



The background features a complex financial visualization with a red candlestick chart and a white line graph overlaid on a blue and red gradient. Binary code (0s and 1s) is scattered throughout the scene, creating a digital atmosphere.

# Weekly Derivative Report

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## WEEKLY HIGHLIGHTS

### Nifty

- September future on Friday close at 25173.85 on a negative note with **4.12% increase** in OI and with a price decrease of **-1.18% (301.85)** indicating **Short Buildup. (SB)**
- During the week Nifty made a high of 26301.10 and low of 25129.65 and settled at 25173.85.
- Annualized volatility index VIX has **increased** from 11.96% to 14.13% up by **18.12%**.

### Bank Nifty

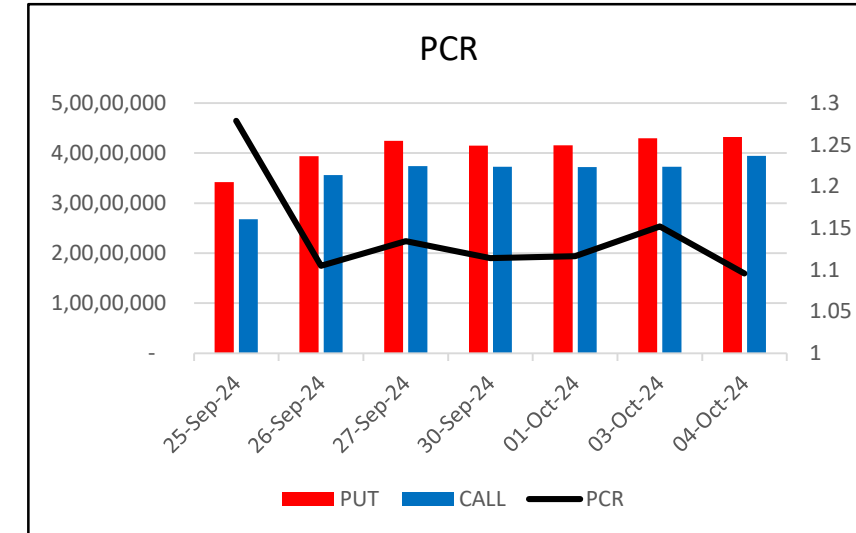
- September future on Friday close at 51643 on a negative note with **7.12% increase** in OI with a price decrease of **-0.98% (-513.30)** indicating **Short Buildup. (SB)**
- During the week BNF made a high of 53189 and low of 51643 and settled at 51643.
- Bank Nifty IV has **increased** from 12.8% to 14.8% increased by **15.63%**

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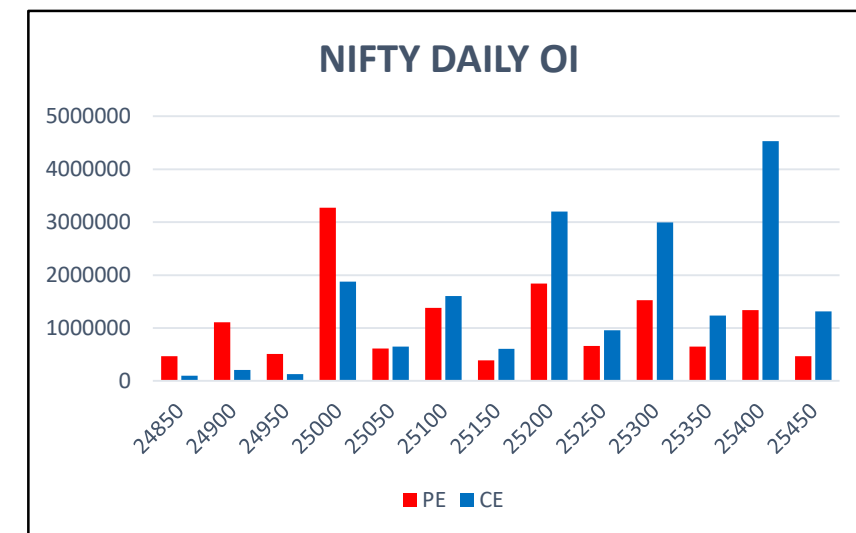
## Nifty PCR

- Monthly PCR OI during the week has made a high of 1.15 & low of 1.10 and close on weekly basis at 1.10 levels compared to 1.13 of last week.
- PCR OI currently is at 1.10 level which is below the median line of 1.11 and shows that participant are squaring of their PE Short Positions.



## Nifty Option Open Interest

- Option build-up shows that Nifty has **Support** at 25000 followed by 24900 and **Resistance** is placed at 25200 followed by 254000.
- The median level for Nifty is placed at 25150.

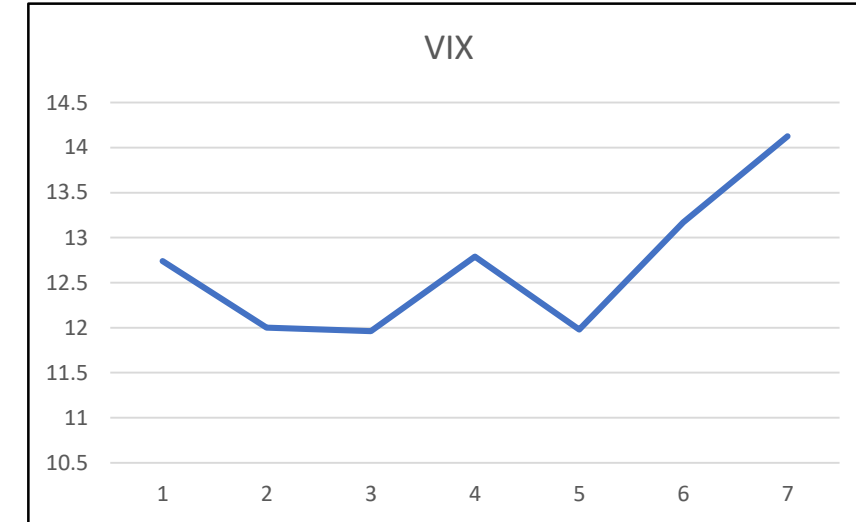


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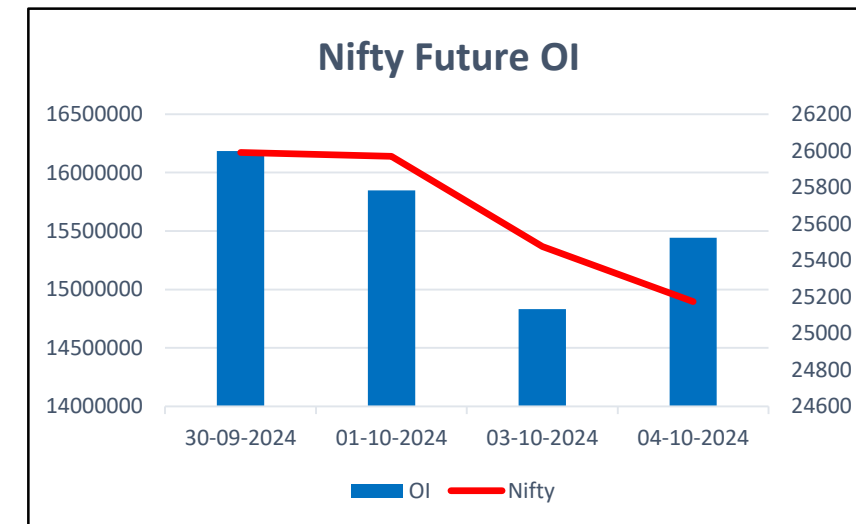
## Nifty VIX

- VIX started the week with a low volatility of 12.79 gradually moving towards a low of 11.98 and closing at 14.12.
- The increase in VIX indicates increase in volatility.
- VIX trading near 14.12 can lead a move towards 18, whereas VIX trading above 18 can lead a move towards 21.
- We expect the volatility to trade between 12-18 level.



## Nifty Future Open Interest

- The Nifty Futures started the week with an open interest (OI) of 16,184,775 contracts, with long positions being squared off.
- During the week, a total of 4,68,63,800 long contracts were covered.
- The recent fall in the Nifty Index is primarily due to this long liquidation.

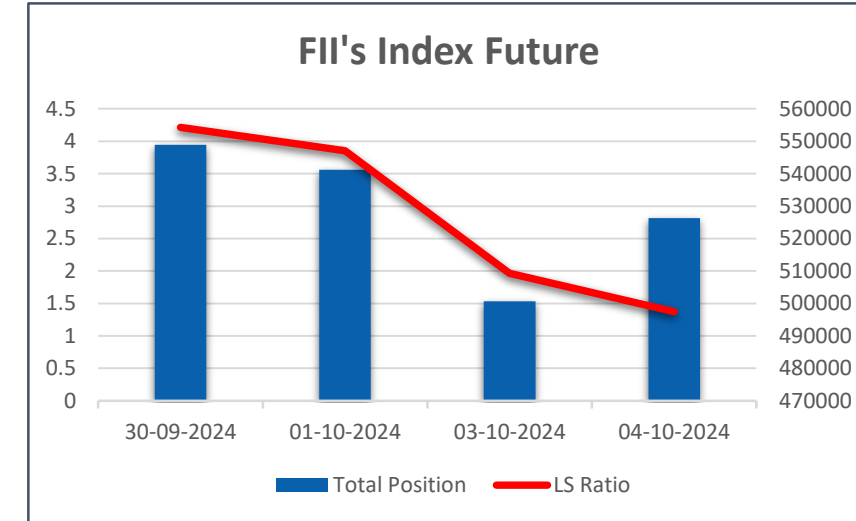


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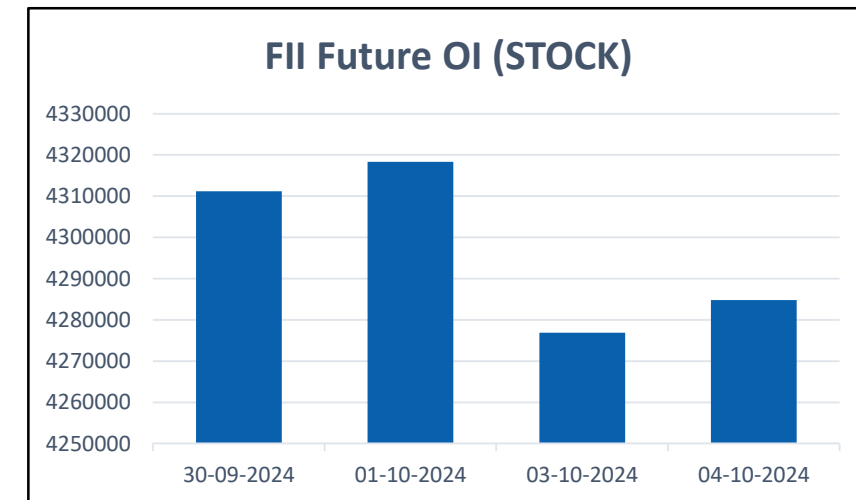
## FII's Index Future

- In previous week FII's Total Number of contracts in INDEX FUTURE conclude at 526337 compared to 573781 contract reducing **47444**.
- The total open interest position of FII's in Index future is at 526337 which on weekly basis has **decreased by -8.27%**.
- During this period, the highest LS Ratio was 4.21 and the lowest was 1.37.



## FII's Stock Future

- In previous week FII's no of contract in Stock Future conclude at **4284784** compared to 4244464 contract.
- The total FII's OI in stock future is at 4284784 which on weekly basis has **increased by 0.95%**



# Weekly Derivative Report

## Weekly Long Build-up

Script	Price (%)	OI (%)
GRANULES	1.31%	70.82%
TATACHEM	3.41%	42.78%
LALPATHLAB	4.27%	13.06%
RAMCOCEM	0.25%	8.67%
CROMPTON	1.21%	6.33%

## Weekly Short Build-up

Script	Price (%)	OI (%)
BANKNIFTY	-2.93%	43.79%
GNFC	-4.92%	31.95%
RELIANCE	-6.17%	22.13%
MUTHOOTFIN	-5.18%	20.17%
ATUL	-0.24%	19.50%

## Weekly Short Covering

Script	Price (%)	OI (%)
PETRONET	4.34%	-25.23%
BALRAMCHIN	2.03%	-17.56%
DALBHARAT	0.02%	-16.84%
COFORGE	1.16%	-8.76%
SBIN	0.96%	-8.04%

## Weekly Long Liquidation

Script	Price (%)	OI (%)
IDFC	-3.68%	-20.10%
MIDCPNIFTY	-3.13%	-17.32%
GUJGASLTD	-0.54%	-13.50%
HINDPETRO	-7.81%	-10.62%
HINDCOPPER	-4.10%	-10.17%

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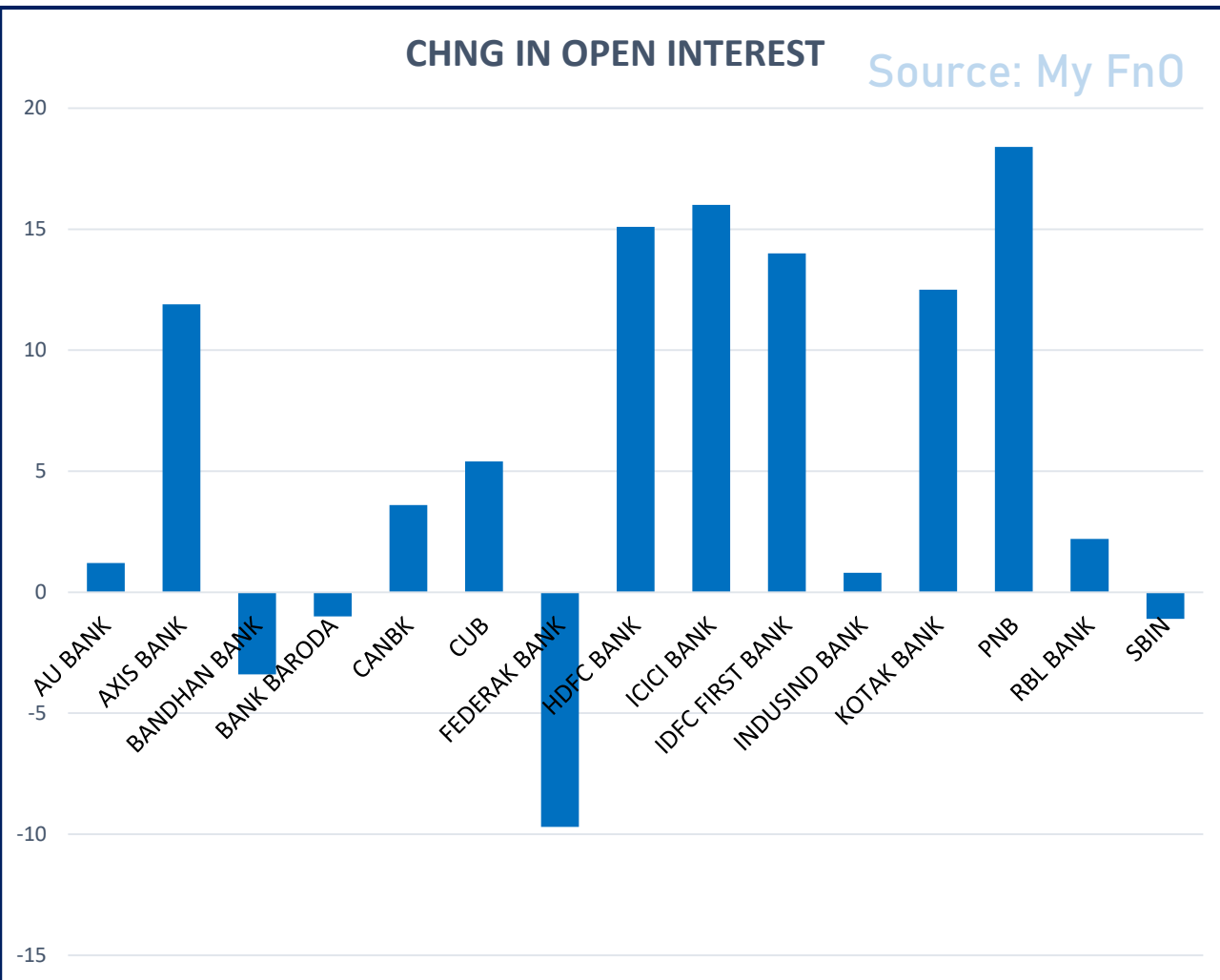


Sector



# Weekly Derivative Report

## BNF STOCKS CHG IN OI



## OTHER INDEX

SECTOR	30-09-2024	04-10-2024	PRICE CHG	30-09-2024	04-10-2024	OI CHG
FIN NIFTY	24673.1	23805.35	-3.52%	94425	108000	14.38%
MID NIFTY	13285.55	12869.5	-3.13%	2647700	2189200	-17.32%
NIFTY NXT 50	77267.2	75402.65	-2.41%	23280	21730	-6.66%

- Short Buildup is observed in Fin Nifty.
- Long Liquidation is observed in Mid Nifty.
- Long Liquidation is observed in Nifty Next 50.



# Weekly Derivative Report



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