



Weekly Derivative Report

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WEEKLY HIGHLIGHTS

Nifty

- February Nifty Futures closed at 22,822.6 on Friday, declining **0.52% (-119.90)** with a **0.13% increase** in OI, indicating a **Short Build-up (SB)**.
- During the week, Nifty recorded a high of 23,106.20 and a low of 22,757.75, settling at 22,822.60.
- The annualized volatility index VIX **decreased** from 15.77% to 14.53%, a decline of **7.87%**, reflecting reduced market volatility.

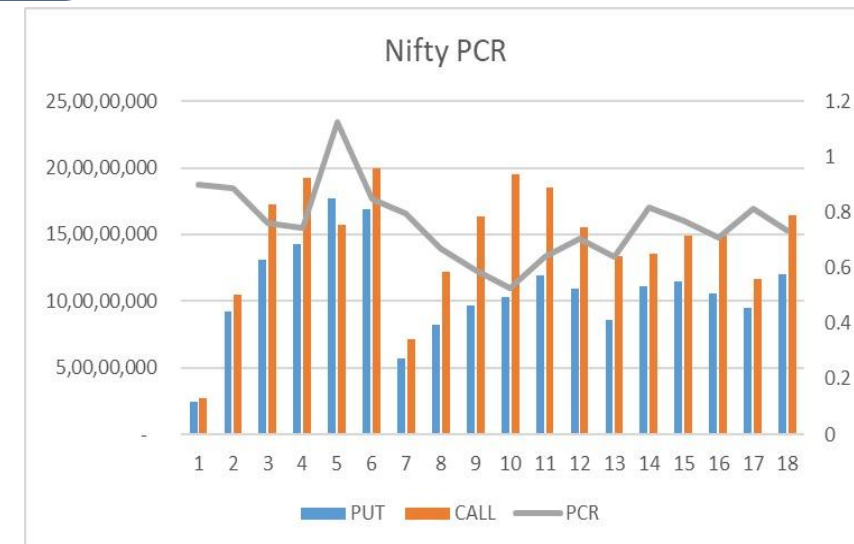
Bank Nifty

- February Bank Nifty Futures closed at 49,031.4 on Friday, declining **0.89% (-441.9)** with a **4.45% increase** in OI, indicating a **Short Build-up (SB)**.
- During the week, Bank Nifty recorded a high of 49,750 and a low of 49,031.40, settling at 49,031.40.
- The Bank Nifty IV **decreased** from 19.68% to 16.60%, a decline of **15.65%**, signaling reduced volatility.

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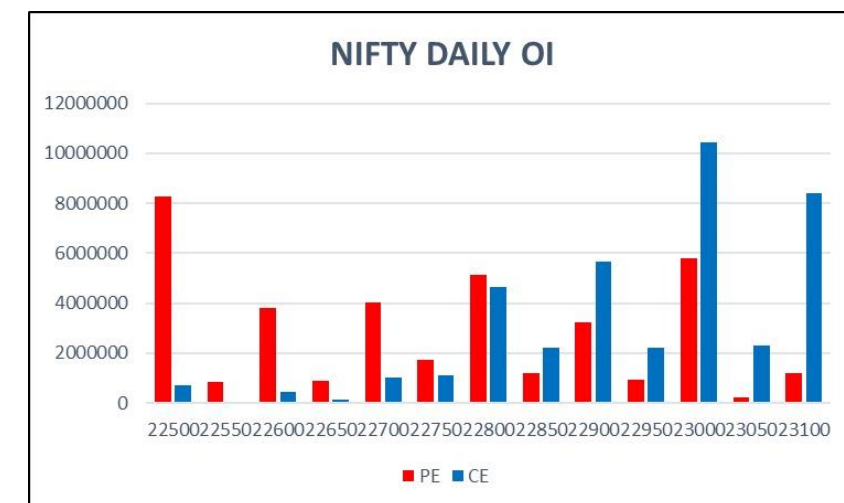
Nifty PCR

- The PCR during the week recorded a high of 0.82 and a low of 0.70, closing at 0.73 compared to 0.64 last week.
- The PCR remains **below the median line** of 0.77, indicating that CE writers are more aggressive than PE writers, reflecting a cautious sentiment in the market.



Nifty Option Open Interest

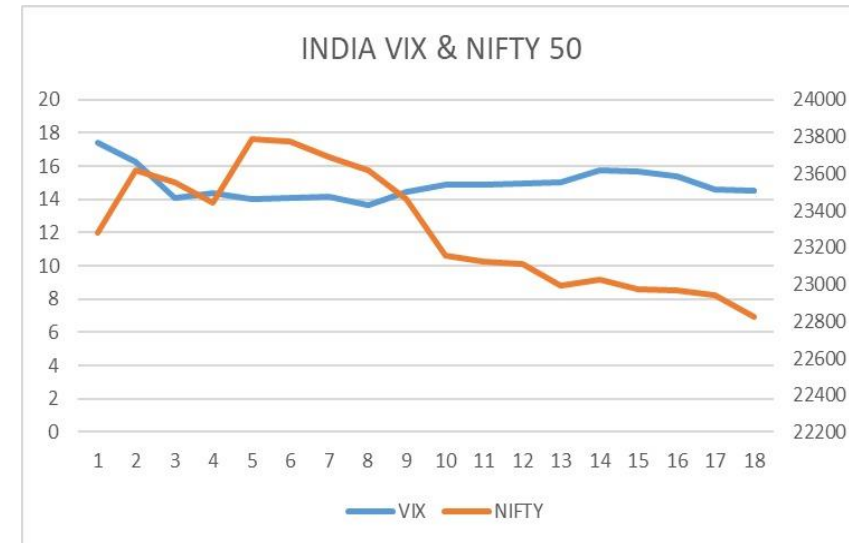
- Option build-up shows that Nifty has the highest OI at 23,000, followed by the 23,100 CE strike, where a **short build-up** is observed. On the PE side, the 22,500 strike, followed by 23,000, holds the highest OI, with **long build-up** and short covering. This suggests that market participants expect Nifty to **trade below** 22,500 as long as it **remains below** 23,100.



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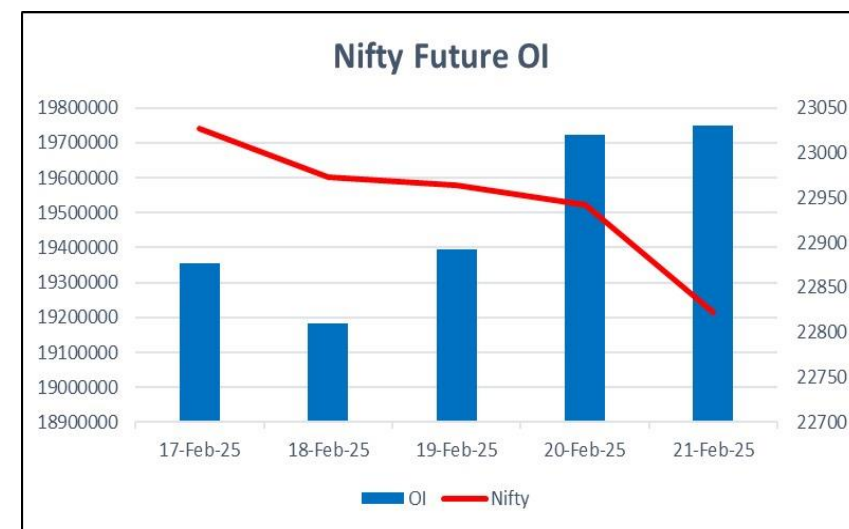
Nifty VIX

- VIX started the week with high volatility at 15.77, gradually declining to 14.53 and closing at 14.53. The decrease in VIX indicates reduced market volatility.
- VIX trading near 14 could lead to a move towards 12-11, whereas a rise above 15 may push it towards 18-21.
- We expect VIX to trade between 12-18 levels in the near term.



Nifty Future Open Interest

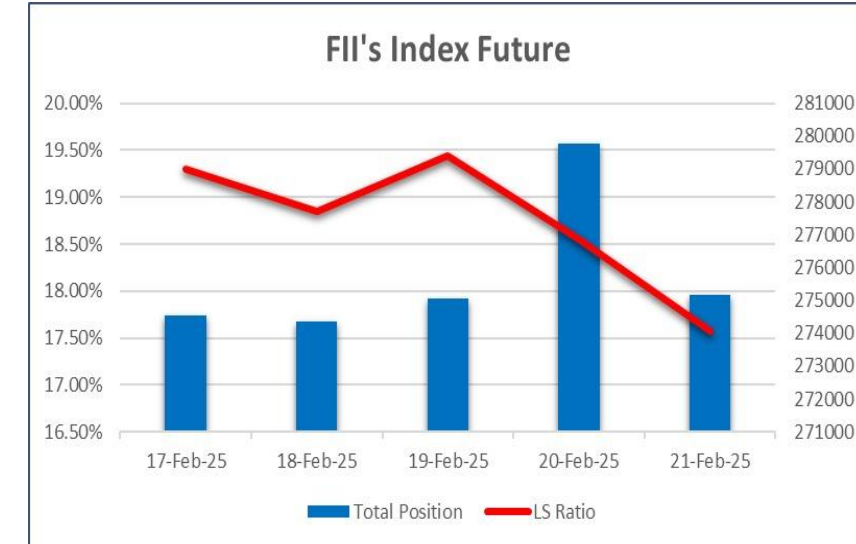
- Nifty Futures began the week with an open interest (OI) of 1,93,55,850 contracts, with short positions being squared off.
- Throughout the week, 5,88,66,600 short contracts were added, while 1,93,55,850 short contracts were squared off, leaving 3,95,10,750 short contracts open.
- The Index started the series with an OI of 1,93,55,850 and currently stands at 1,97,49,075, reflecting a **2.03% increase in OI**



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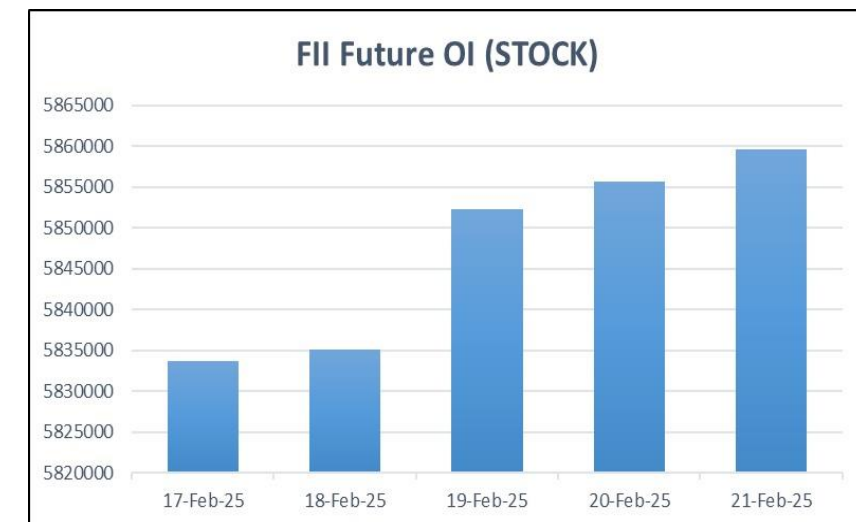
FII's Index Future

- FII Activity in Index Futures FII's Index Futures contracts **declined** to 275,149 from 275,743, a **0.22%** drop in open interest.
- The LS Ratio ranged from 17.57% to 19.44%, indicating a short-heavy stance, reflecting a cautious to **bearish sentiment** in the market.
- The total **decrease** in contracts was 594, highlighting reduced participation.



FII's Stock Future

- FII's Stock Futures contracts concluded at **5,859,577**, up from **5,803,672**, reflecting a **0.96%** increase in open interest.
- This indicates that FII's are gradually increasing their stock positions, with the majority of positions established on the long side.
- Additionally, the steady rise in open interest suggests sustained confidence in stock futures.



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Weekly Long Build-up

Script	Price (%)	OI (%)
CHAMBLFERT	2.35%	42.33%
BSE	11.01%	38.03%
TORNTPOWER	3.75%	35.31%
BERGEPAIN	1.53%	23.03%
VBL	0.34%	21.64%

Weekly Short Build-up

Script	Price (%)	OI (%)
CYIENT	-5.35%	30.09%
NYKAA	-5.24%	28.22%
PRESTIGE	-2.44%	22.09%
NCC	-1.96%	21.45%
MFSL	-1.25%	19.38%

Weekly Short Covering

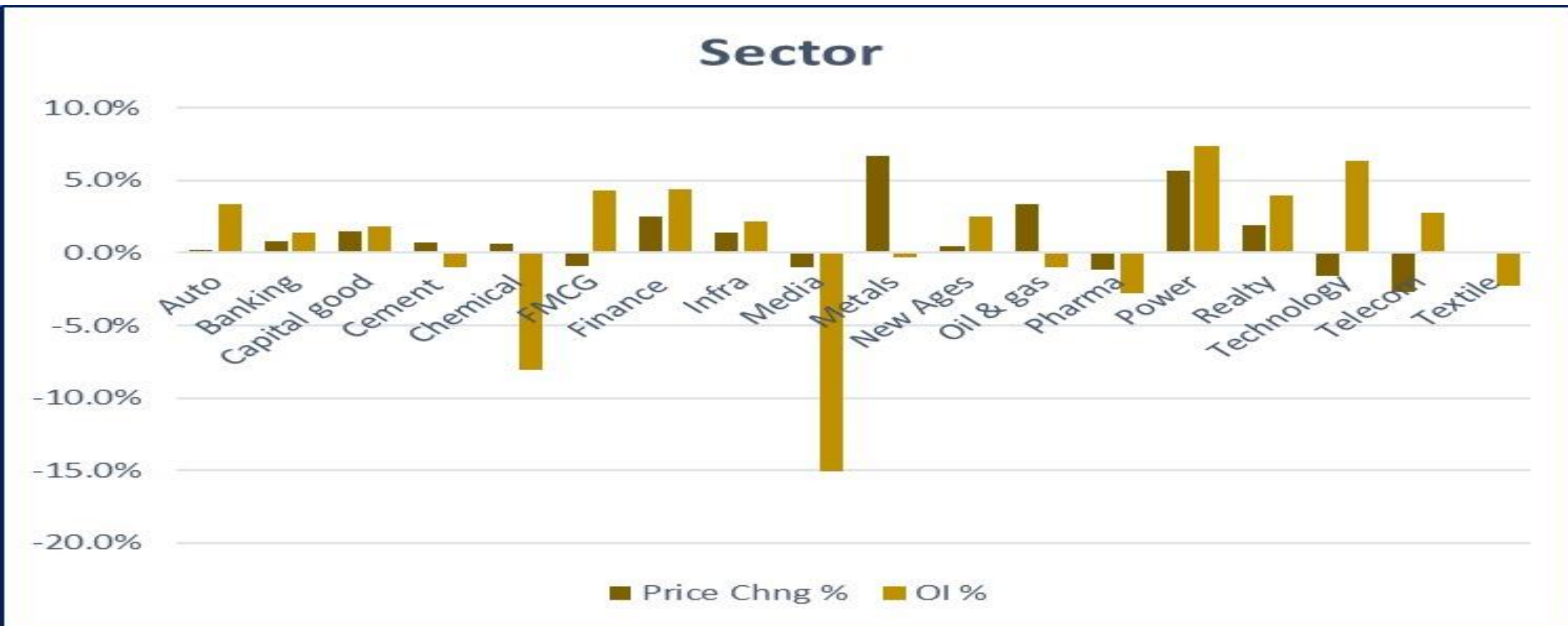
Script	Price (%)	OI (%)
ABBOTINDIA	0.99%	-37.51%
DELHIVERY	2.22%	-26.73%
GUJGASLTD	3.51%	-25.01%
ATUL	1.26%	-20.78%
HUDCO	3.18%	-19.80%

Weekly Long Liquidation

Script	Price (%)	OI (%)
COROMANDEL	-0.23%	-31.09%
IPCALAB	-2.96%	-28.60%
NAVINFLUOR	-1.95%	-28.18%
GNFC	-2.60%	-22.23%
LALPATHLAB	-1.25%	-19.51%

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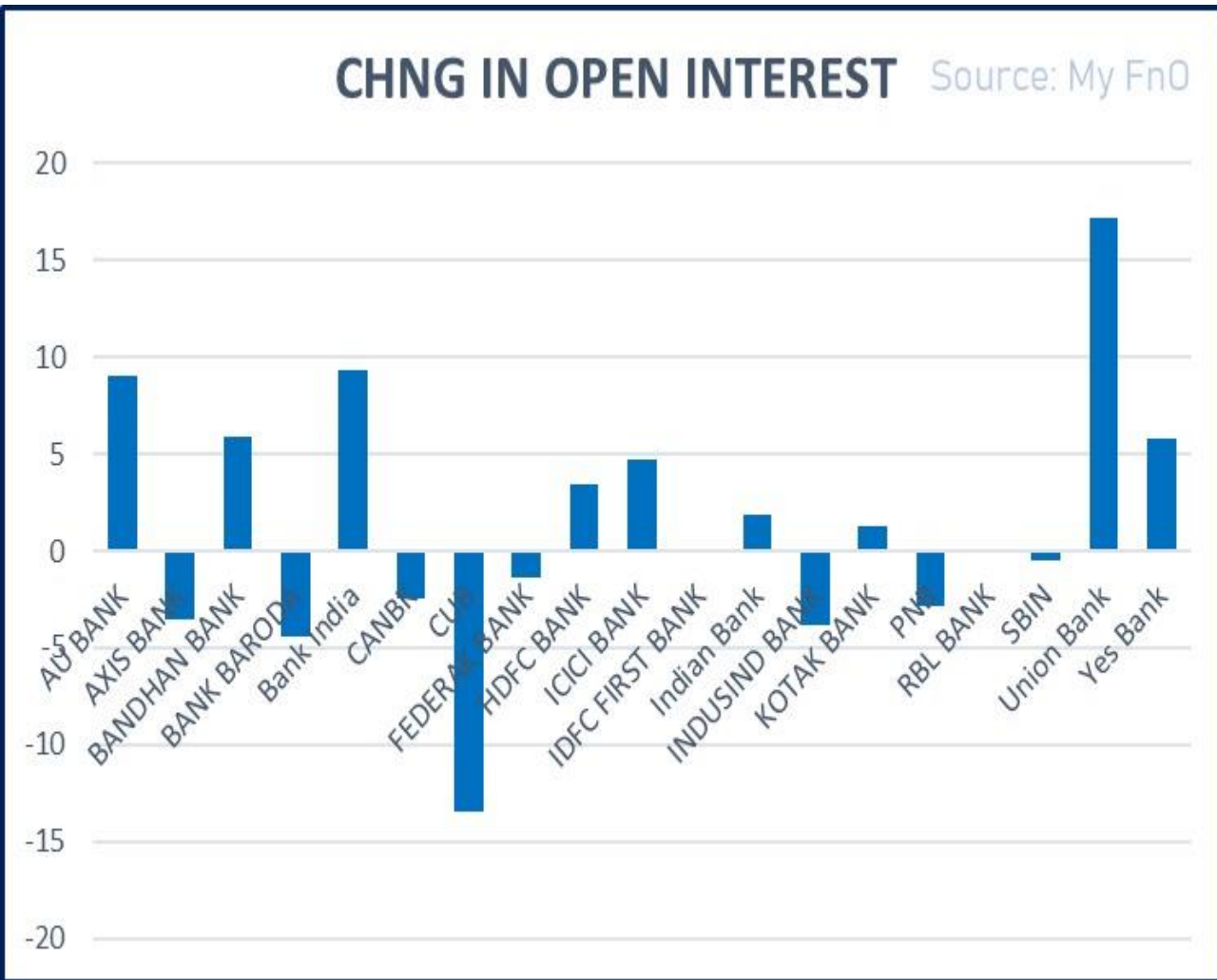
Sector Price And OI



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BNF STOCKS CHG IN OI



OTHER INDEX

SECTOR	17-02-2025	21-01-2025	PRICE CHG	17-02-2025	21-01-2025	OI CHG
FIN NIFTY	23366.85	23193.5	-0.74%	91390	74620	-18.35%
MID NIFTY	11210.45	11185.65	-0.22%	3379440	3154320	-6.66%
NIFTY NXT 50	59542.75	60393.7	1.43%	53325	59100	10.83%

- Long Liquidation has been formed in FIN NIFTY, and Midcap Nifty.
- Long Buildup has been made in NIFTY NXT 50.

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