



Weekly Derivative Report

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WEEKLY HIGHLIGHTS

Nifty

- January future on Friday close at 23500.65 on a **negative** note with **2.24% increase** in OI and with a price decrease by **-0.62% (-147.45)** indicating **Short Buildup. (SB)**
- During the week Nifty made a high of 24150 and low of 23430 and settled at 23500.65.
- Annualized volatility index VIX has **decreased** from 15.65% to 14.915% down by **4.70%**.

Bank Nifty

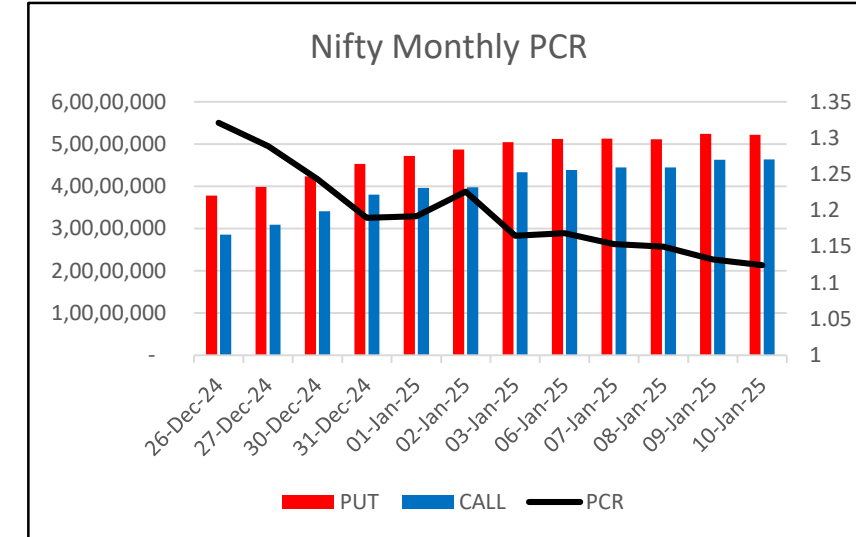
- January future on Friday close at 48886.40 on a **negative** note with **7.85 % increase** in OI with a price decrease by **-1.81% (900.85)** indicating **Short Buildup. (SB)**
- During the week BNF made a high of 51286.75 and low of 48789 and settled at 48886.40.
- Bank Nifty IV has **decreased** from 19.90% to 19.70% decreased by **1.01%**

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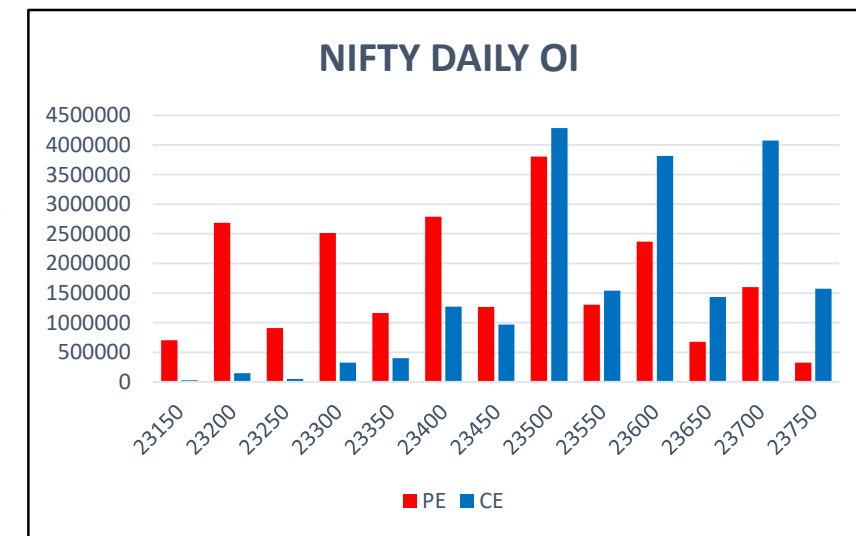
Nifty PCR

- Monthly PCR during the week made a high of 1.17 & low of 1.12 and close on weekly basis at 1.12 levels compared to 1.16 of last week.
- PCR closed at 1.12 level which is **below the median line** of 1.18 and shows that PE participant are more than CE participant.



Nifty Option Open Interest

- Option build-up shows that Nifty has highest OI at 23500 followed by 23700 CE strike where Short Build-up is seen whereas on the PE side 23500 followed by 23300 strike holds highest OI where Long Build-up is seen which indicates the market participant expect market to trade below 23300 level till the time it is holding below 23700 level.

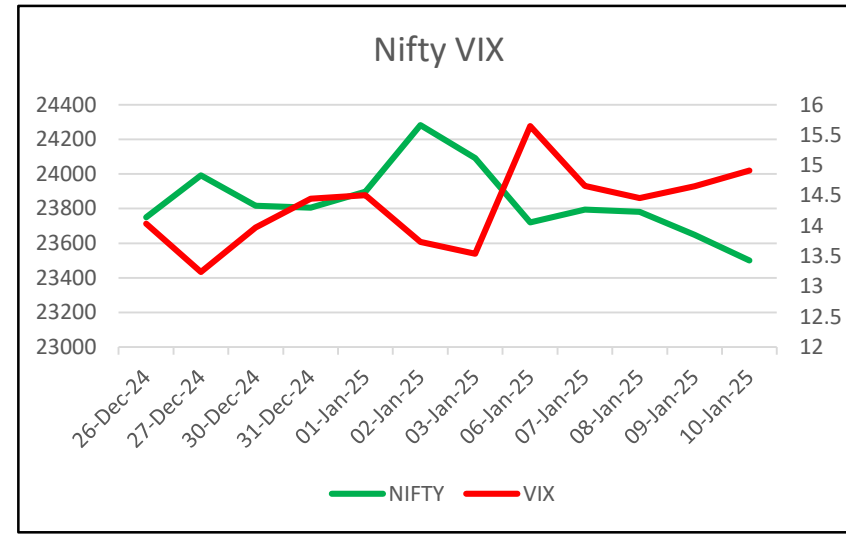


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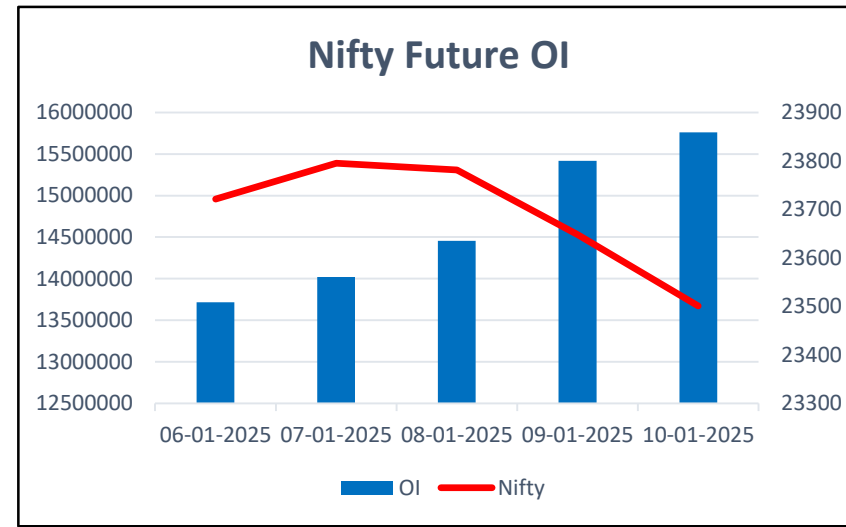
Nifty VIX

- VIX started the week with a high volatility of 14.11 gradually moving towards a low of 13.05 and closing at 13.05.
- The decrease in VIX indicates decrease in volatility.
- VIX trading near 13.05 can lead a move towards 15, whereas VIX trading above 15 can lead a move towards 18-21.
- We expect the VIX to trade between 11-16 level.



Nifty Future Open Interest

- The Nifty Futures started the week with an open interest (OI) of 13,718,325 contracts, with long positions being squared off.
- During the week, a total of 4,56,34,050 short contracts being added where else a total of 3,00,400 long contract where added.
- The Index started the series with 13,718,325 OI and currently the OI stands at 15,762,350 with price decrease by 0.93% which indicates Short Buildup.

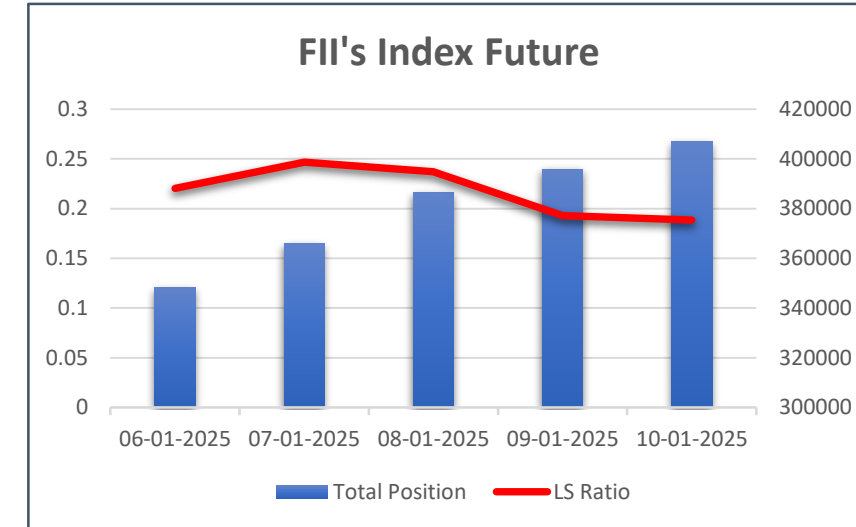


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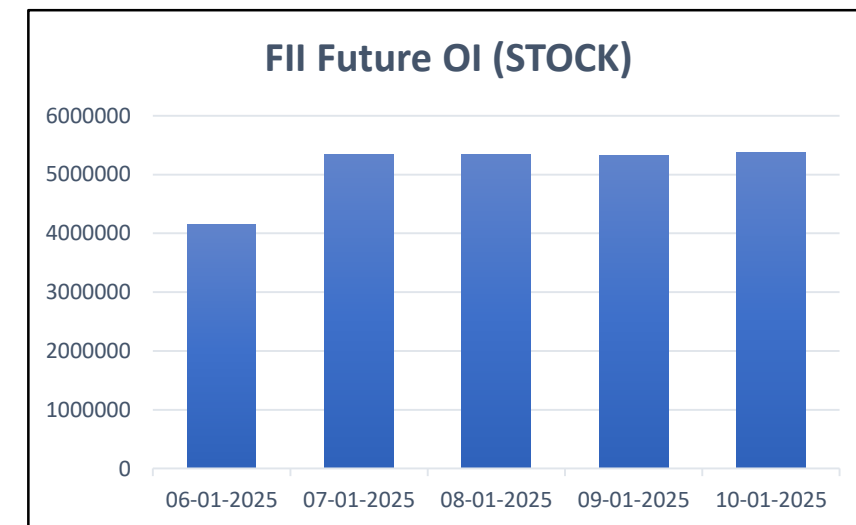
FII's Index Future

- In previous week FII's Total Number of contracts in INDEX FUTURE conclude at 406936 compared to 348121 contract, **increase** by **58815**.
- The total open interest position of FII's in Index future is at 406936 which on weekly basis has **increased** by **16.89%**.
- During this period, the highest LS Ratio was 0.25 and the lowest was 0.19, indicating majority of the position made on the short side.



FII's Stock Future

- On the weekly basis FII's no of contract in Stock Future conclude at **5373306** compared to **5293273** contract.
- The total FII's OI in stock future is at 533306 which on weekly basis has **increased** by **1.51%**



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Weekly Long Build-up

Script	Price (%)	OI (%)
AUBANK	2.54%	16.96%
NAVINFLUOR	8.47%	14.40%
TCS	3.03%	13.81%
BIOCON	0.42%	10.88%
BRITANNIA	3.07%	9.21%

Weekly Short Build-up

Script	Price (%)	OI (%)
TATAELXSI	-7.99%	73.08%
CESC	-7.17%	46.07%
PAYTM	-12.53%	41.21%
KALYANKJIL	-16.33%	40.91%
UBL	-3.67%	37.34%

Weekly Short Covering

Script	Price (%)	OI (%)
LTTS	3.40%	-17.54%
COLPAL	2.66%	-15.88%
SBILIFE	2.89%	-12.49%
LTIM	6.63%	-11.35%
INDIAMART	6.24%	-11.06%

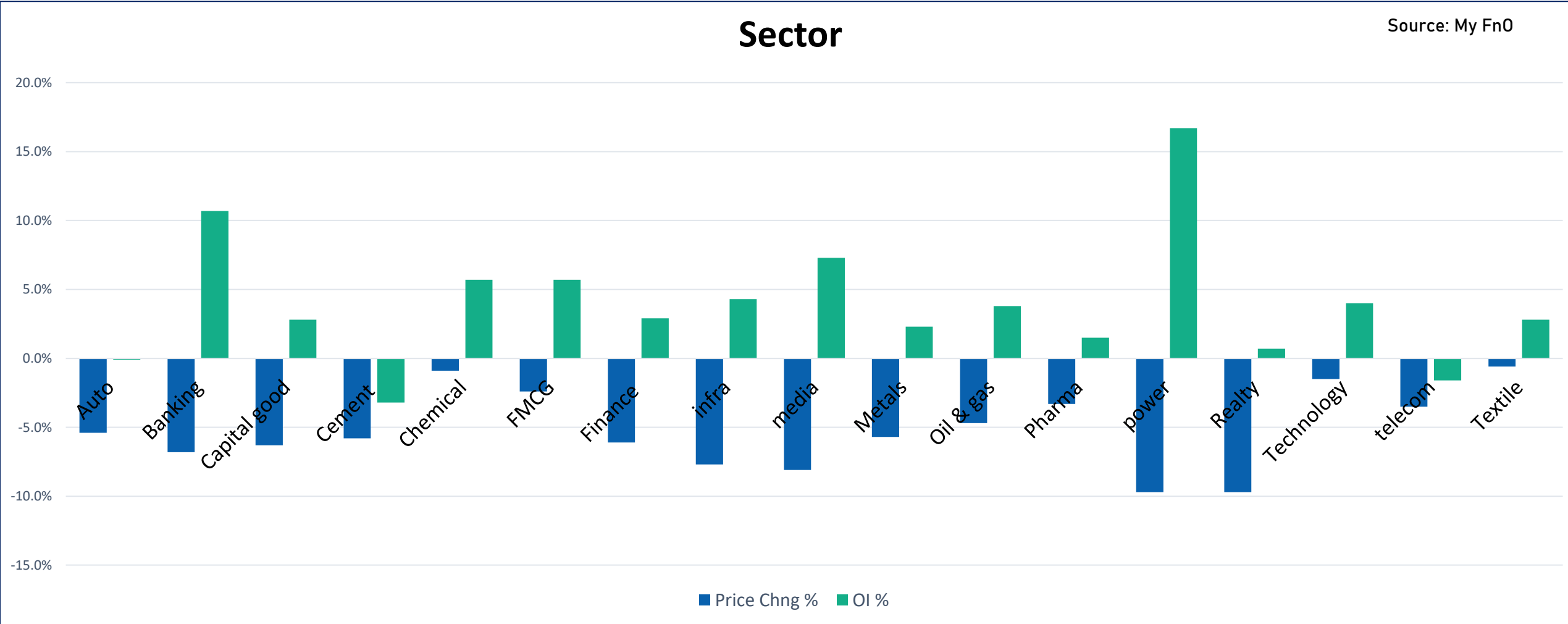
Weekly Long Liquidation

Script	Price (%)	OI (%)
METROPOLIS	-4.49%	-26.17%
LALPATHLAB	-2.51%	-16.80%
MANAPPURAM	-0.23%	-15.56%
SYNGENE	-0.21%	-12.91%
OBEROIRLTY	-3.56%	-12.80%

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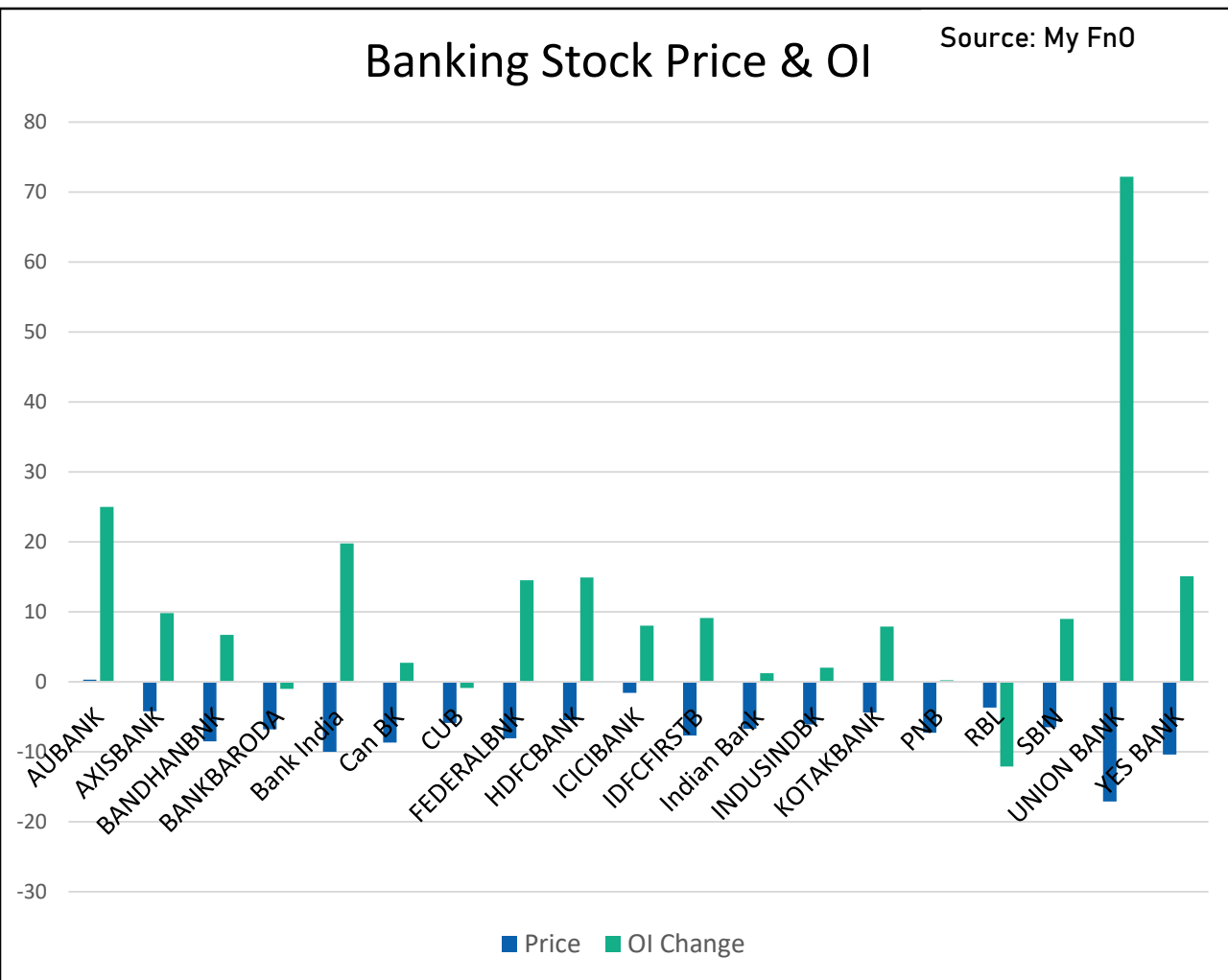
Sector



12-01-2025

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BNF STOCKS CHG IN OI



OTHER INDEX

SECTOR	06-01-2025	10-01-2025	PRICE CHG	06-01-2025	10-01-2025	OI CHG
FIN NIFTY	23434.55	22797.15	-2.72%	54510	63415	16.34%
MID NIFTY	12731.9	12287.05	-3.49%	1948560	2249120	15.42%
NIFTY NXT 50	67305.2	64474.75	-4.21%	16465	22810	38.54%

- Short Position has been formed in FIN NIFTY, MIDNIFTY and NIFTY NXT 50.

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