



The background features a complex data visualization with a red line graph, a bar chart, and binary code (0s and 1s) in blue and white. The overall color palette is dominated by reds, oranges, and blues.

# Weekly Derivative Report

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## WEEKLY HIGHLIGHTS

### Nifty

- January future on Friday close at 23267.20 on a **negative** note with **4.64% increase** in OI and with a price decrease by **-0.47% (-110.35)** indicating **Short Buildup. (SB)**
- During the week Nifty made a high of 23423.90 and low of 23112.10 and settled at 23267.20.
- Annualized volatility index VIX has **increased** from 14.92% to 15.74% up by **1.83%**.

### Bank Nifty

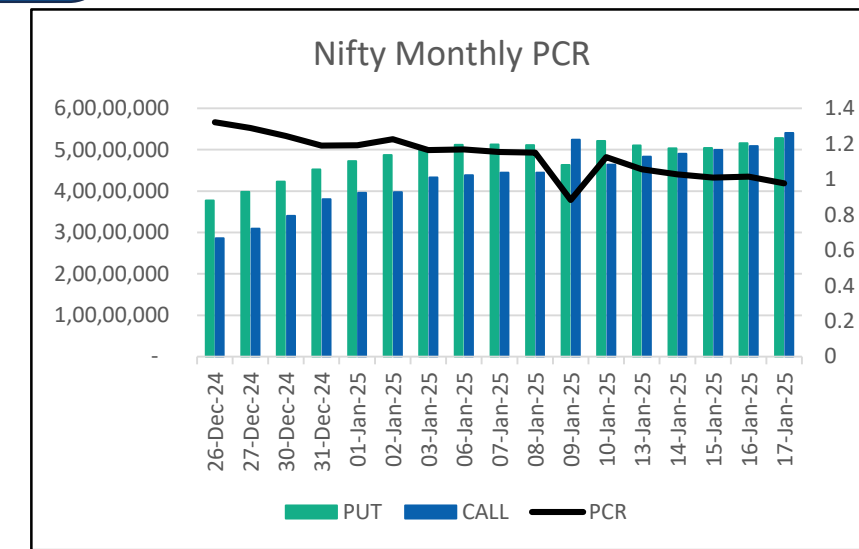
- January future on Friday close at 48685.65 on a **negative** note with **3.97 % increase** in OI with a price decrease by **-1.53% (758.30)** indicating **Short Buildup. (SB)**
- During the week BNF made a high of 49670 and low of 48102 and settled at 48685.65.
- Bank Nifty IV has **decreased** from 21.70% to 19.90% decreased by **8.08%**

# Weekly Derivative Report



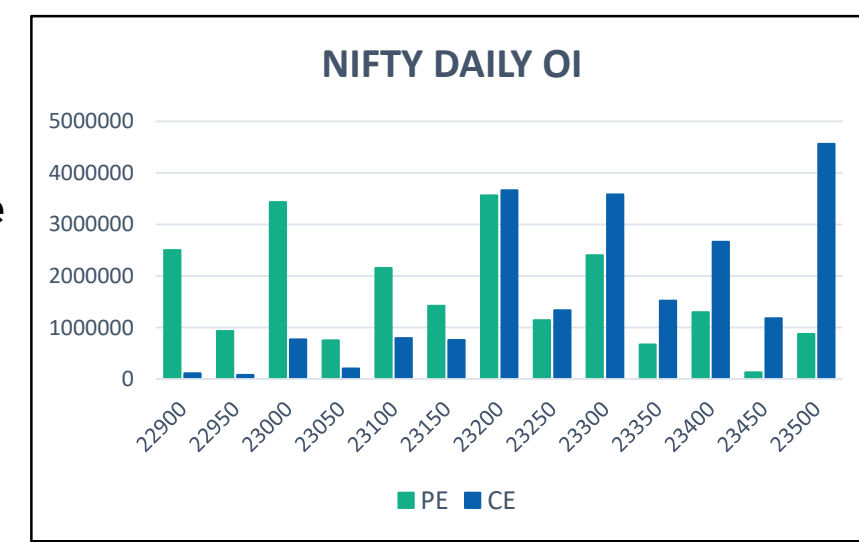
## Nifty PCR

- Monthly PCR during the week made a high of 1.05 & low of 0.97 and close on weekly basis at 0.97 levels compared to 1.12 of last week.
- PCR closed at 0.97 level which is **below the median line** of 1.15 and shows that CE participant are more than PE participant.



## Nifty Option Open Interest

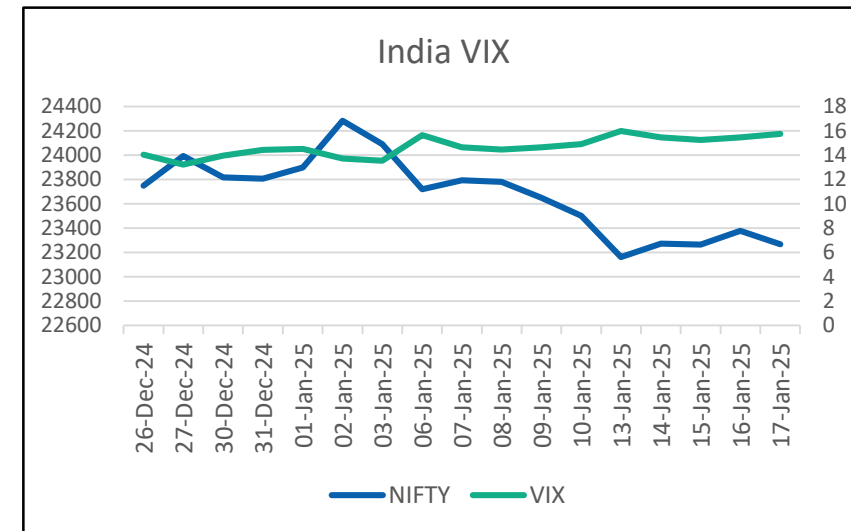
- Option build-up shows that Nifty has highest OI at 23500 followed by 23200 CE strike where **Short Build-up** is seen whereas on the PE side 23200 followed by 23000 strike holds highest OI where **Long Build-up** is seen which indicates the market participant expect market to trade below 23000 level till the time it is **holding below** 23500 level.



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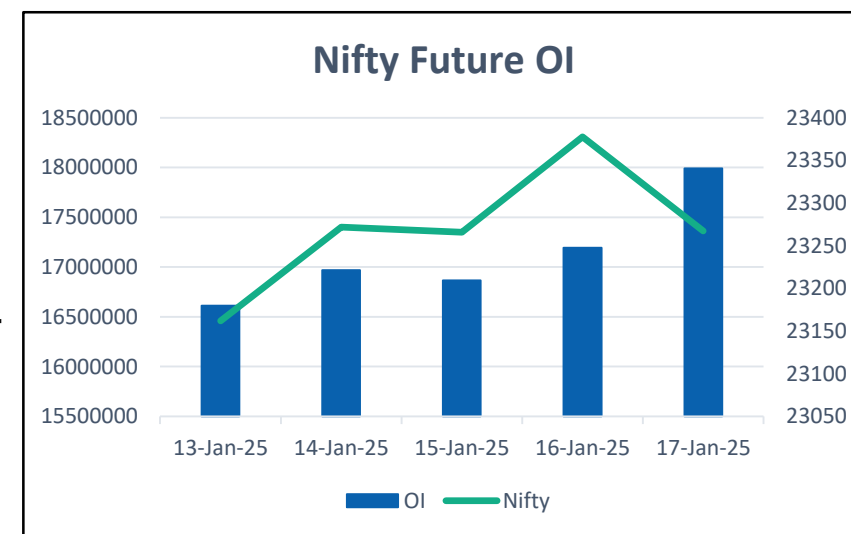
## Nifty VIX

- VIX started the week with a high volatility of 14.91 gradually moving towards a low of 13.95 and closing at 15.74.
- The increase in VIX indicates increase in volatility.
- VIX trading near 15.74 can lead a move towards 16, whereas VIX trading above 16 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 16,611,325 contracts, with short positions being added.
- During the week, a total of 3,46,01,375 short contracts being added where else a total of 3,41,60,550 long contract were added off which 1,68,65,325 contract was sq. off leaving 1,72,95,225 long contract open in previous week.
- The Index started the series with 16,611,325 OI and currently the OI stands at 17,990,050 with OI **increase by 8.30%**.

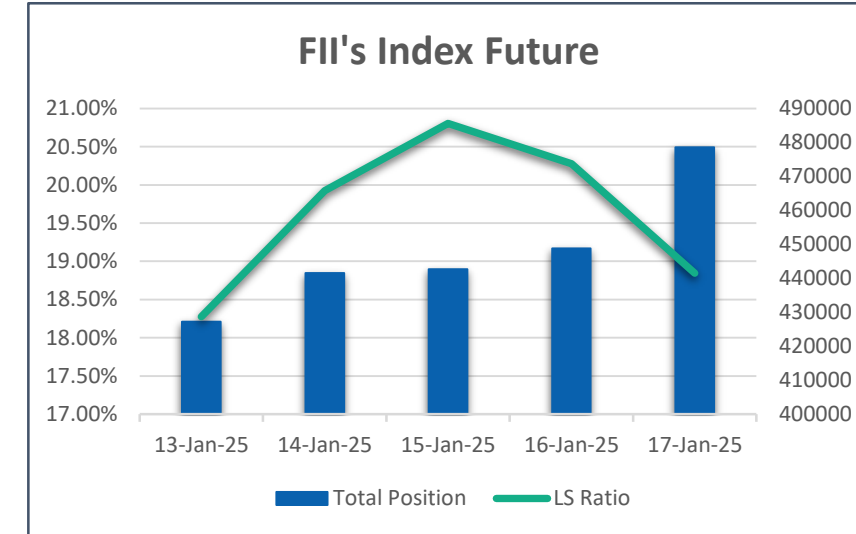


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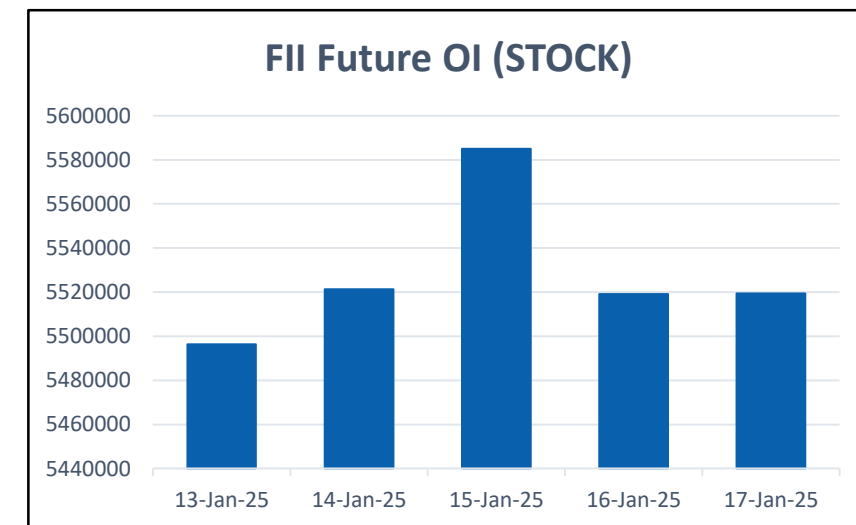
## FII's Index Future

- In previous week FII's Total Number of contracts in INDEX FUTURE conclude at 478646 compared to 406936 contract, **increase** by 71710.
- The total open interest position of FII's in Index future is at 478646 which on weekly basis has **increased** by 17.62%.
- During this period, the highest LS Ratio was 20.81% and the lowest was 18.27%, 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 5519409 compared to 5373306 contract.
- The total FII's OI in stock future is at 5519409 which on weekly basis has **increased** by 2.72%



# Weekly Derivative Report

## Weekly Long Build-up

Script	Price (%)	OI (%)
CESC	0.45%	53.63%
APLAPOLLO	10.30%	28.12%
LTTS	11.03%	27.86%
CYIENT	3.27%	23.62%
LODHA	0.86%	22.72%

## Weekly Short Build-up

Script	Price (%)	OI (%)
VBL	-3.28%	24.10%
PERSISTENT	-0.86%	21.78%
SUPREMEIND	-1.86%	20.95%
HCLTECH	-8.76%	17.81%
UNITDSPR	-4.01%	16.63%

## Weekly Short Covering

Script	Price (%)	OI (%)
INDIANB	9.78%	-15.93%
AARTIIND	8.18%	-15.77%
JSWENERGY	9.52%	-14.51%
PAYTM	14.31%	-9.89%
NCC	5.87%	-9.61%

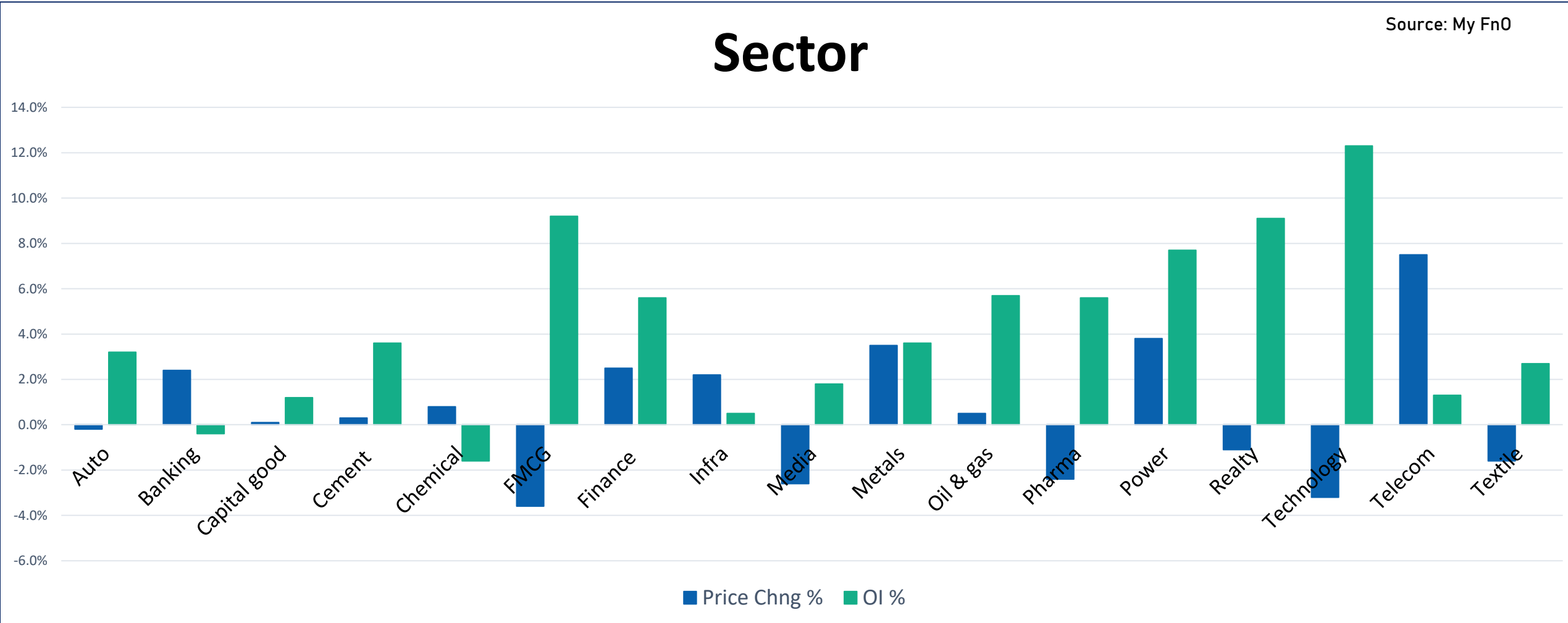
## Weekly Long Liquidation

Script	Price (%)	OI (%)
INFY	-7.58%	-10.49%
HINDUNILVR	-3.67%	-6.32%
MARICO	-0.64%	-2.00%
KALYANKJIL	-11.90%	-0.45%
OBEROIRLTY	-1.82%	-0.18%

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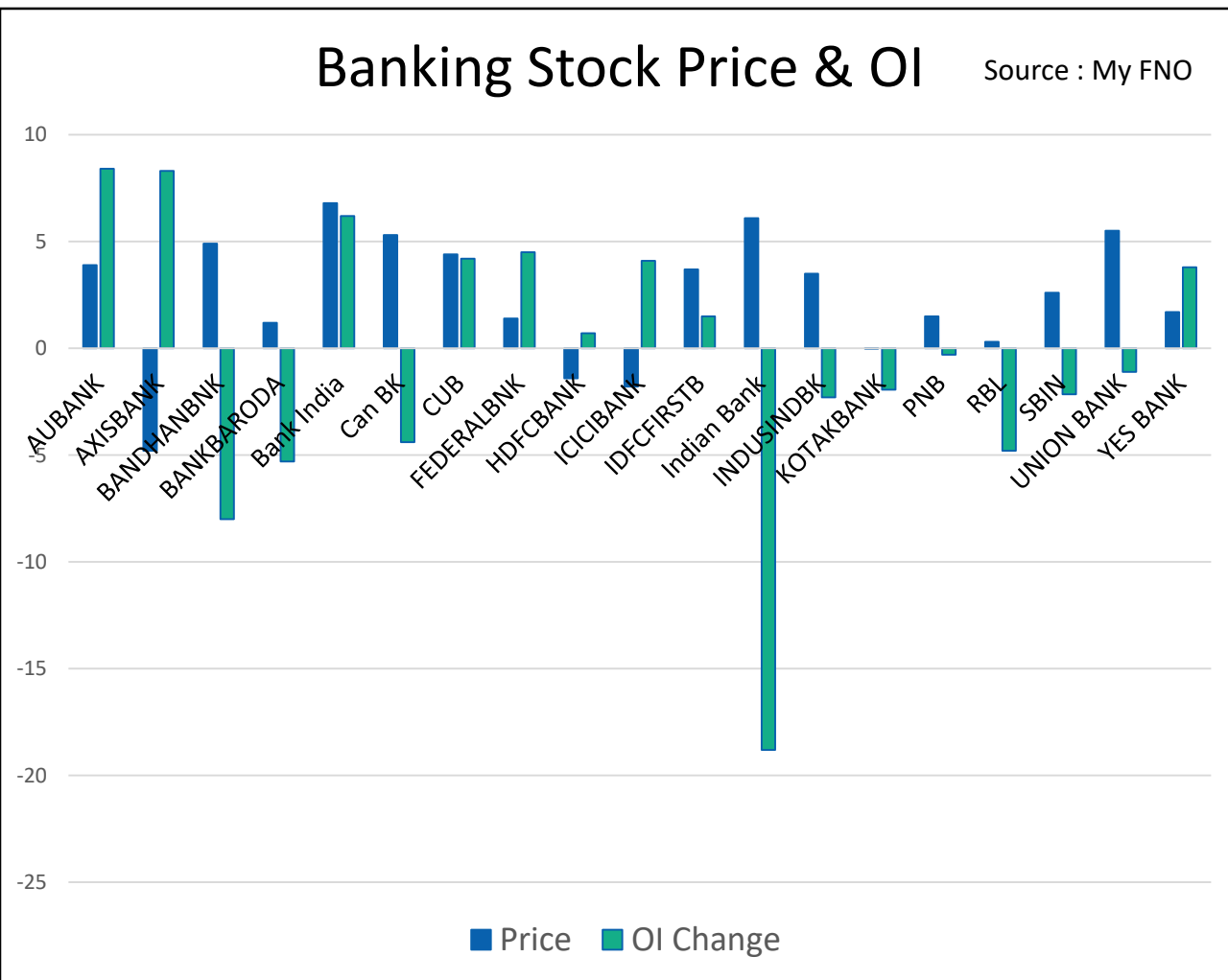
## Sector Price And OI



20-01-2025

# Weekly Derivative Report

## BNF STOCKS CHG IN OI



## OTHER INDEX

SECTOR	13-01-2025	17-01-2025	PRICE CHG	13-01-2025	17-01-2025	OI CHG
FIN NIFTY	22497.45	22683.95	0.83%	61900	60375	-2.46%
MID NIFTY	11838.05	12245.15	3.44%	2297400	2523700	9.85%
NIFTY NXT 50	61774.9	65270.7	5.66%	26770	23815	-11.04%

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



# Weekly Derivative Report



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