Weekly Derivative Report

Weekly Derivative Report

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Nifty

- Nifty Futures closed at 24,286 on FRIDAY, weekly price decrease by -0.67% (-163.6) with a -28% decrease in OI in this week, indicating a Long Liquidation (LL)
- During the week, Nifty recorded a high of 24,436.6 and a low of 24,087.4, settling at 24,286 .
- The volatility index VIX traded in a range of 9.33-11.78

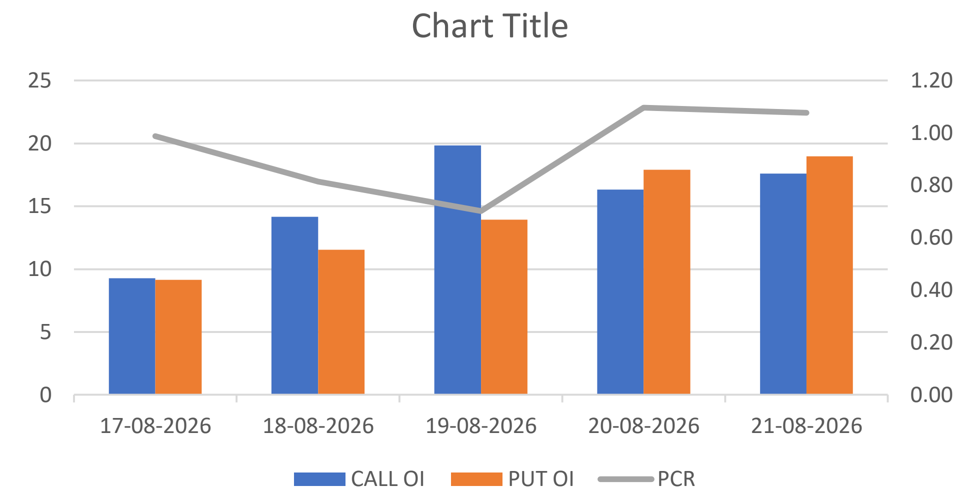
Bank Nifty

- Bank Nifty Futures closed at 57,721.8 on FRIDAY, weekly price Increase by 0.05% (26) with a -31.08% decrease in OI in this week, indicating a Short Build-up(SB)
- During the week, Bank Nifty recorded a high of 57,900.4 and a low of 57,151, settling at 57,721.8 .

Weekly Derivative Report

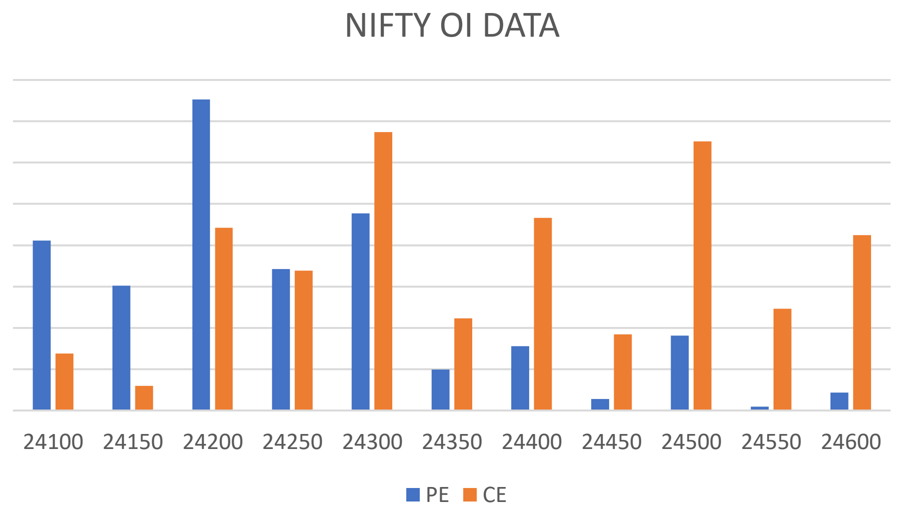
Nifty PCR

- The Put-Call Ratio (PCR) during the week moved from a high of 1.10 to a low of 0.70, before closing at 1.08, compared with the previous week's close of 1.00.
- The Put-Call Ratio (PCR) opened at 0.99, moved between a high of 1.10 and a low of 0.70, and settled at 1.08, higher than the previous week's close of 1.00. The median PCR for the week stood at 0.99, indicating broadly neutral positioning, with sentiment turning relatively more positive as the ratio moved above 1 towards the end of the week.



Nifty Option Open Interest

- The highest Call Open Interest was observed at the 24,300 CE strike, which recorded short buildup, indicating fresh call writing and suggesting resistance around this strike. The 24,500 CE strike also witnessed short buildup, reinforcing the resistance zone around 24,300–24,500.
- On the Put side, the 24,000 PE and 24,200 PE strikes recorded short buildup, indicating fresh put writing and support creation at these levels. Overall, the positioning suggests 24,000–24,200 as the immediate support zone, while 24,300–24,500 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 11.79 and a low of 9.33 before settling at 11.20, compared with the week's opening level of 11.31. The marginal decline in VIX reflects relatively contained market volatility, with the index continuing to trade below its key moving averages, which are clustered around the 13.98–14.73 zone. The VIX remains well below the elevated levels seen earlier in the year, while the RSI is also below the neutral 50 mark. Overall, the weekly VIX structure indicates that volatility remains subdued, with 8.76 emerging as an important support level, providing a relatively supportive backdrop for equities.

Nifty Future Open Interest

- Nifty Futures began the week with an open interest (OI) of 1,27,70,940 contracts.
- The Index started the series in this week with an OI of 1,27,70,940 and currently stands at 92,57,560 reflecting a -28% decrease in OI (-35,13,380)

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FII's Index Future

- FII index future long positions increased from 25,299 to 26,060, registering a rise of 3.01%, while short positions increased from 2,06,886 to 2,35,915, up by 14.03%. As short positions increased sharply compared with longs, net short positions widened from -1,81,587 to -2,09,855, reflecting an increase in bearish exposure of 15.57%.
- Meanwhile, the LSR declined from 0.12 to 0.11, indicating that FIIs further strengthened their net short stance in index futures, with the sharper rise in short positions pointing to increased bearish positioning.

FII's Stock Future

- In stock futures, FII long positions increased from 35,47,694 to 36,55,491, reflecting a rise of 3.04%, while short positions also increased from 29,19,718 to 29,73,732, up by 1.85%. As long positions increased faster than shorts, net long exposure increased from 6,27,976 to 6,81,759, registering a rise of 8.56%.
- The LSR increased marginally from 1.22 to 1.23, indicating that FIIs continued to maintain a net long bias in stock futures, with the rise in the ratio suggesting a modest strengthening of bullish positioning.

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Weekly Long Build-up

Script	Price (%)	OI (%)

Weekly Short Build-up

Script	Price (%)	OI (%)

Weekly Short Covering

Script	Price (%)	OI (%)
JSWSTEEL	0.25%	-78.56%
ICICIPRULI	2.24%	-68.86%
PIIND	0.72%	-68.22%
UNITDSPR	0.41%	-67.69%
NAM-INDIA	3.82%	-67.44%

Weekly Long Liquidation

Script	Price (%)	OI (%)
LTM	-5.57%	-74.90%
ASTRAL	-0.85%	-70.97%
AUROPHARMA	-1.12%	-70.36%
UNOMINDA	-0.99%	-70.11%
LODHA	-1.93%	-69.86%

24-08-2026

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Sector Price

Weekly Derivative Report

SR. TECHNICAL AND DERIVATIVE ANALYST

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