Weekly Derivative Report

Weekly Derivative Report

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WEEKLY HIGHLIHGTS

Nifty

- Nifty Futures closed at 23,806.5 on FRIDAY, weekly price decrease by -2.12% (-515.2) with a -27% decrease in OI in this week, indicating a Long Liquidation(LL).
- During the week, Nifty recorded a high of 24,290 and a low of 23,640 , settling at 23,806.5 .
- The volatility index VIX traded in a range of 11.72-14.77

Bank Nifty

- Bank Nifty Futures closed at 56,844.6 on FRIDAY, weekly price decrease by -2.89% (-1689.2) with a -29.27% decrease in OI in this week, indicating a Long Liquidation(LL) .
- During the week, Bank Nifty recorded a high of 58,285 and a low of 56,155, settling at 56,844.6 .

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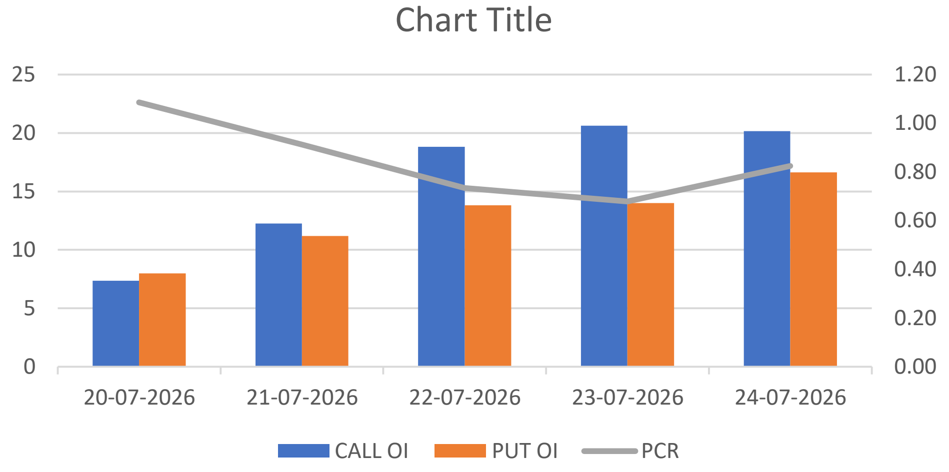
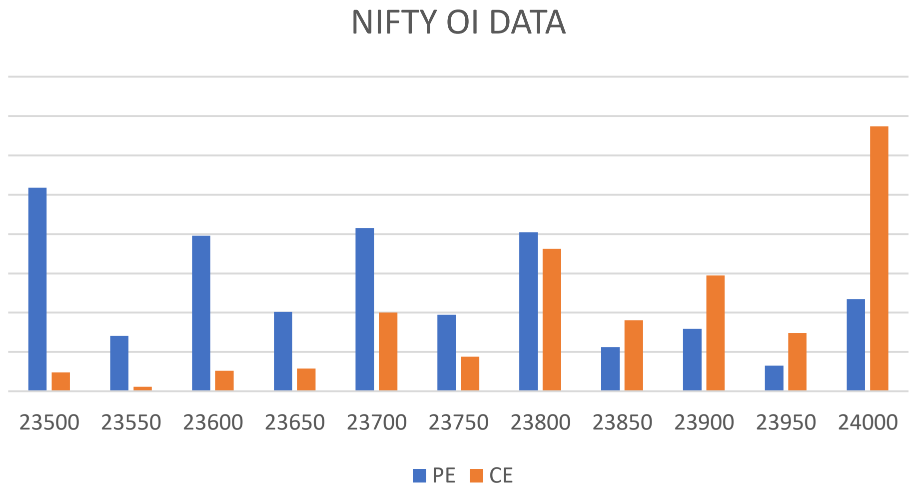
Nifty PCR

- The PCR during the week recorded a high of 1.09 and a low of 0.68, closing at 0.82, compared with 1.13 at the previous week's close.
- The Put-Call Ratio (PCR) opened the week at 1.09, moved between a high of 1.09 and a low of 0.68, and settled at 0.82, lower than the previous week's close of 1.13. The median PCR for the week stood at 0.82, indicating a cautious to mildly bearish positioning, reflecting increased call writing and relatively weaker bullish sentiment during the week.



Nifty Option Open Interest

- The highest Call Open Interest at the 24,500 CE strike with long liquidation indicates unwinding of existing long positions, while the 24,000 CE strike witnessed short buildup, reflecting fresh bearish additions and reinforcing resistance at higher levels. On the Put side, the 23,000 PE and 23,500 PE strikes recorded long buildup (put buying), indicating increased bearish positioning and expectations of downside. Overall, the positioning suggests 24,000–24,500 as the immediate resistance zone, while the rise in put buying reflects a cautious to bearish market outlook.



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Nifty VIX

- India VIX witnessed a volatile week, recording a high of 14.77 and a low of 11.73 before settling at 14.03, compared to the week's opening level of 13.15. The rise in VIX indicates an increase in market volatility and investor caution. Sustaining above the 14 level suggests elevated risk perception, which may weigh on equities and keep the broader market under pressure in the near term.

Nifty Future Open Interest

- Nifty Futures began the week with an open interest (OI) of 1,41,05,520 contracts.
- The Index started the series in this week with an OI of 1,41,05,520 and currently stands at 1,02,66,295reflecting a -27% decrease in OI

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FII's Index Future

- FII index future long positions increased from 25,335 to 28,237, registering a rise of 11.46%, while short positions increased from 245,158 to 299,084, up by 22.00%. As short positions rose significantly faster than longs, net short positions widened from -219,823 to -270,847, reflecting an increase in bearish exposure of 23.21%.
- Meanwhile, the LSR declined from 0.10 to 0.09, indicating that FIIs strengthened their net short stance in index futures, reflecting a cautious to bearish outlook on the broader market.

FII's Stock Future

- In stock futures, FII long positions edged lower from 3,764,392 to 3,754,752, reflecting a decline of 0.26%, while short positions also declined from 3,210,689 to 3,180,040, down by 0.95%. As short positions reduced at a faster pace than longs, net long exposure improved from 553,703 to 574,712, registering a gain of 3.79%.
- The LSR improved from 1.17 to 1.18, increasing by 0.85%. The relatively 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 (%)

Weekly Short Build-up

Script	Price (%)	OI (%)

Weekly Short Covering

Script	Price (%)	OI (%)
TRENT	7.00%	-339.11%
BOSCHLTD	1.56%	-295.20%
EICHERMOT	0.53%	-265.14%
FEDERALBNK	0.72%	-257.11%
INDHOTEL	0.19%	-251.43%

Weekly Long Liquidation

Script	Price (%)	OI (%)
JSWSTEEL	-1.47%	-349.99%
TORNTPHARM	-1.07%	-325.39%
APOLLOHOSP	-1.32%	-269.08%
CIPLA	-2.56%	-265.12%
NAM-INDIA	-7.13%	-256.01%

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Sector Price

Weekly Derivative Report

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SR. TECHNICAL AND DERIVATIVE ANALYST

-KUNAL KAMBLE

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