



Weekly Derivative Report

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WEEKLY HIGHLIGHTS

Nifty

- August future on Friday close at 24711.55 on a negative note with **-2.65% decrease** in OI and with a price fall of **-1.33% (-332.25)** indicating **Long Liquidation. (LL)**
- During the week Nifty made a high of 25132.85 and low of 24670 and settled at 24711.55.
- Annualized volatility index VIX has increased from 12.95% to 14.32% up by **10.58%**.

Bank Nifty

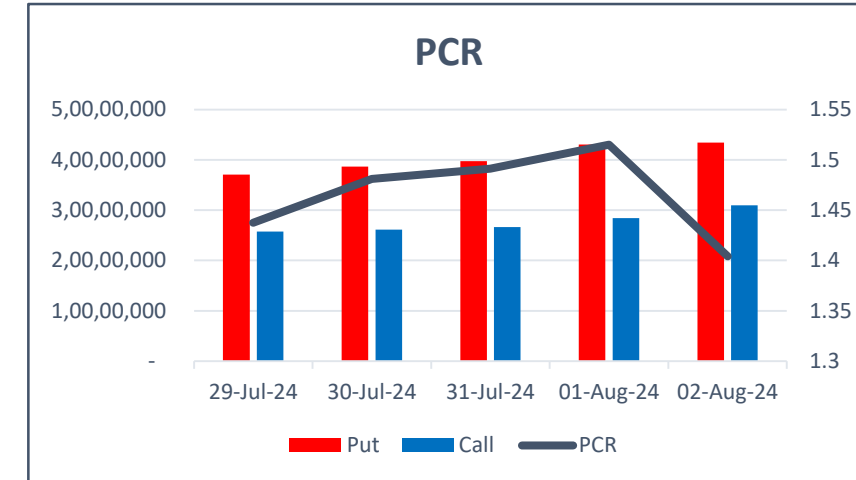
- August future on Friday close at 51429.30 on a negative note with **4.71% increase** in OI with a price fall of **-0.64% (-333.40)** indicating **Short Build-up.(SB)**
- During the week BNF made a high of 52381.75 and low of 51151.60 and settled at 51429.30.
- Bank Nifty Annualized volatility has decreased from 16.09% to 15.90% decreased by **1.18%**

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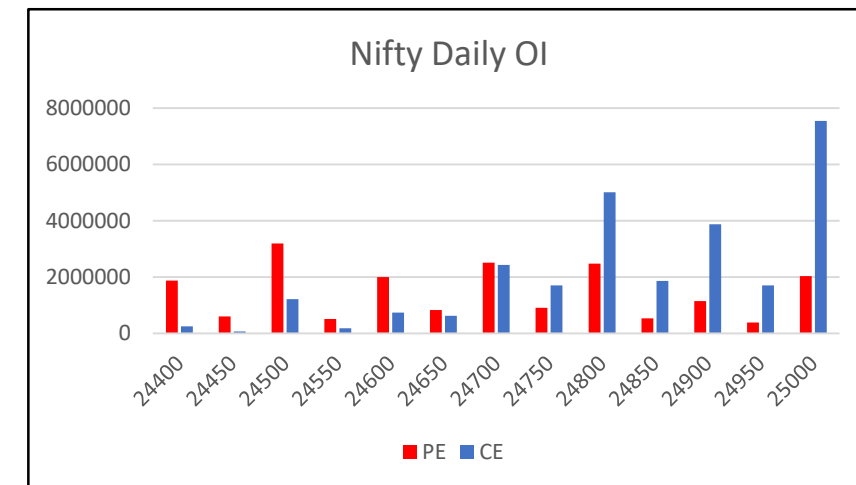
Nifty PCR

- PCR OI during the week has made a high of 1.51 & low of 1.40 and close on weekly basis at 1.40 levels compared to 1.41 of last week.
- PCR OI currently is at 1.40 level which is **below the median line** of 1.48 and shows that the Put writer have sq. off their position over the course.



Nifty Option Open Interest

- Option build-up shows that Nifty has **Support** at 24500 followed by 24400, and **Resistance** is placed at 24800 followed by 25000.
- The pivot level for Nifty is placed at 24700.

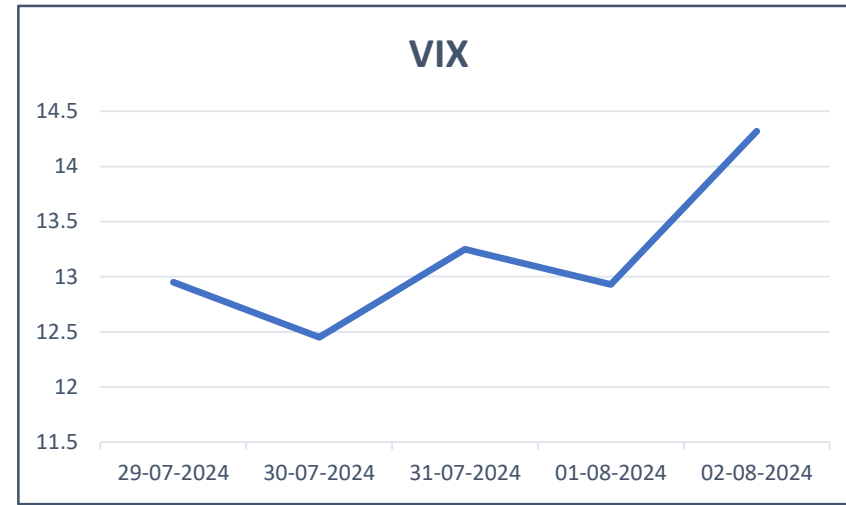


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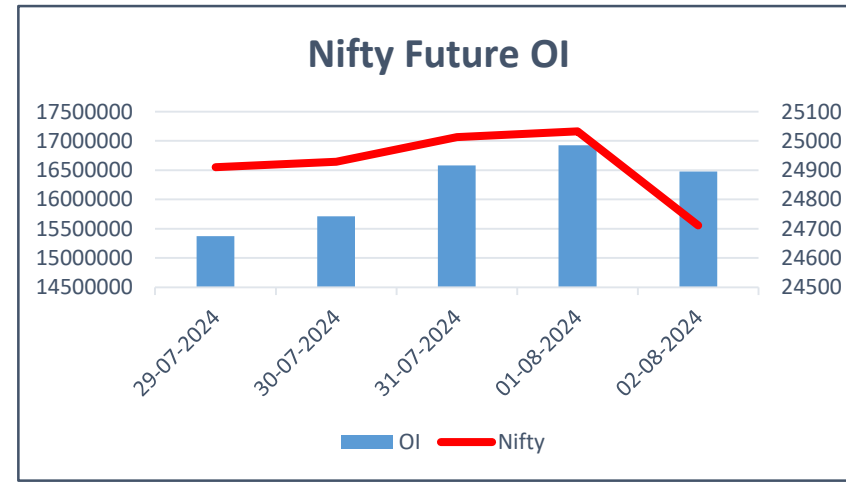
Nifty VIX

- VIX started the week with a low volatility of 12.95 gradually moving towards higher VIX of 14.32 and closing at 14.32.
- The increase in VIX indicates increase in volatility.
- VIX trading below 14 can lead a move towards 12, whereas VIX trading above 15 can lead a move towards 18.
- We expect the volatility to increase in this week towards 18.



Nifty Future Open Interest

- Nifty weekly OI started with adding short and by the end of the weekly 27617500 contract was added.
- In the previous week, 49,217,975 long positions were established. By the end of the week, 16,478,375 contracts were closed out, resulting in an open interest of 32,739,600 long positions and a short buildup of 15,373,675 contracts.

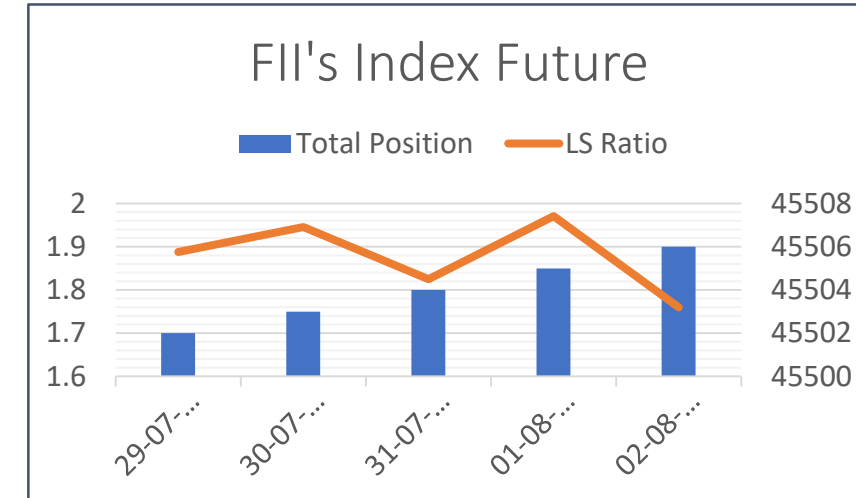


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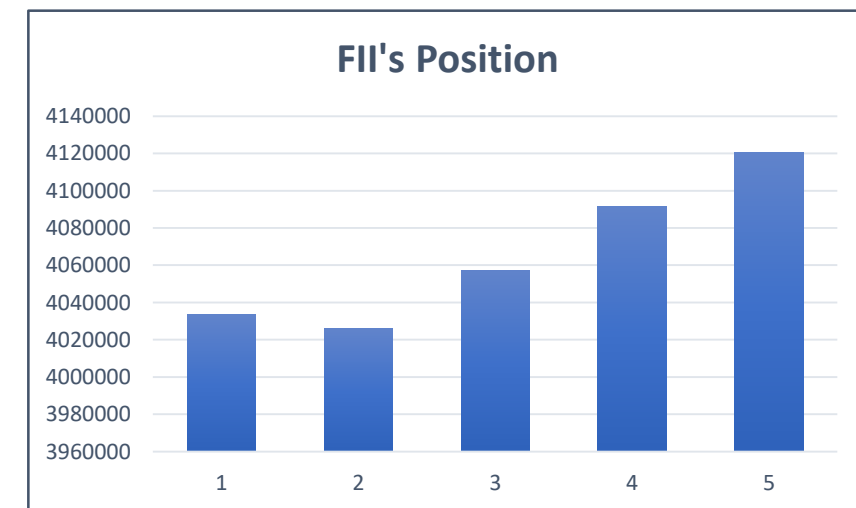
FII's Index Future

- In previous week FII's Total Number of contracts in INDEX FUTURE conclude at **863950** compared to **-2363875** contract adding 1499925 in which Nifty future added **215700** contracts and Bank Nifty future **unwinding of -709065** contract.
- The total open interest position of FII's in Index future is at 527015 which on weekly basis has **increased by 7.02%**



FII's Stock Future

- In previous week FII's no of contract in Stock Future conclude at **86984** compared to **-211527** contract.
- The total FII's OI in stock future is at 4120589 which on weekly basis has **increased by 2.2%**



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Weekly Long Build-up

Script	Price (%)	OI (%)
CHAMBLFERT	4.17%	81.80%
DIVISLAB	0.93%	29.06%
ADANIENT	2.22%	19.78%
GMRINFRA	0.38%	13.57%
GRANULES	14.26%	13.26%

Weekly Short Build-up

Script	Price (%)	OI (%)
INDIAMART	-8.46%	51.21%
BSOFT	-15.90%	47.61%
GODREJPROP	-4.46%	42.45%
EXIDEIND	-7.94%	28.60%
ABCAPITAL	-5.91%	28.13%

Weekly Short Covering

Script	Price (%)	OI (%)
COLPAL	4.41%	-17.52%
MARUTI	0.31%	-17.29%
TVSMOTOR	2.88%	-12.96%
MCX	2.54%	-9.08%
RAMCOCEM	0.85%	-8.94%

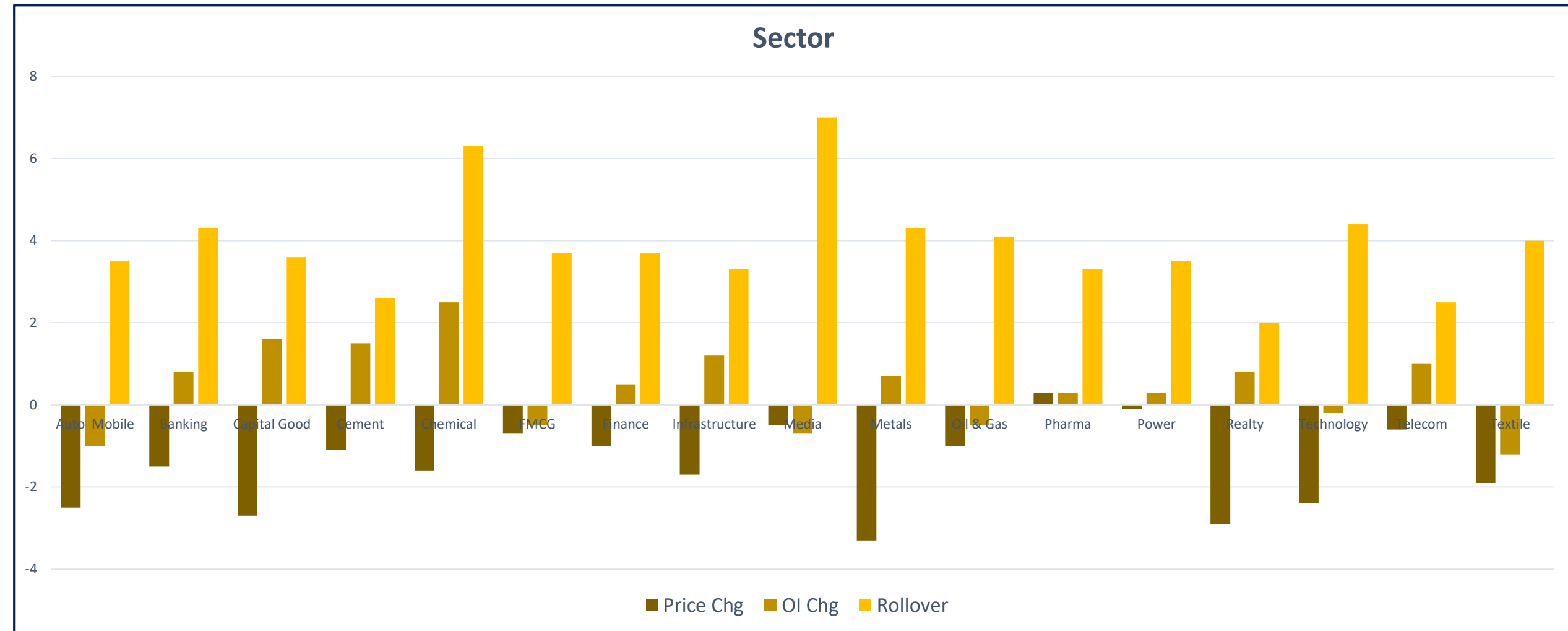
Weekly Long Liquidation

Script	Price (%)	OI (%)
INDIACEM	-0.92%	-14.20%
DLF	-2.77%	-12.19%
ATUL	-1.11%	-12.14%
TECHM	-1.42%	-10.09%
INDIGO	-2.78%	-9.18%

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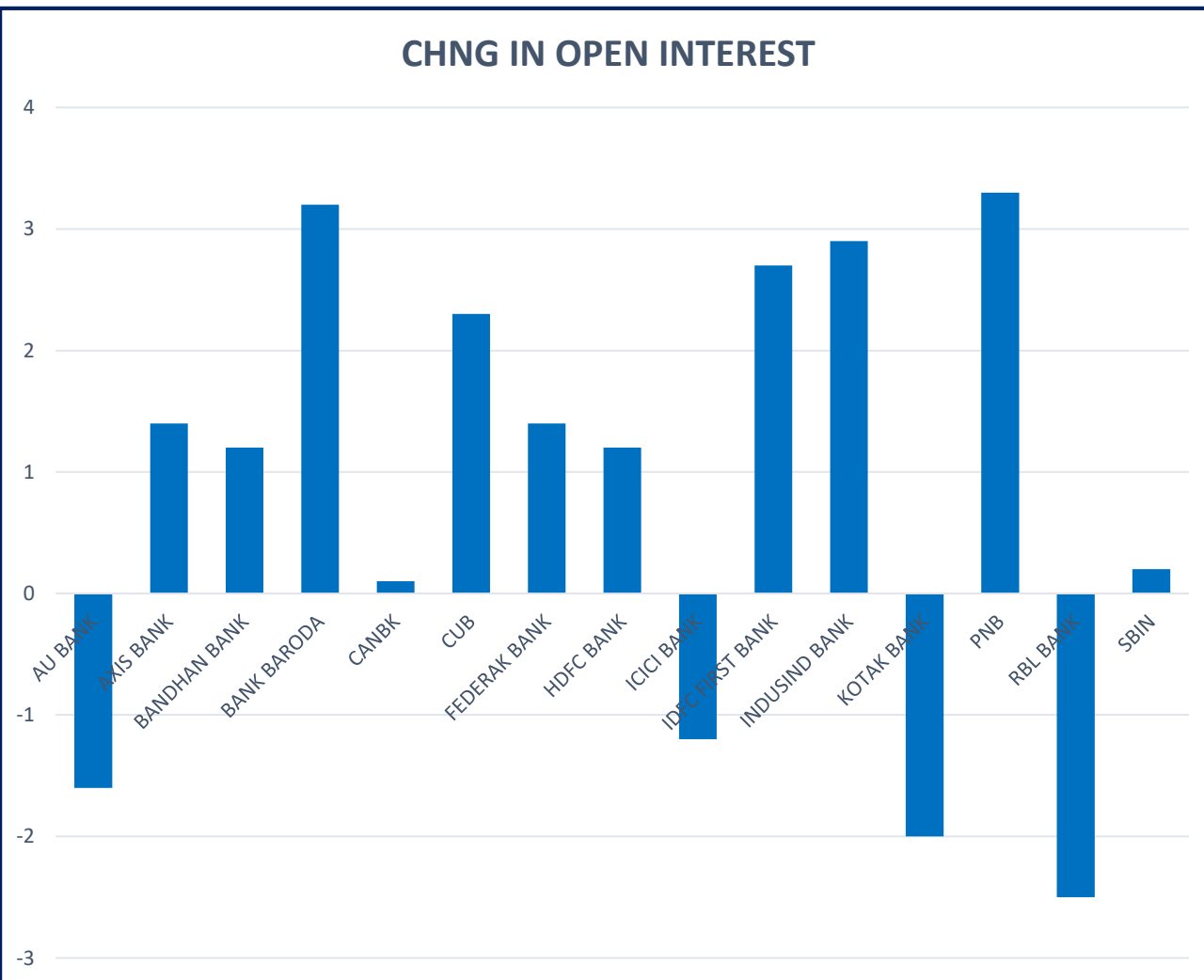
Sector



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BNF STOCKS CHG IN OI



OTHER INDEX

SECTOR	29th JULY	02ND AUG	PRICE CHG	29th JULY	02ND AUG	OI CHG
FIN NIFTY	23293.05	23398	0.5%	84175	70723.5	-16.0%
MID NIFTY	12806.9	12627.8	-1.4%	3166900	2497050	-21.2%
NIFTY NXT 50	74364	73603.5	-1.0%	11050	13460	21.8%

- Short covering is observed in Fin Nifty.
- Long Liquidation is observed in Mid Nifty.
- Short Build-up is observed in Nifty Next 50.

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