



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

Weekly Derivative Report



WEEKLY HIGHLIGHTS

Nifty

- September future on Friday close at 24854.05 on a **positive** note with **1.23% decrease** in OI and with a price increase of **0.04% (10.25)** indicating **Short Covering. (SC)**
- During the week Nifty made a high of 25287.95 and low of 24640.20 and settled at 24949.15.
- Annualized volatility index VIX has **increased** from 12.99% to 13.03% up by **0.31%**.

Bank Nifty

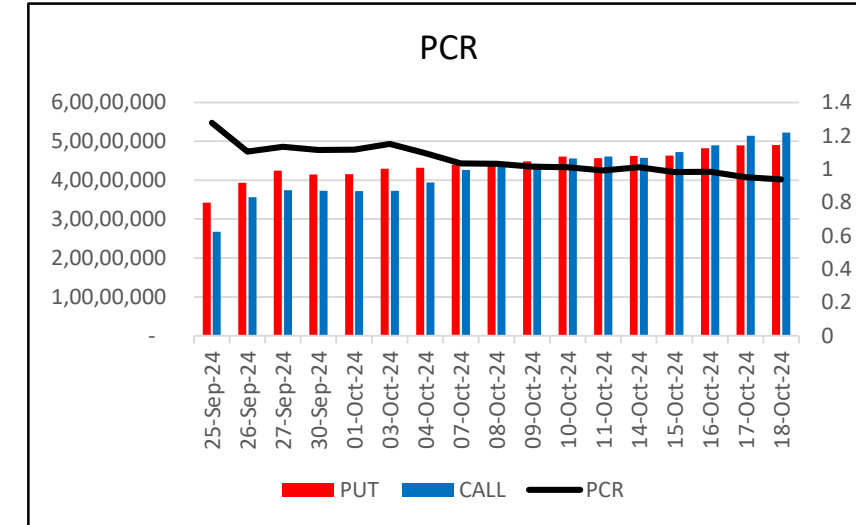
- September future on Friday close at 52310.40 on a **positive** note with **11.22 % decrease** in OI with a price increase of **1.59% (818.7)** indicating **Short Covering. (SC)**
- During the week BNF made a high of 52420 and low of 51185.50 and settled at 52310.40.
- Bank Nifty IV has **decreased** from 14.92% to 14.7% decreased by **1.47%**

Weekly Derivative Report



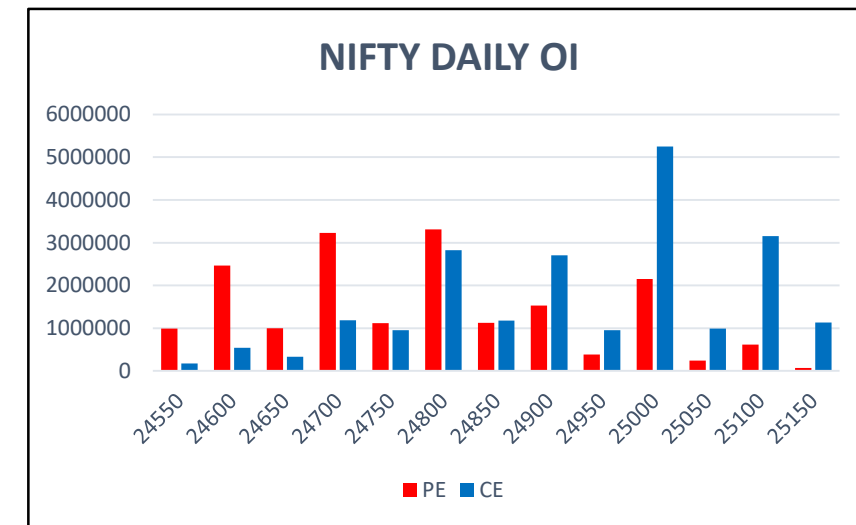
Nifty PCR

- Monthly PCR OI during the week has made a high of 1.01 & low of 0.94 and close on weekly basis at 0.94 levels compared to 0.99 of last week.
- PCR OI currently is at 0.94 level which is below the median line of 1.03 and shows a tug of war between CE and PE participants.



Nifty Option Open Interest

- Option build-up shows that Nifty has highest OI at 25000 CE strike where Short Covering is seen whereas on the PE side 24800 strike holds highest OI where Short Build-up is seen which indicates the market participant expect market to trade above 25000 level till the time it is holding above 24800 level.

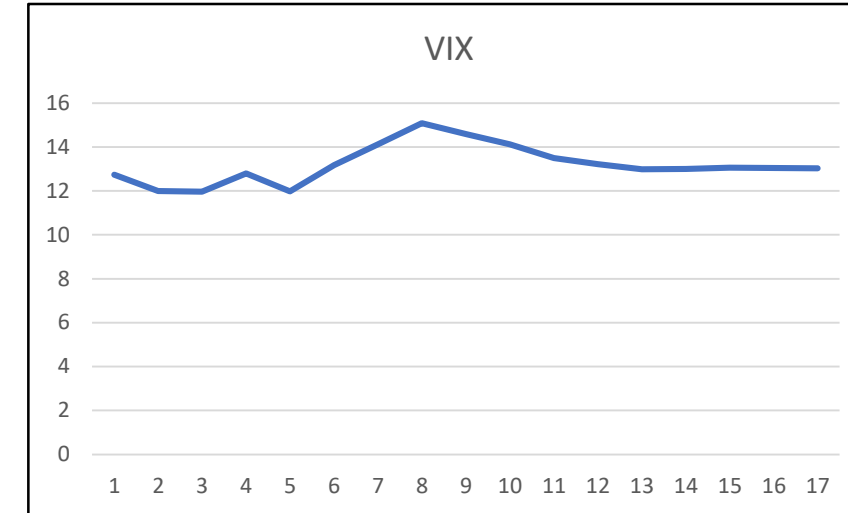


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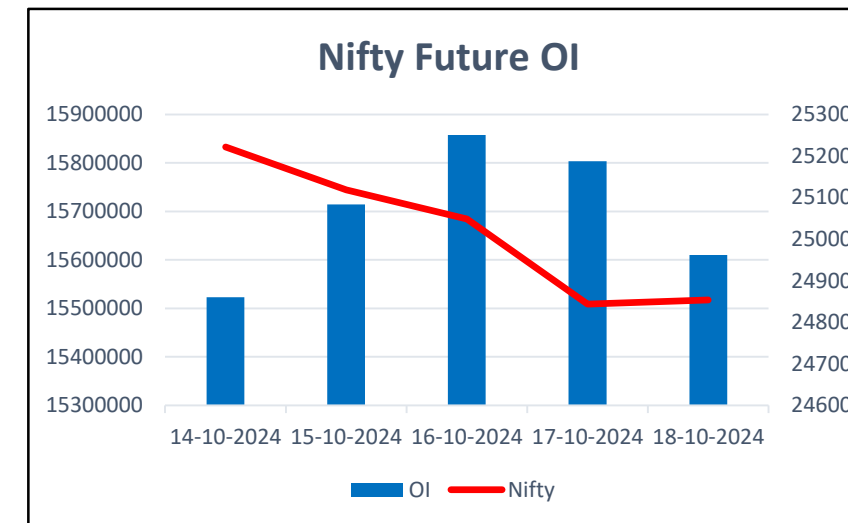
Nifty VIX

- VIX started the week with a low volatility of 12.99 gradually moving towards a high of 13.05 and closing at 13.03.
- The increase in VIX indicates increase in volatility.
- VIX trading near 13.03 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 11-15 level.



Nifty Future Open Interest

- The Nifty Futures started the week with an open interest (OI) of 15,523,175 contracts, with short positions being squared off.
- During the week, a total of 3,15,72,625 short contracts being added from which 3,11,33,200 contracts were squared off.
- The Index started the series with 1,55,23,175 OI and currently the OI stands at 1,56,10,025 with price **decrease by 1.46%** which indicates Short Covering.

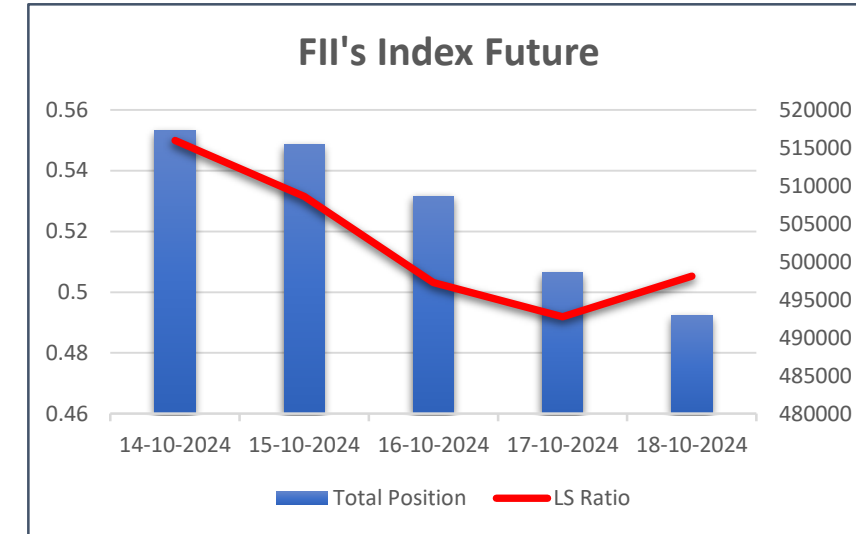


Weekly Derivative Report



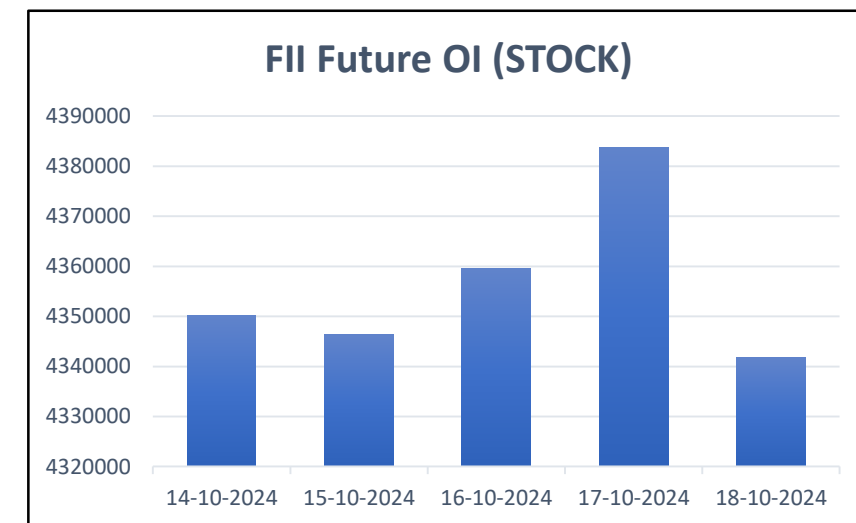
FII's Index Future

- In previous week FII's Total Number of contracts in INDEX FUTURE conclude at 492890 compared to 531435 contract, decrease by **38545**.
- The total open interest position of FII's in Index future is at 492890 which on weekly basis has **decreased by 7.25%**.
- During this period, the highest LS Ratio was 0.55 and the lowest was 0.49, indicating majority of the position made on the short side.



FII's Stock Future

- In previous week FII's no of contract in Stock Future conclude at **4341776** compared to 4358209 contract.
- The total FII's OI in stock future is at 4341776 which on weekly basis has **decreased by 0.38%**



Weekly Derivative Report



Weekly Long Build-up

Script	Price (%)	OI (%)
ABBOTINDIA	1.31%	15.23%
PAGEIND	0.09%	10.09%
GODREJPROP	1.33%	8.73%
POWERGRID	0.32%	7.22%
MFSL	0.01%	7.08%

Weekly Short Build-up

Script	Price (%)	OI (%)
BAJAJ-AUTO	-15.49%	65.57%
DEEPAKNTR	-0.01%	38.40%
INDIAMART	-1.11%	34.64%
IGL	-11.97%	30.52%
COFORGE	-2.94%	20.71%

Weekly Short Covering

Script	Price (%)	OI (%)
NATIONALUM	2.43%	-17.30%
SIEMENS	0.95%	-14.56%
CUMMINSIND	0.98%	-9.26%
PIIND	0.03%	-8.34%
RECLTD	0.82%	-8.12%

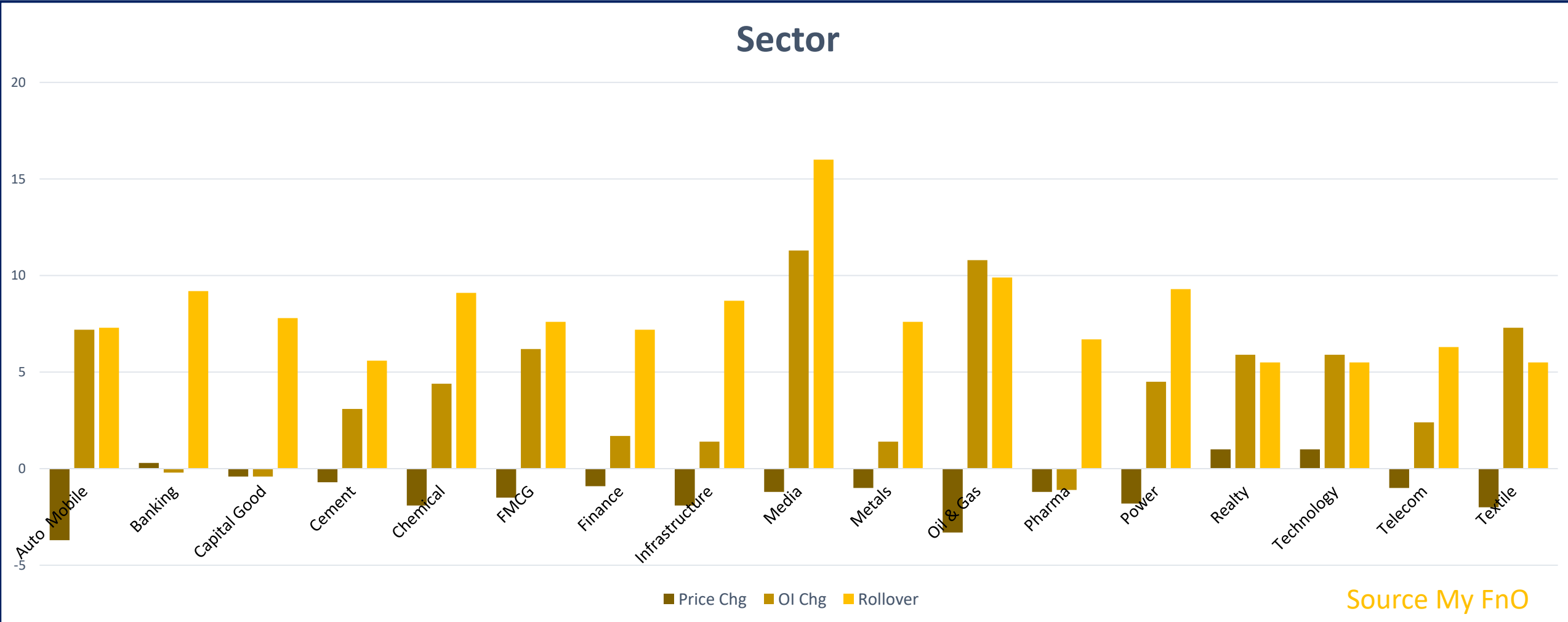
Weekly Long Liquidation

Script	Price (%)	OI (%)
DIVISLAB	-2.83%	-22.94%
TATACHEM	-1.47%	-14.70%
IPCALAB	-1.90%	-11.88%
LALPATHLAB	-1.88%	-10.68%
GLENMARK	-4.35%	-9.02%

Weekly Derivative Report



Sector



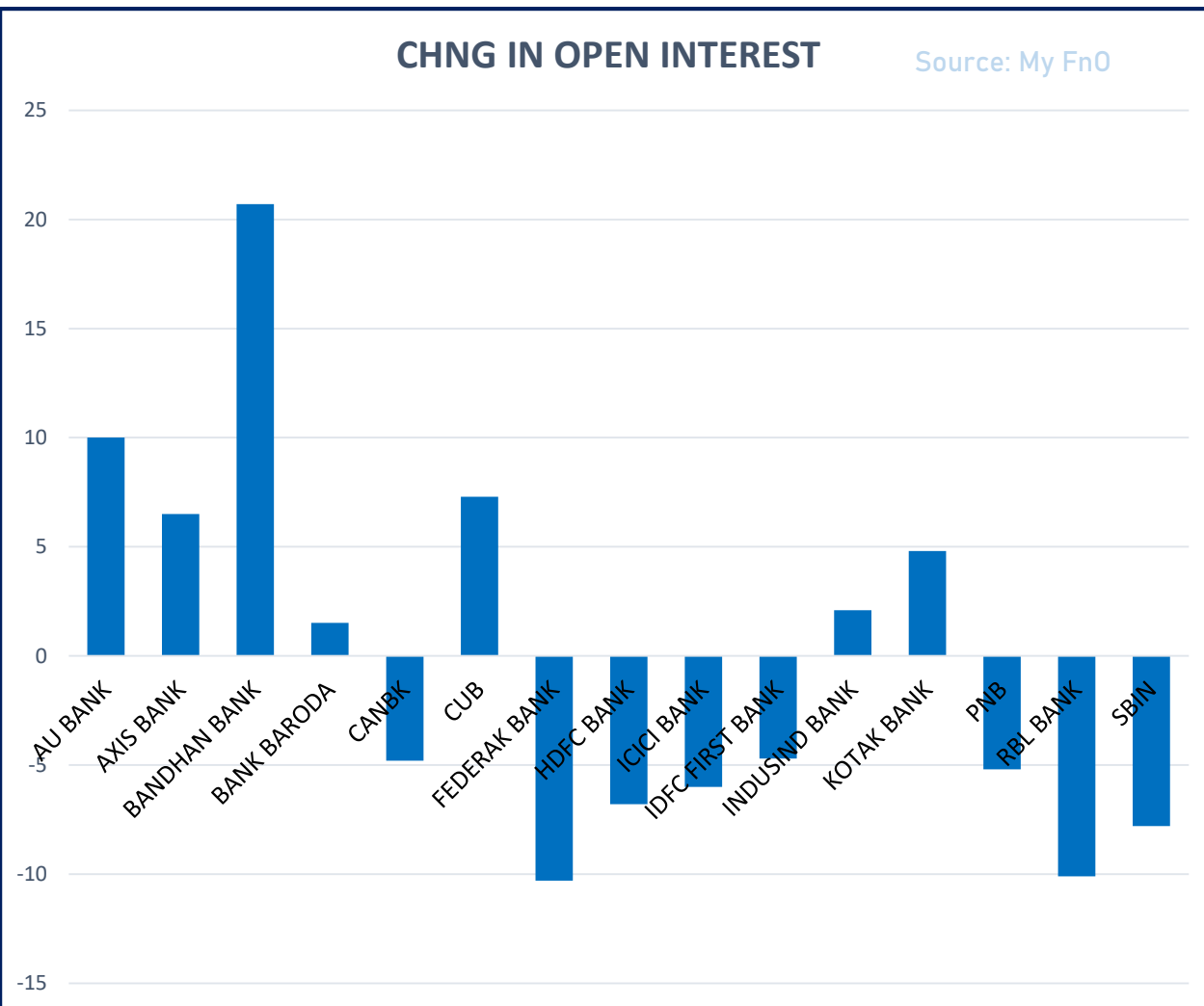
Source My FnO

20-10-2024

Weekly Derivative Report



BNF STOCKS CHG IN OI



OTHER INDEX

SECTOR	14-10-2024	18-10-2024	PRICE CHG	14-10-2024	18-10-2024	OI CHG
FIN NIFTY	23976.3	24034.15	0.24%	123975	97100	-21.68%
MID NIFTY	13115.55	13067.2	-0.37%	2101300	2204800	4.93%
NIFTY NXT 50	75709.3	74190.15	-2.01%	19030	19230	1.05%

- Short Covering is observed in Fin Nifty.
- Short Build-up is observed in Mid Nifty.
- Short Build-up is observed in Nifty Next 50.

Weekly Derivative Report



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