Weekly Derivative Report

Weekly Derivative Report

WEEKLY HIGHLIHGTS

Nifty

- Nifty Futures closed at 24341.9 on FRIDAY, weekly price Increase by 0.26% (63) with a 51% Increase in OI in this week, indicating a Long BUILDUP(LB)
- During the week, Nifty recorded a high of 24,573.5 and a low of 24,132.9 , settling at 24341.9
- The volatility index VIX traded in a range of 9.45-11.76

Bank Nifty

- Bank Nifty Futures closed at 57,859 on FRIDAY, weekly price Increase by 0.24% (138.2) with a 40.01% Increase in OI in this week, indicating a Long BUILDUP(LB)
- During the week, Bank Nifty recorded a high of 58,380 and a low of 57,242.2 , settling at 57,859

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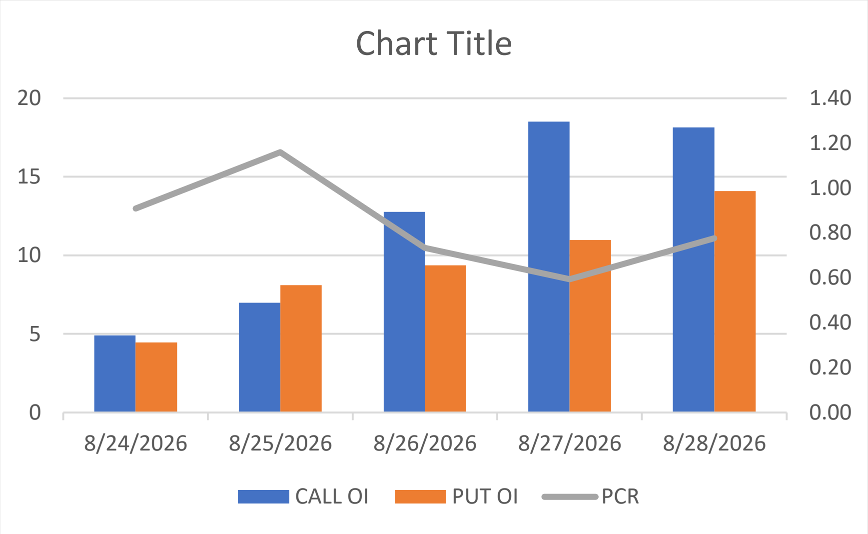
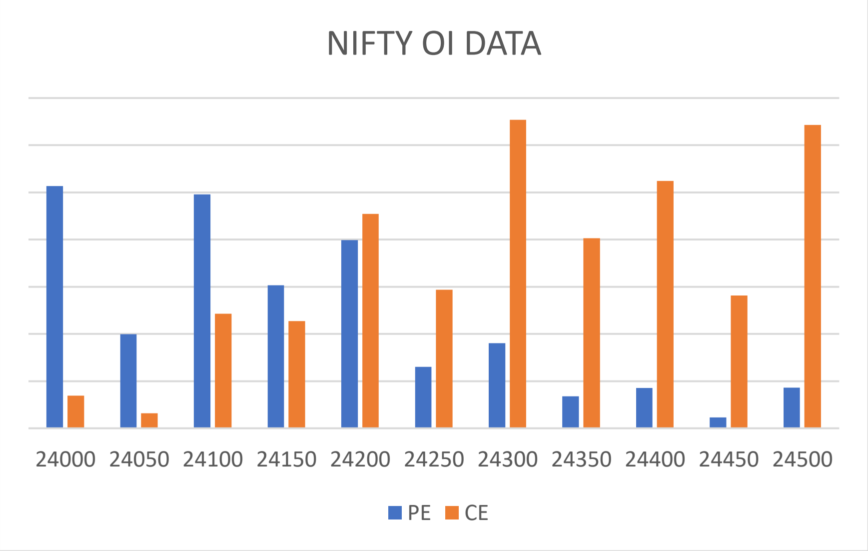
Nifty PCR

- The Put-Call Ratio (PCR) opened the week at 0.91, briefly improved to 1.16, before declining sharply to a low of 0.59, and recovered to close at 0.78, which was also the weekly median. The previous close stood at 1.11. The sharp fall from the previous close and the mid-week decline below the median indicate increased call OI and relatively weaker put positioning, reflecting cautious to bearish sentiment. Although PCR recovered from 0.59 to 0.78 on the final day, it remained well below the previous close of 1.11, suggesting that upside expectations remain subdued and resistance may continue to remain strong at higher levels.



Nifty Option Open Interest

- The 24,300 CE witnessed long liquidation (LL), indicating unwinding of earlier bullish positions and suggesting some profit booking or weakening momentum near this level. The 24,500 CE recorded short buildup (SB), indicating fresh call writing and making 24,500 an important resistance zone. On the PE side, both 24,000 PE and 24,100 PE witnessed short buildup, indicating fresh put writing and strengthening the support zone around 24,000–24,100. Overall, the OI structure suggests 24,000–24,100 as immediate support, while 24,300–24,500 remains the key resistance zone.



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Nifty VIX

- India VIX opened the week at 11.20, touched a high of 11.76 and a low of 9.45, before closing at 10.68, declining 4.60% on a weekly basis. The fall in VIX indicates easing volatility and improving market stability. VIX remains below all major EMAs, while RSI at 39.24 reflects weak volatility momentum, suggesting a relatively calm market with limited near-term volatility expectations.

Nifty Future Open Interest

- Nifty Futures began the week with an open interest (OI) of 1,01,49,945 contracts.
- The Index started the series in this week with an OI of 1,01,49,945 and currently stands at 1,53,70,875 reflecting a 51% Increase in OI (+ 52,20,930)

Weekly Derivative Report

Bonanza

FII’s Index Future

- FII index future long positions declined from 27,079 to 24,157, registering a fall of 10.79%, while short positions decreased from 246,462 to 226,790, down by 7.99%. As long positions declined more sharply than shorts, net short positions widened from -219,383 to -202,633, reflecting a reduction in bearish exposure of 7.63%.
- Meanwhile, the LSR declined from 0.11 to 0.11, indicating continued weak bullish participation as FIIs maintained a strong net short stance in index futures.

FII’s Stock Future

- In stock futures, FII long positions declined from 3,628,809 to 3,433,551, reflecting a fall of 5.38%, while short positions decreased from 2,944,993 to 2,884,325, down by 2.06%. Net long exposure reduced from 683,816 to 549,226, registering a decline of 19.68%.
- The LSR slipped from 1.23 to 1.19, declining by 3.25%. The sharper decline in long positions compared to shorts suggests profit booking and a moderation in bullish sentiment, although FIIs continue to maintain a net long position in stock futures.

Weekly Derivative Report

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Weekly Long Build-up

Script	Price (%)	OI (%)
LICHSGFIN	9.30%	51.72%
NMDC	1.30%	45.91%
ADANIPOWER	4.86%	44.12%
BAJAJHLDNG	2.03%	37.46%
SUPREMEIND	1.61%	32.89%

Weekly Short Build-up

Script	Price (%)	OI (%)
PREMIERENE	-0.90%	49.75%
VBL	-2.85%	41.77%
RVNL	-3.19%	39.33%
FORCEMOT	-1.28%	38.41%
MOTHERSON	-1.36%	38.08%

Weekly Short Covering

Script	Price (%)	OI (%)
NYKAA	1.88%	-2.12%
POLICYBZR	1.63%	-1.60%

Weekly Long Liquidation

Script	Price (%)	OI (%)
NAM-INDIA	-3.30%	-7.69%
SBICARD	-0.78%	-2.39%
IRFC	-1.05%	-2.31%

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Weekly Derivative Report

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Sector Price

31-08-2026

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SR. TECHNICAL AND DERIVATIVE ANALYST

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