

Weekly Derivative Report

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WEEKLY HIGHLIGHTS

Nifty

- Nifty Futures closed at 23,922.8 on Friday, weekly price **Decreased** by **-1.83% (-445.2)** with a **124% increase** in OI in this week, indicating a **Short Build-up (SB)**.
- During the week, Nifty recorded a high of 24,604 and a low of 23,834.7, settling at 23,922.8
- The annualized volatility index VIX **traded in a range of 16.48-19.895**.

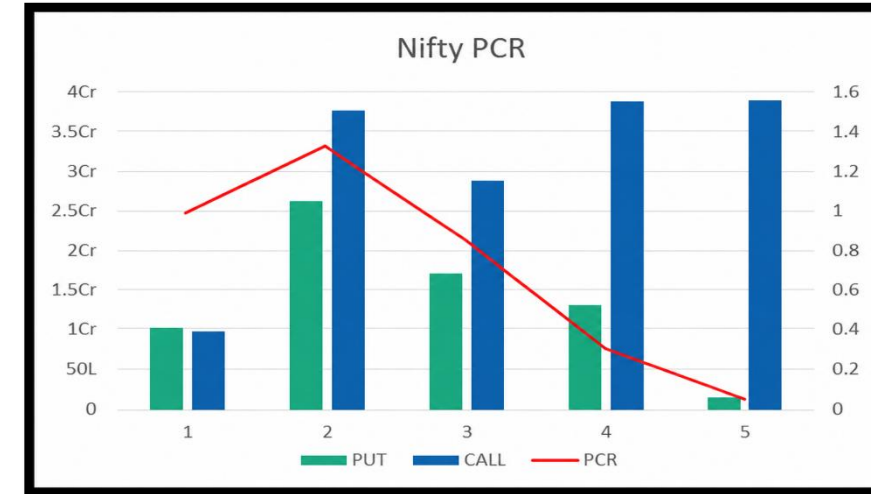
Bank Nifty

- Bank Nifty Futures closed at 56,206.6 on Friday, weekly price **Decreased** by **-0.81% (-460.2)** with a **5% increase** in OI in this week, indicating a **Short Build-up (SB)**.
- During the week, Bank Nifty recorded a high of 57,477 and a low of 55,806, settling at 48,680.15.

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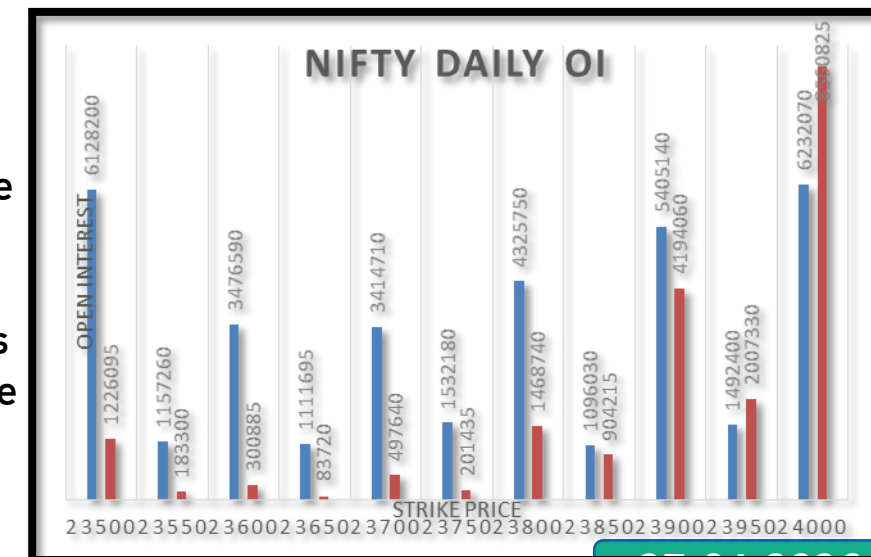
Nifty PCR

- The PCR during the week recorded a high of 1.17 and a low of 0.68, closing at 0.68 compared to 1.16 last week.
- The PCR remains **below the median line** of 0.95, the PCR of 0.68 indicates call sellers an heavy on put sellers.



Nifty Option Open Interest

- Option build-up shows that Nifty has the highest open interest on the CE side at the **25,000** strike, where **short buildup** is observed, followed by the **24,500** CE strike, which also indicates short buildup; on the PE side, the **23,000** strike holds the highest OI with a **long buildup**, followed by the **22,000** strike, where **short buildup** is seen, suggesting that market participants are building resistance near 25,000 while support is strengthening around 23,000, with additional support near 22,000, indicating a cautious outlook unless these levels are sustained.



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Nifty VIX

- VIX opened at 17.2 and made a high of 19.895 and a low of 16.48 during the week.
- VIX gave a breakout above 16.3, followed by a pullback, and is now moving higher again, indicating that volatility has increased this week.
- We may see VIX levels in the range of 23 to 29 in the coming weeks.

Nifty Future Open Interest

- Nifty Futures began the week with an open interest (OI) of 1,67,36,265 contracts.
- The Index started the series in this week with an OI of 1,67,36,265 and currently stands at 1,23,26,860 reflecting a **-26% decrease in OI**

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FII's Index Future

- FII index futures data shows that at the start of the week, long positions stood at 67,105 and short positions at 256,866, resulting in a net short position of -189,761 contracts, by the end of the week, long positions decreased to 64,025 (-4.59%), while short positions increased to 268,104 (+4.37%), taking the net short position further down to -204,079 contracts (-7.54%).
- The long-short ratio declined from 0.26 to 0.24, marking a change of approximately -8.44%, indicating a further buildup of bearish positions by FIIs.

FII's Stock Future

- Stock futures data shows that at the start of the week, long positions stood at 4,141,876 and short positions at 3,130,146, resulting in a net long position of +1,011,730 contracts; by the end of the week, long positions slightly decreased to 4,106,561 (-0.85%), while short positions increased to 3,238,021 (+3.45%), bringing the net long position down to +868,540 contracts (-14.15%). Additionally, the long-short ratio declined from 1.32 to 1.27, marking a change of approximately -3.96%, indicating a reduction in bullish positioning in stock futures.

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Weekly Long Build-up

Script	Price (%)	OI (%)

Weekly Short Build-up

Script	Price (%)	OI (%)

Weekly Short Covering

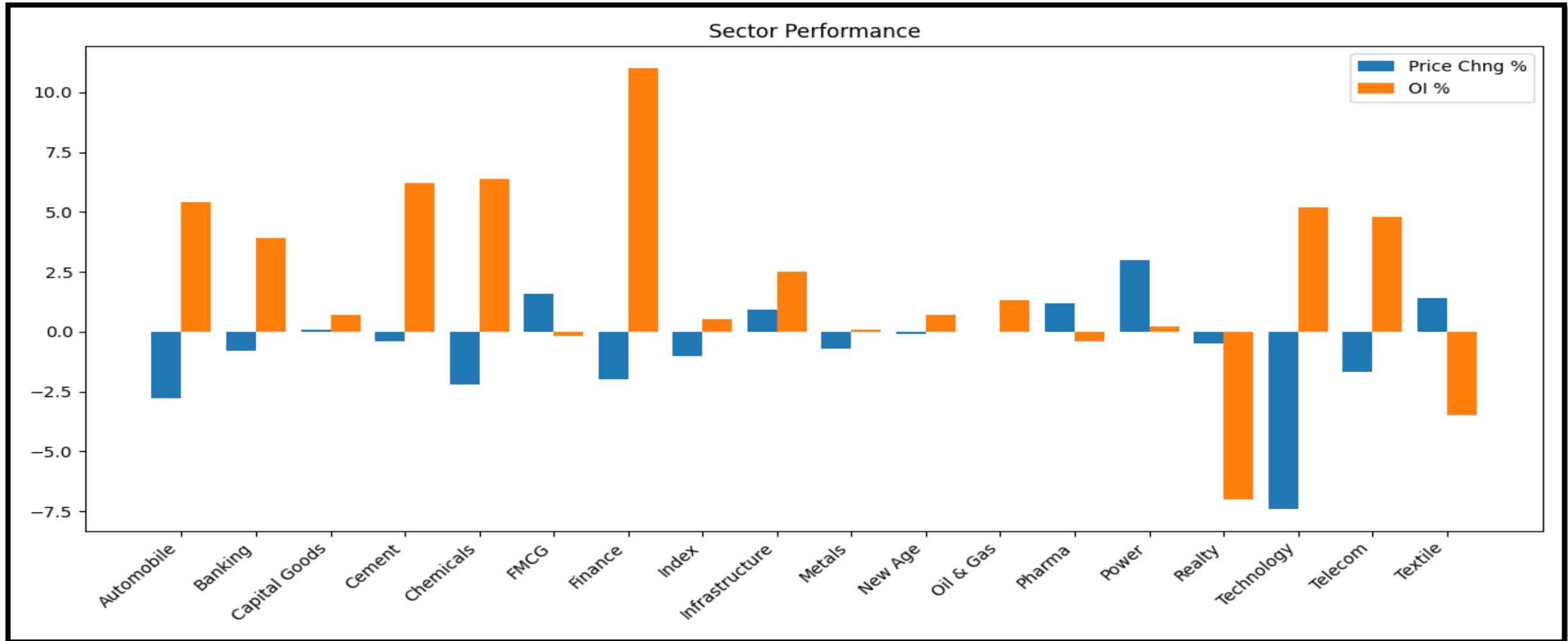
Script	Price (%)	OI (%)
AUROPHARMA	3.64%	-75%
JSWENERGY	0.67%	-75%
RVNL	3.01%	-74%
SWIGGY	3.19%	-74%
GODREJPROP	0.83%	-73%

Weekly Long Liquidation

Script	Price (%)	OI (%)
JSWSTEEL	-1.25%	-76%
DALBHARAT	-1.19%	-75%
NHPC	-2.09%	-72%
LTM	-7.27%	-72%
HYUNDAI	-4.60%	-71%

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Sector Price And OI Source: My Fn0



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SR. TECHNICAL AND DERIVATIVE ANALYST

-KUNAL KAMBLE

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