally from 1.22 to 1.21, indicating that FIIs continued to maintain a net long bias in stock futures, although the marginal decline in the ratio suggests a slight moderation in the bullish positioning.

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Weekly Long Build-up

Script	Price (%)	OI (%)
APLAPOLLO	4.13%	22.98%
JUBLFOOD	2.95%	18.11%
HAL	1.94%	11.73%
MFSL	3.22%	9.09%
DRREDDY	2.73%	7.15%

Weekly Short Build-up

Script	Price (%)	OI (%)
GODREJCP	-9.71%	27.22%
PIIND	-10.19%	25.26%
PAGEIND	-4.30%	17.37%
MAXHEALTH	-5.05%	17.33%
BSE	-5.01%	12.61%

Weekly Short Covering

Script	Price (%)	OI (%)
DIVISLAB	2.50%	-15.88%
MCX	5.45%	-15.23%
OIL	3.31%	-14.01%
PIDILITIND	1.43%	-11.92%
MARICO	0.61%	-10.36%

Weekly Long Liquidation

Script	Price (%)	OI (%)
HEROMOTOCO	-1.20%	-19.41%
HYUNDAI	-1.05%	-12.72%
RECLTD	-1.83%	-11.88%
COCHINSHIP	-0.49%	-9.16%
MARUTI	-1.39%	-8.82%

17-08-2026

Weekly Derivative Report

Sector Price

17-08-2026

Weekly Derivative Report

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