Weekly Derivative Report

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WEEKLY HIGHLIHGTS

Nifty

- Nifty Futures closed at 23,744 on FRIDAY, weekly price Increase by 0.42% (100.1) with a -29% decrease in OI in this week, indicating a Short Covering(SC).
- During the week, Nifty recorded a high of 23,849 and a low of 23,342.1, settling at 23,744 .
- The volatility index VIX traded in a range of 20.05-16.46.

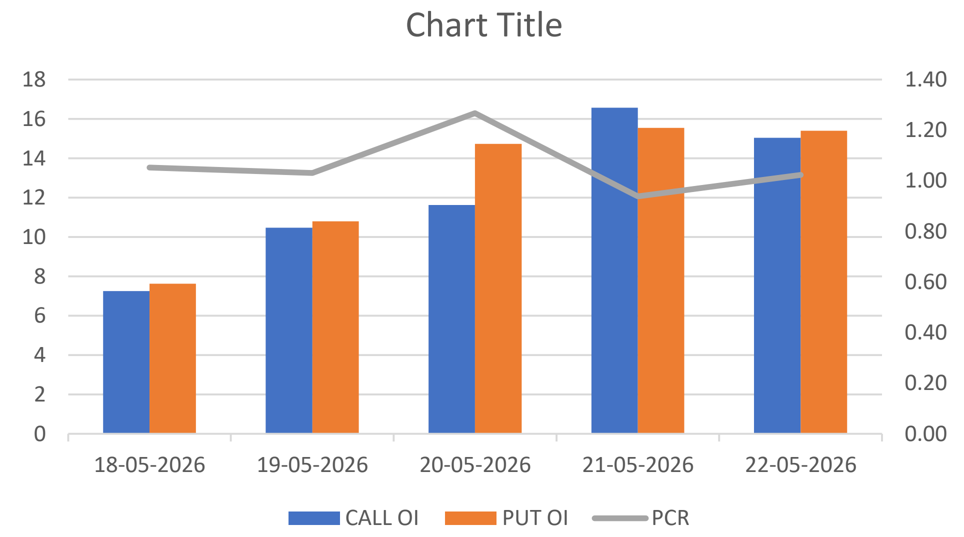
Bank Nifty

- Bank Nifty Futures closed at 54,237.2 on FRIDAY, weekly price Increase by -0.73% (394.8) with a -32% decrease in OI in this week, indicating a Short Covering(SC) .
- During the week, Bank Nifty recorded a high of 54,353.6 and a low of 52,872.6, settling at 54,237.2 .

Weekly Derivative Report

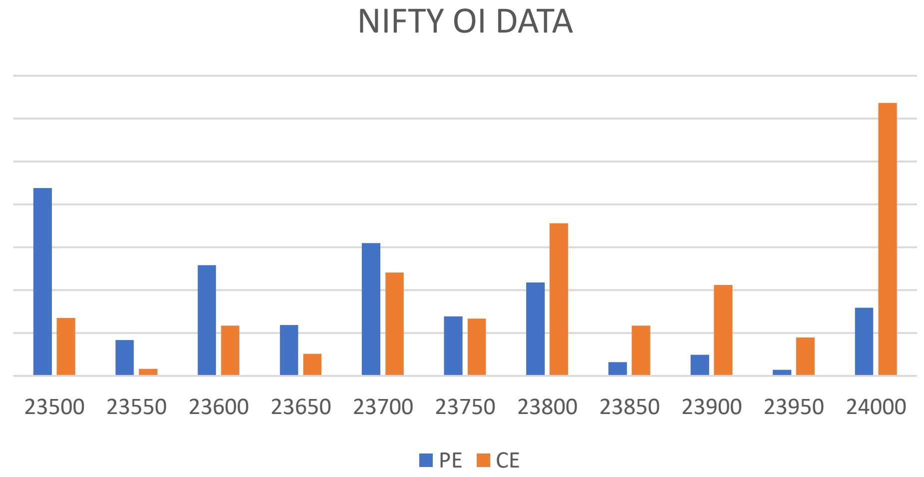
Nifty PCR

- The PCR during the week recorded a high of 1.27 and a low of 0.94, closing at 1.02 compared to 1.02 last week.
- The PCR closing at 1.02 versus the weekly median of 1.03 reflects a neutral to slightly cautious market sentiment, indicating option traders maintained balanced positioning throughout the week.



Nifty Option Open Interest

- The 24,000 CE short covering indicates resistance pressure is weakening at lower levels, while 25,000 CE long liquidation suggests traders are reducing bullish expectations at higher strikes. On the downside, 23,000 PE short buildup acts as a strong support zone, whereas 22,500 PE long liquidation shows weakening confidence below major support levels.
- Overall positioning suggests traders expect Nifty to hold above 23,000 with limited downside, but upside momentum may remain capped near 24,000–25,000 unless fresh long positions are added.



25-05-2026

Weekly Derivative Report

Nifty VIX

- India VIX opened at 18.79 at the start of the week, touched a high of 20.057 and a low of 16.465 during the week, and finally settled at 17.82.
- India VIX has remained within the 16–20 range over the past FIX 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 1,60,72,355 contracts.
- The Index started the series in this week with an OI of 1,60,72,355 and currently stands at 1,13,40,810 reflecting a -29% decrease in OI

Weekly Derivative Report

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FII's Index Future

- FII index future long positions increased from 34,922 to 43,530, showing a rise of 24.65%, while short positions moved up from 2,44,788 to 2,68,522, an increase of 9.69%. Due to stronger short exposure, net short positions widened from -2,09,866 to -2,24,992, increasing bearish exposure by 7.21%.
- Whereas LSR improved from 0.14 to 0.16, up by 14.29%, indicating slight long addition but overall bearish sentiment remained dominant.

FII's Stock Future

- In stock futures, FII long positions increased from 41,58,769 to 41,82,673, reflecting a modest rise of 0.57%, while short positions also increased from 35,25,497 to 35,46,361, up by 0.59%. Net long exposure improved from 6,33,272 to 6,36,312, showing a gain of 0.48%.
- While LSR remained stable at 1.18, indicating FIIs maintained bullish positioning in selected stocks with balanced hedging activity.

Weekly Derivative Report

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Weekly Long Build-up

Script	Price (%)	OI (%)

Weekly Short Build-up

Script	Price (%)	OI (%)

Weekly Short Covering

Script	Price (%)	OI (%)
DIXON	7.78%	-304.47%
GRASIM	6.86%	-295.99%
TRENT	5.97%	-261.56%
UNOMINDA	2.19%	-256.04%
SHREECEM	1.23%	-255.92%

Weekly Long Liquidation

Script	Price (%)	OI (%)
ALKEM	-0.56%	-344.37%
POWERGRID	-0.34%	-302.61%
BAJFINANCE	-0.20%	-299.42%
SBICARD	-0.68%	-292.78%
JSWSTEEL	-0.40%	-284.00%

25-05-2026

Weekly Derivative Report

Sector Price

25-05-2026

Weekly Derivative Report

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