



# Weekly Derivative Report

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## WEEKLY HIGHLIGHTS

### Nifty

- Nifty Futures closed at 23,643.9 on FRIDAY, weekly price **decrease** by **-2.44% (-590.7)** with a **-4% decrease** in OI in this week, indicating a **long liquidation(LL)**.
- During the week, Nifty recorded a high of 24,043 and a low of 23,937 , settling at 23,643.9 .
- The volatility index VIX **traded in a range of 20.13-16.84**.

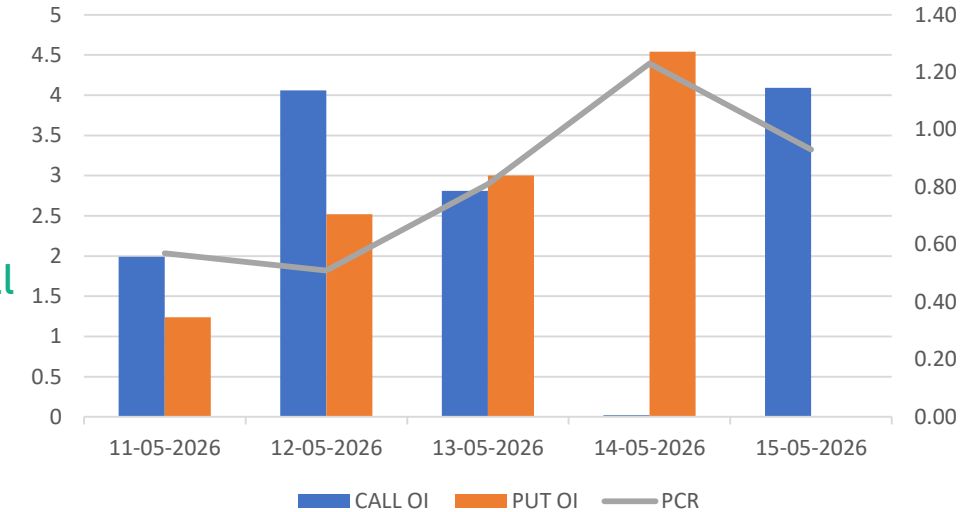
### Bank Nifty

- Bank Nifty Futures closed at 53,842.4 on FRIDAY, weekly price **decrease** by **-3.01% (-1673.4)** with a **-5% decrease** in OI in this week, indicating a **long liquidation(LL)**.
- During the week, Bank Nifty recorded a high of 55,184.8 and a low of 53,260.2 , settling at 53,842.4 .

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## Nifty PCR

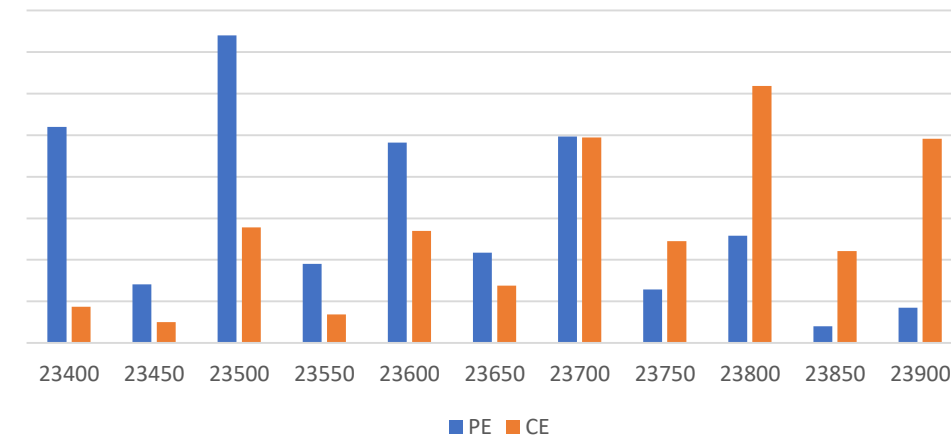
- The PCR during the week recorded a high of 1.23 and a low of 0.51, closing at 0.93 compared to 0.8 last week.
- Current PCR at 0.93 is above the median level of 0.81, indicating improving sentiment with stronger put writing support, though PCR remaining below 1 still suggests cautious market positioning.



## Nifty Option Open Interest

- In Nifty weekly options, the highest open interest on the Call side is concentrated at the 24,500 and 24,000 strikes, where short buildup has been observed. On the Put side, short buildup is visible at the 23,000 strike, while long liquidation is seen at the 22,000 strike.
- This positioning suggests that the 24,000–24,500 zone is likely to act as a **resistance** area, while the 23,000 level may provide near-term **support** for Nifty.

NIFTY OI DATA



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## Nifty VIX

- India VIX opened at 16.84 at the start of the week, touched a high of 20.13 and a low of 16.84 during the week, and finally settled at 18.79.
- India VIX has remained within the 16–20 range over the past five 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 1,77,71,715 contracts.
- The Index started the series in this week with an OI of 1,77,71,715 and currently stands at 1,70,40,140 reflecting a **-4% decrease 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 33,374 and short positions at 254,343, resulting in a net short position of -220,969 contracts. By the end of the period, long positions increased to 35,826 (+7.35%), while short positions declined slightly to 252,333 (-0.79%), leading to a reduced net short position of -216,507 contracts (+2.02%).
- The long-short ratio improved from 0.13 to 0.14, marking a change of approximately +7.69%, indicating that FIIs slightly reduced their bearish stance with a modest increase in long exposure during the period.

## FII's Stock Future

- FII stock futures data indicates that at the start of the period, long positions stood at 4,041,777 and short positions at 3,383,122, resulting in a net long position of 658,655 contracts. By the end of the period, long positions increased to 4,149,099 (+2.66%), while short positions also rose to 3,506,968 (+3.66%), leading to a slightly lower net long position of 642,131 contracts (-2.51%).
- The long-short ratio remained stable at 1.19, indicating that FIIs continued to maintain a bullish stance in stock futures, although the faster rise in short positions suggests some increase in hedging or cautious positioning during the period.

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## Weekly Long Build-up

Script	Price (%)	OI (%)
VEDL	9.24%	24.83%
GODFRYPHLP	1.00%	17.02%
BIOCON	9.03%	12.27%
ABCAPITAL	0.95%	11.75%
SOLARINDS	6.35%	11.61%

## Weekly Short Build-up

Script	Price (%)	OI (%)
KAYNES	-40.35%	42.23%
COALINDIA	-0.24%	17.22%
ASHOKLEY	-4.98%	14.60%
NAUKRI	-3.69%	12.15%
MUTHOOTFIN	-4.15%	11.93%

## Weekly Short Covering

Script	Price (%)	OI (%)
SAIL	5.49%	-17.53%
MCX	5.57%	-17.16%
BHARTIARTL	7.15%	-15.79%
PIDILITIND	2.04%	-14.71%
SBIN	0.34%	-13.44%

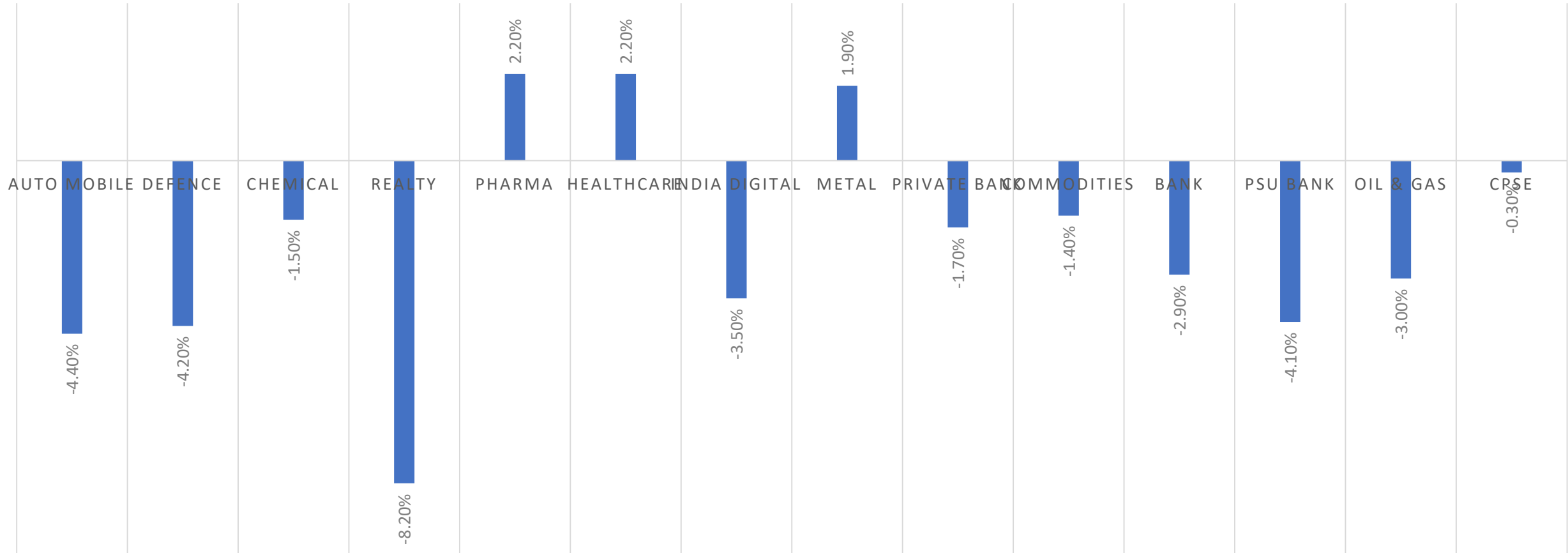
## Weekly Long Liquidation

Script	Price (%)	OI (%)
BDL	-6.13%	-19.23%
GMRAIRPORT	-1.47%	-10.79%
JIOFIN	-3.21%	-10.29%
AXISBANK	-2.16%	-9.22%
BANDHANBNK	-3.70%	-9.01%

# Weekly Derivative Report

## Sector Price

### PRICE CHANGE %



# Weekly Derivative Report



## SR. TECHNICAL AND DERIVATIVE ANALYST

**-KUNAL KAMBLE**

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