# Weekly Derivative Report

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**WEEKLY HIGHLIHGTS**

**Nifty**

- Nifty Futures closed at 24,352.7 on FRIDAY, weekly price Increase  by 1.04%  (250.4) with a 34% Increase in OI in this week, indicating a Long Buildup(LB).
- During the week, Nifty recorded a high of 24,448.9 and a low of 23,838.6, settling at 24,352.7 .
- The volatility index VIX traded in a range of 14.1-11.65.

**Bank Nifty**

- Bank Nifty Futures closed at 58,221 on FRIDAY, weekly price decrease by -0.03%  (18.6) with a 29% Increase in OI in this week, indicating a Short Buildup (SB) .
- During the week, Bank Nifty recorded a high of 58,679 and a low of 57,469.6, settling at 58,221 .

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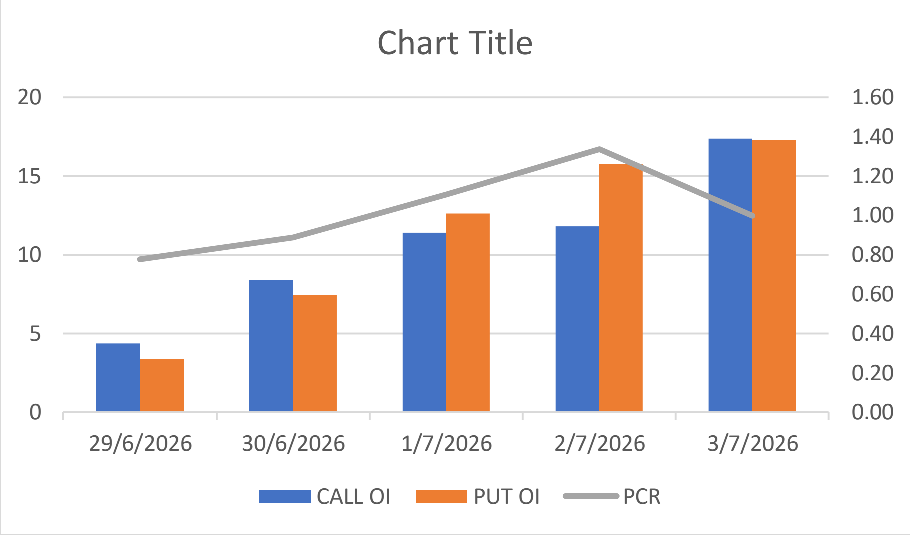
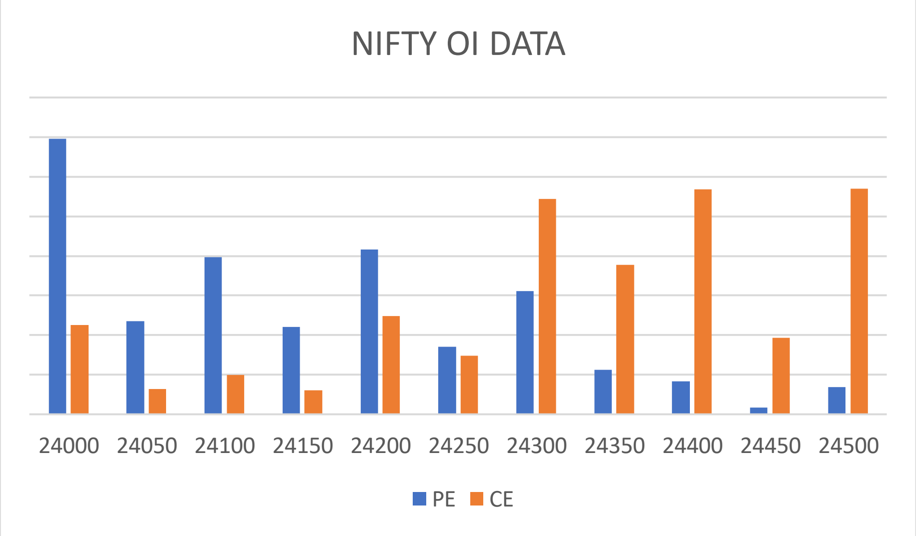
## Nifty PCR

- The Put-Call Ratio (PCR) opened the week at 0.78, climbed to a high of 1.33, and settled at 1.00, which also coincided with the weekly median. The move from a low opening level to a neutral close indicates improving sentiment during the week, while the median of 1.00 reflects broadly balanced positioning between bullish and bearish expectations despite intra-week volatility.




## Nifty Option Open Interest

- The highest OI at 25,000 CE witnessed long buildup, reflecting aggressive call buying and indicating that the resistance zone could be challenged if bullish momentum sustains. The 24,500 CE strike also saw fresh long additions, reinforcing positive sentiment. On the PE side, 24,000 and 23,900 strikes recorded short buildup, suggesting weakening support due to fresh put unwinding. Overall, the positioning indicates 24,000–23,900 as the immediate support zone, while sustained buying could help the index overcome the 24,500–25,000 resistance range.

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## Nifty VIX

- India VIX opened the week at 13.05, touched a high of 14.10 and a low of 11.65, before closing at 11.80. The sharp decline in VIX during the week indicates easing market volatility and improving risk appetite among market participants. Despite brief spikes in volatility, VIX closed near its weekly low and below key moving averages, suggesting that overall market sentiment remains stable and supportive for equities, with traders expecting relatively lower volatility in the near term.

## Nifty Future Open Interest

- Nifty Futures began the week with an open interest (OI) of 1,27,49,815 contracts.
- The Index started the series in this week with an OI of 1,27,49,815 and currently stands at 1,70,53,140 reflecting a 34% Increase in OI

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## FII's Index Future

- FII index future long positions declined from 60,489 to 29,772, registering a fall of 50.78%, while short positions decreased from 294,940 to 280,539, down by 4.88%. As long positions witnessed a much sharper decline than shorts, net short positions widened from -234,451 to -250,767, reflecting an increase in bearish exposure of 6.96%.
- Meanwhile, the LSR declined from 0.21 to 0.11, falling by 48.10%, indicating a significant weakening in bullish participation as FIIs continued to maintain an aggressive net short stance in index futures.

## FII's Stock Future

- In stock futures, FII long positions declined from 4,035,844 to 3,835,098, reflecting a fall of 4.97%, while short positions decreased from 3,359,553 to 3,287,749, down by 2.14%. Net long exposure reduced from 676,291 to 547,349, registering a decline of 19.07%.
- The LSR slipped from 1.20 to 1.17, declining by 2.50%. The relatively sharper decline in long positions compared to shorts suggests profit booking and a weakening bullish bias in stock futures, although FIIs continue to hold a net long position in the stock futures segment.

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## Weekly Long Build-up

| Script | Price (%) | OI (%) |
|---|---|---|
| IOC | 1.51% | 33.79% |
| DLF | 8.40% | 28.49% |
| BAJAJHLDNG | 5.20% | 28.20% |
| 360ONE | 1.49% | 27.02% |
| NESTLEIND | 4.65% | 24.47% |

## Weekly Short Build-up

| Script | Price (%) | OI (%) |
|---|---|---|
| KPITTECH | -22.17% | 54.17% |
| DMART | -9.36% | 37.45% |
| JINDALSTEL | -1.57% | 31.56% |
| RECLTD | -0.42% | 27.11% |
| BSE | -1.18% | 26.25% |

## Weekly Short Covering

| Script | Price (%) | OI (%) |
|---|---|---|
| ZYDUSLIFE | 1.35% | -172.85% |
| MARUTI | 6.12% | -10.27% |
| HCLTECH | 5.41% | -10.03% |
| LTF | 7.75% | -7.13% |
| LODHA | 11.05% | -5.74% |

## Weekly Long Liquidation

| Script | Price (%) | OI (%) |
|---|---|---|
| DRREDDY | -0.11% | -3.67% |
| TECHM | -2.36% | -3.45% |
| | | |
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| | | |

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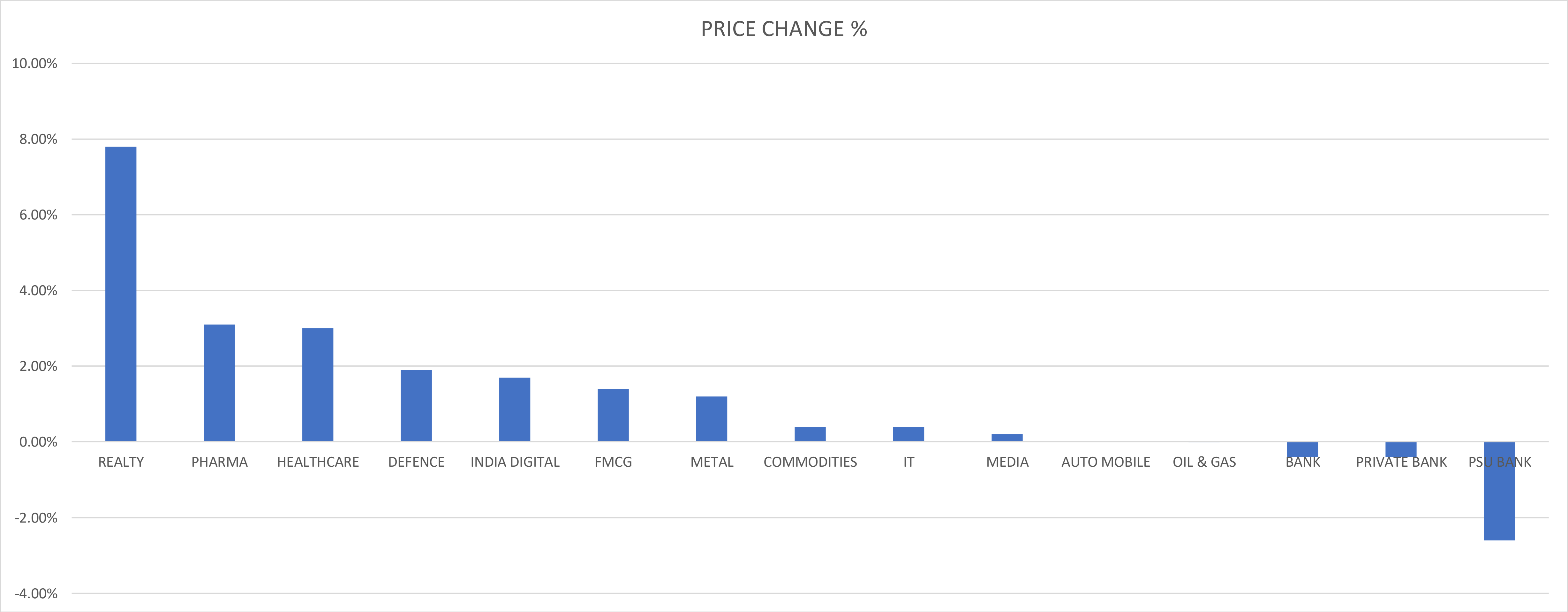
## Sector Price

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**SR. TECHNICAL AND DERIVATIVE ANALYST**

**-KUNAL KAMBLE**

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