

Weekly Derivative Report

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WEEKLY HIGHLIHGTS

Nifty

- March Nifty Futures closed at 22,649.95 on Friday, weekly price increasing by 1.66% (369.90) with a 6.01% increase in OI, indicating a Long Build-up (LB).
- During the week, Nifty recorded a high of 22,738.00 and a low of 22,101.00, settling at 22,649.95.
- The annualized volatility index VIX traded in a narrow range of 13.47-13.83.

Bank Nifty

- March Bank Nifty Futures closed at 48,680.15 on Friday, weekly price increasing by 0.11% (51.90) with a 5.03% increase in OI, indicating a Long Build-up (LB).
- During the week, Bank Nifty recorded a high of 49,099.90 and a low of 48,110.30, settling at 48,680.15.
- The Bank Nifty IV decreased from 16.70% to 15.70%, a decline of 6.00%, signaling reduced volatility.

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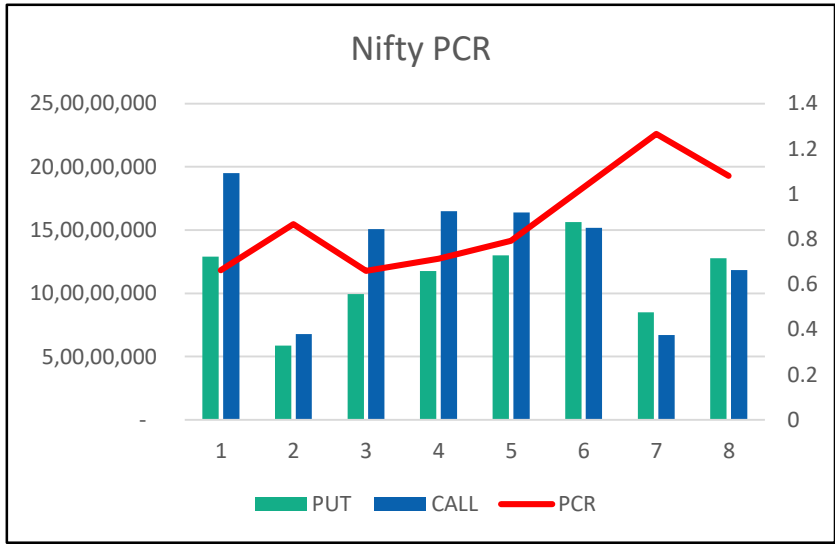
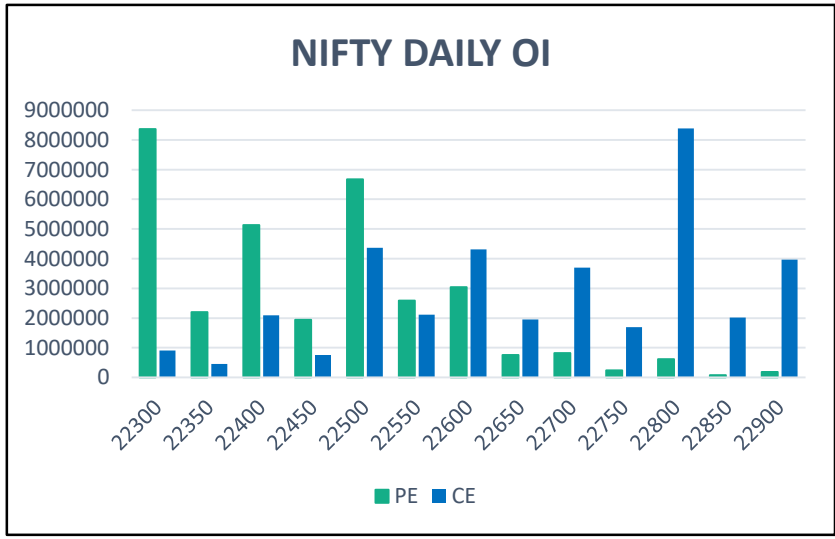
Nifty PCR

- The PCR during the week recorded a high of 1.26 and a low of 0.71, closing at 1.07 compared to 0.65 last week.
- The PCR remains below the median line of 1.17, the PCR of 1.07 indicates a tug of war between the CE and PE participant.



Nifty Option Open Interest

- Option build-up shows that Nifty has the highest OI at 22,800 where short buildup is formed, followed by the 22,500 CE strike, where a long build-up is observed . On the PE side, the 22,300 strike, followed by 22,500, holds the highest OI, with short buildup is formed. This suggests that market participants expect Nifty to trade above 22,800 as long as it remains above 22,500.



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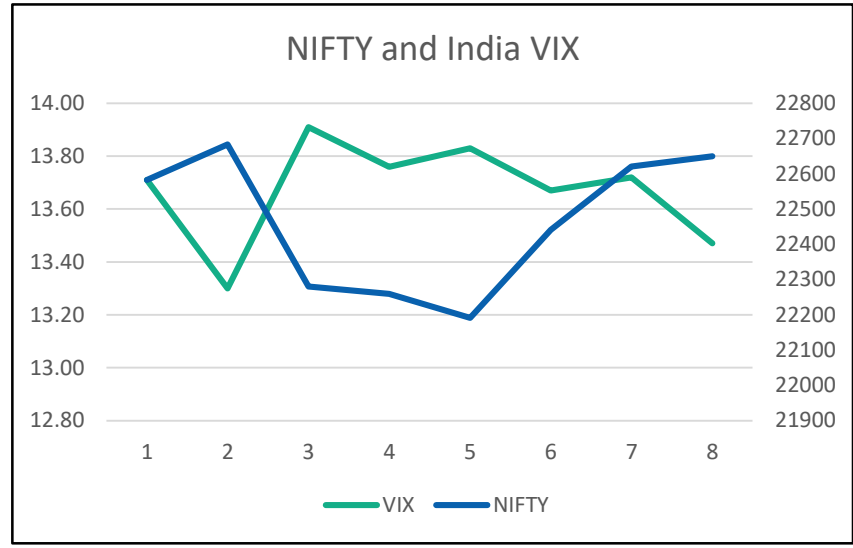
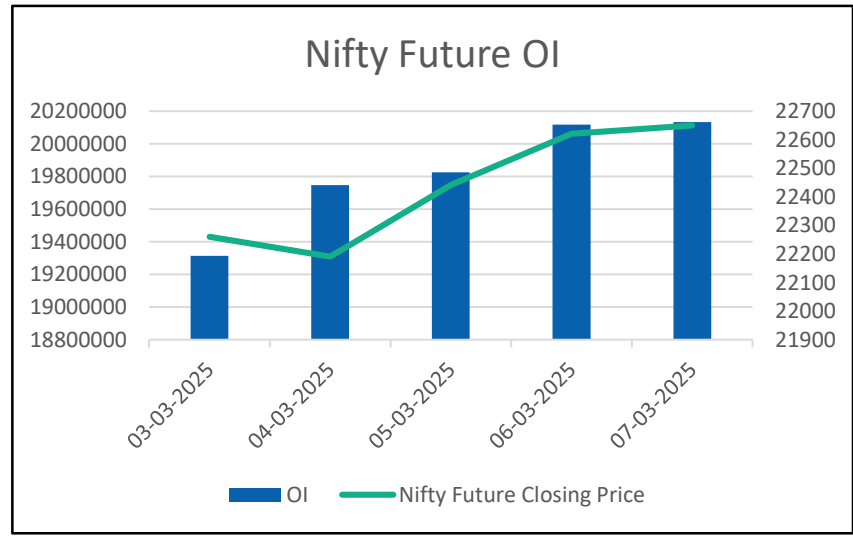
Nifty VIX

- VIX started the week with low volatility at 13.76, gradually trading within the narrow range of 13.47-13.83
- VIX trading in a narrow range a breakout on the higher side will lead to increase in volatility and breakdown will lead to decrease in volatility.
- We expect VIX to trade between 12-16 levels in the near term.



Nifty Future Open Interest

- Nifty Futures began the week with an open interest (OI) of 1,93,14,000 contracts, with short positions being made.
- Throughout the week, 3,90,60,600 short contracts were added, while 6,00,77,925 long contracts were added.
- The Index started the series with an OI of 1,93,14,000 and currently stands at 2,01,33,900, reflecting a 4.25% increase in OI



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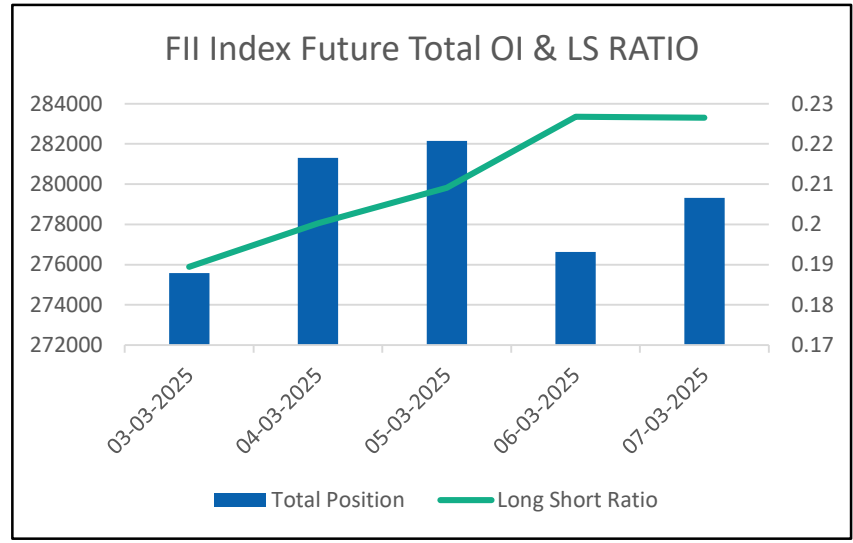
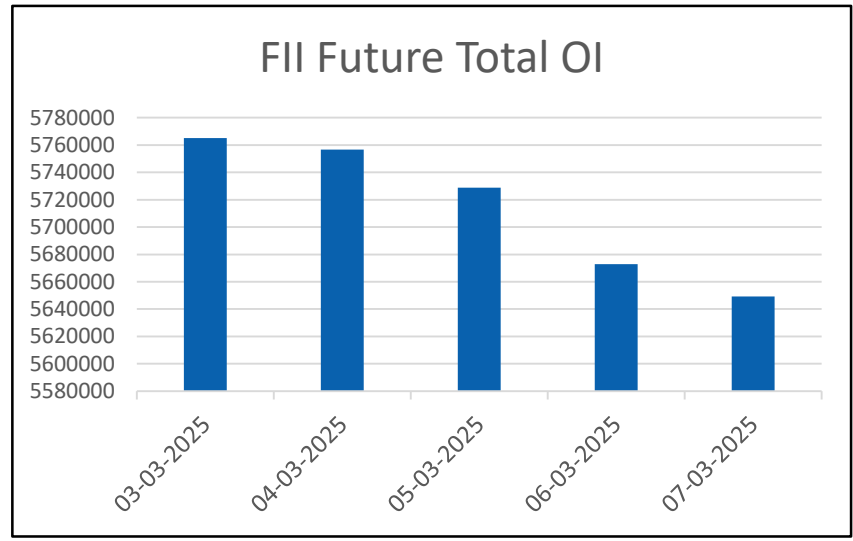
FII's Index Future

- FIIs' Index Futures contracts increased to 279,326 from 275,582, marking a 1.36% rise in open interest.
- The LS Ratio ranged from 15.93% to 18.47% last week, indicating a short-heavy stance and reflecting a cautious to bearish market sentiment.
- The total increase in contracts was 3,744, highlighting greater market participation.



FII's Stock Future

- FIIs' Stock Futures contracts concluded at 5,649,194, down from 5,765,052, reflecting a -2.01% decrease in open interest.
- This indicates that FIIs in this week has gradually decreasing their stock positions.



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make money, not mistakes.

Weekly Long Build-up

Script	Price (%)	OI (%)
TITAGARH	12.04%	182.20%
IREDA	3.56%	120.11%
TATATECH	0.19%	106.68%
IIFL	10.01%	101.25%
KPITTECH	7.00%	46.33%

Weekly Short Build-up

Script	Price (%)	OI (%)
BSE	-4.52%	31.92%
OFSS	-3.67%	25.32%
KALYANKJIL	-2.20%	17.98%
DALBHARAT	-0.35%	15.06%
POLICYBZR	-3.65%	14.75%

Weekly Short Covering

Script	Price (%)	OI (%)
PIIND	7.52%	-19.04%
CAMS	6.56%	-15.74%
POLYCAB	3.92%	-15.69%
FINNIFTY	0.63%	-14.41%
DEEPAKNTR	6.95%	-12.89%

Weekly Long Liquidation

Script	Price (%)	OI (%)
DIXON	-0.95%	-6.33%
LODHA	-0.79%	-5.34%
AUBANK	-2.64%	-4.46%
BAJFINANCE	-2.40%	-3.52%
MARUTI	-1.05%	-2.46%

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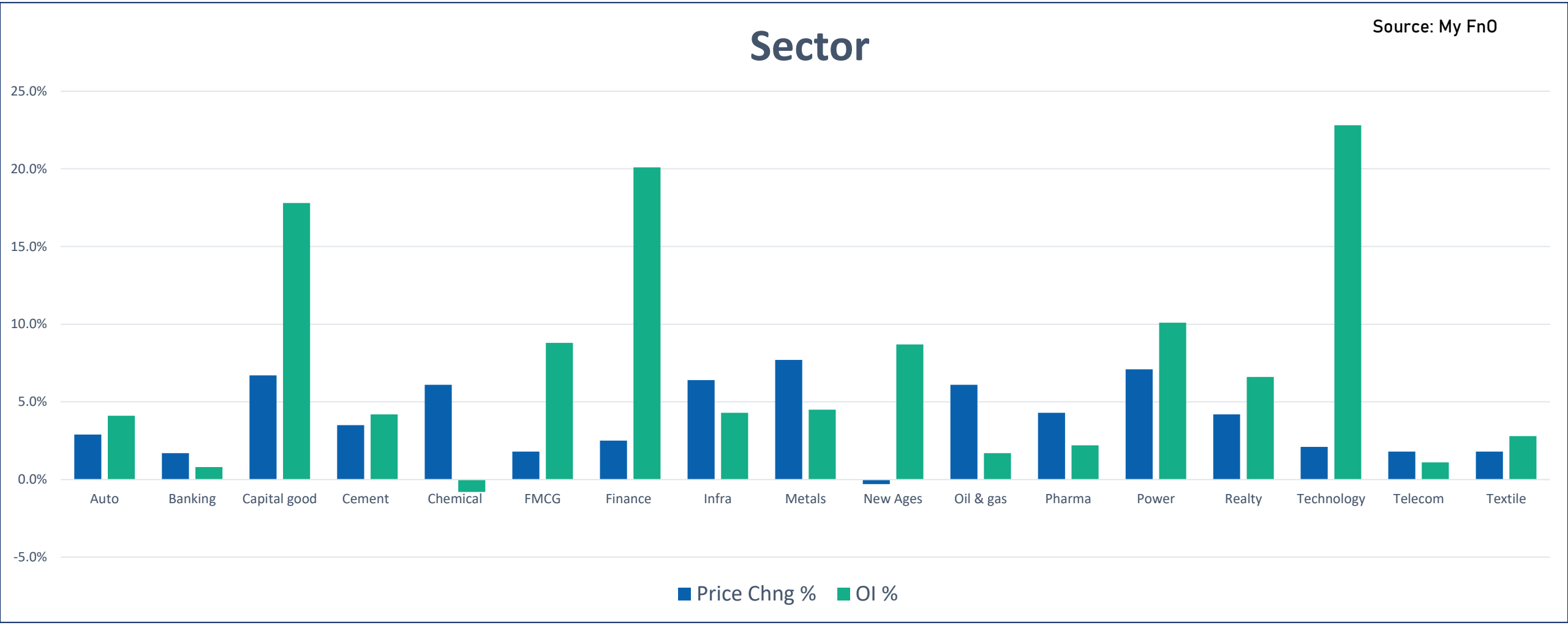
Sector Price And OI

Source: My FnO



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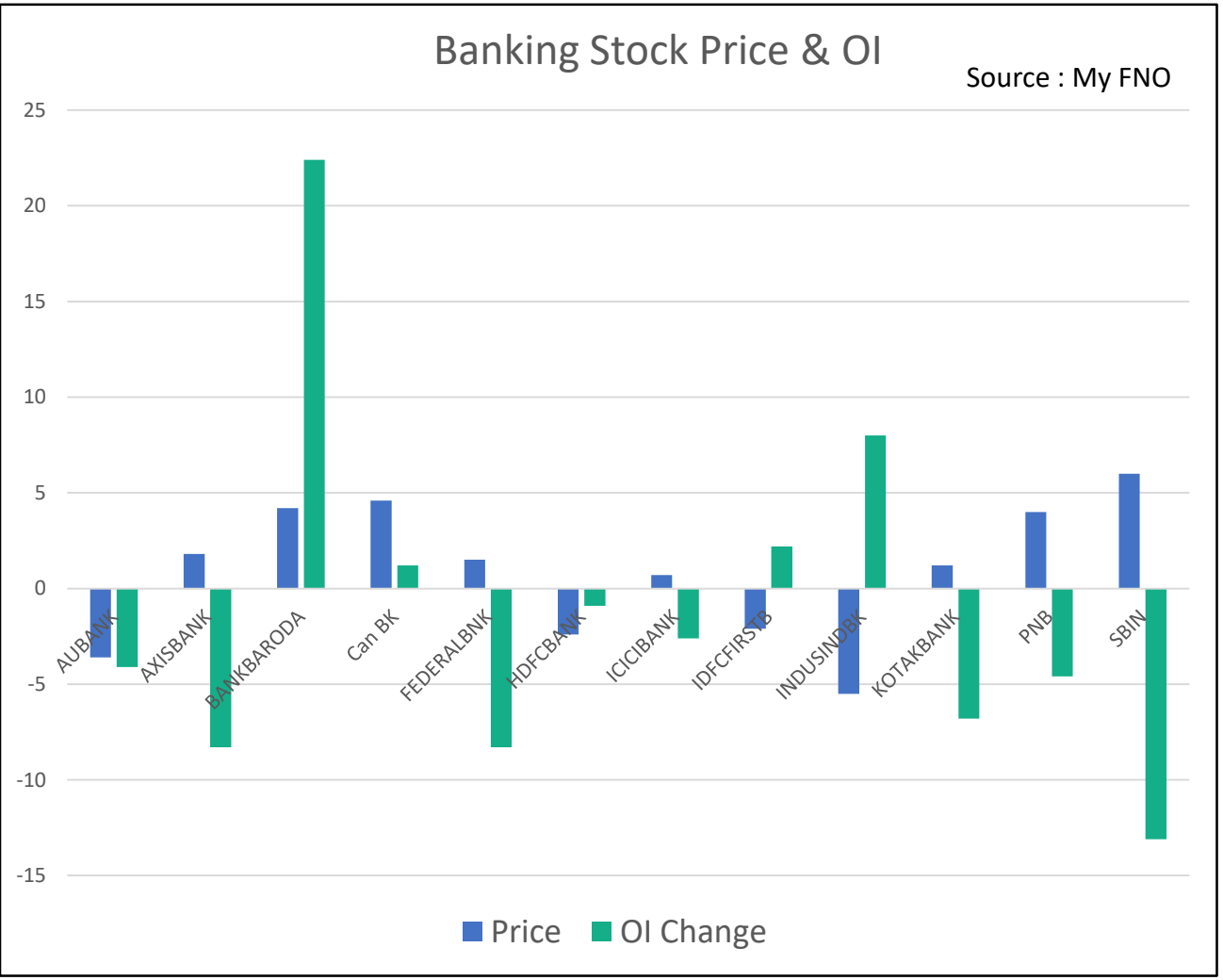
BNF STOCKS CHG IN OI



OTHER INDEX

SECTOR	03-03-2025	07-03-2025	PRICE CHG	03-03-2025	07-03-2025	OI CHG
FIN NIFTY	23077.2	23222.1	0.63%	65390	55965	-14.41%
MID NIFTY	10906.65	11140.35	2.14%	3417480	3358560	-1.72%
NIFTY NXT 50	57697.4	59827.55	3.69%	55375	57975	4.70%

- Short Covering has been seen in FIN NIFTY, MID NIFTY.
- Long Buildup has been made in NIFTY NXT 50.

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Mr. Kunal Kamble

Kunal Naland Kamble

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