



Weekly Derivative Report

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WEEKLY HIGHLIGHTS

Nifty

- Friday's closing for Nifty July future ended at 24521.60, showing a **1.60% increase** in combined OI and a **0.60% (146)** price increase, indicating **Long Build-up (LB)**.
- Nifty July Future reached a weekly high of 24675.50 and a low of 24232.5.
- The annualized volatility index VIX rose from 13.60% to 13.99%, marking a 2.90% increase.

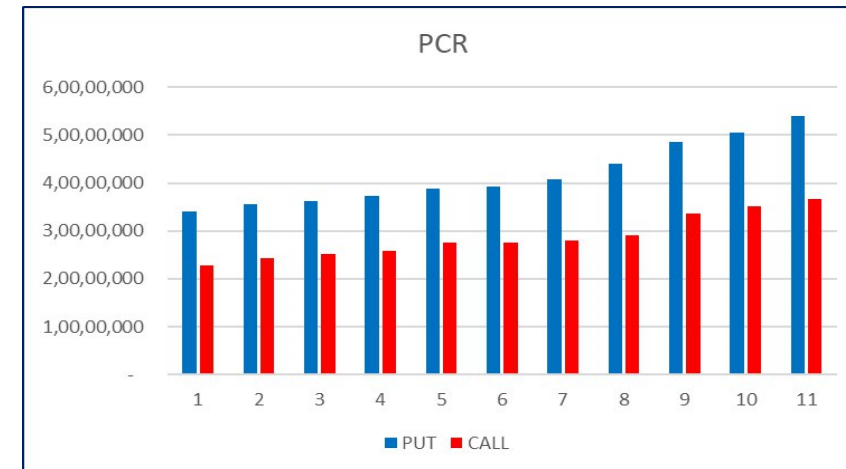
Bank Nifty

- On Friday, the BNF July future closed at 52366.9 on a downward trend, with a combined open interest **decreasing by -18.07%** and a price drop of **-0.14% (-72.55)**, indicating **Long Liquidation (LL)**.
- Throughout the week, the Bank Nifty July Future reached a high of 52847.15 and a low of 51860.
- The annualized volatility of Bank Nifty has risen from 15.99% to 17.30%, marking an increase of 8.19%.

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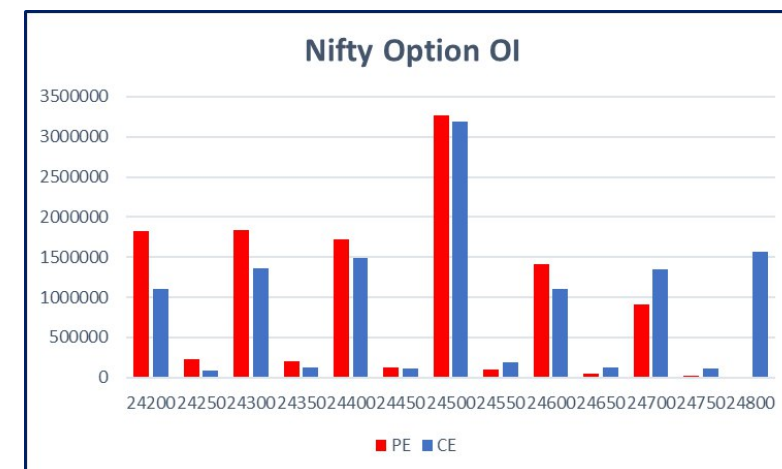
Nifty PCR

- The PCR OI reached a high of 1.52 and a low of 1.439 for the week, closing at 1.476 levels compared to 1.488 the previous week.
- Currently, the PCR OI stands at 1.488, above the median line of 1.447, signalling an increase in Puts writing options compared to Call writing options. This suggests that market participants anticipate a neutral to bullish market this week.



Nifty Option Open Interest

- Option data shows that Nifty has strong **Support** at 24400 followed by 24300, 24200 and **Resistance** is placed at 24700 followed by 24800.
- The pivot level for Nifty is placed at 24500.



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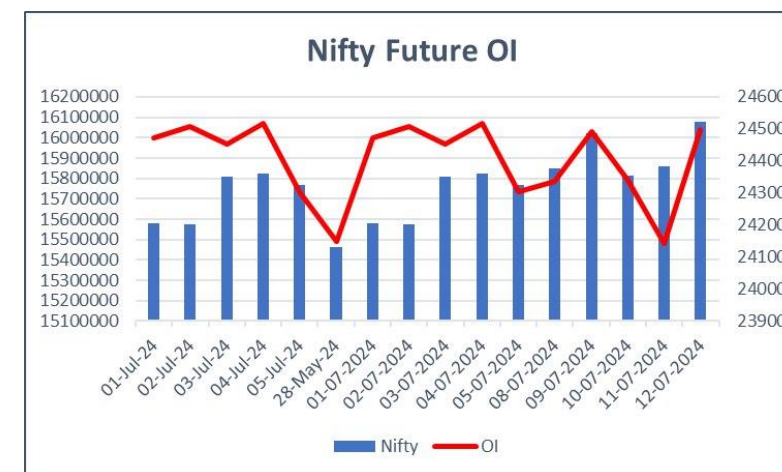
Nifty VIX

- The week began with VIX showing low volatility at 13.6 before gradually rising to 14.43 and closing at 13.72.
- The decrease in VIX signifies a reduction in volatility.
- It is anticipated that VIX will climb towards 15 over the course of this week.



Nifty Future Open Interest

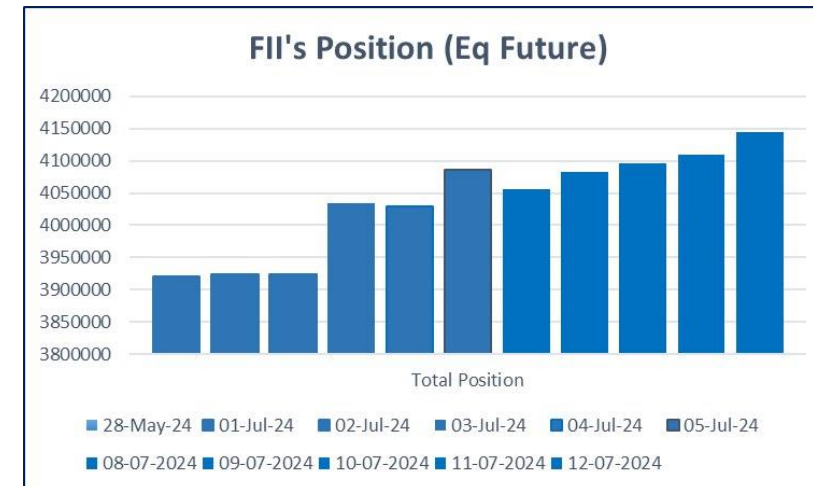
- The weekly Open Interest for Nifty began by accumulating long positions, and by the end of the week, an additional 253150 contracts were added.
- At present, 99.80% of positions in the market are long, while 0.20% are short.
- It is anticipated that there will be some long positions being closed at the beginning of the week.



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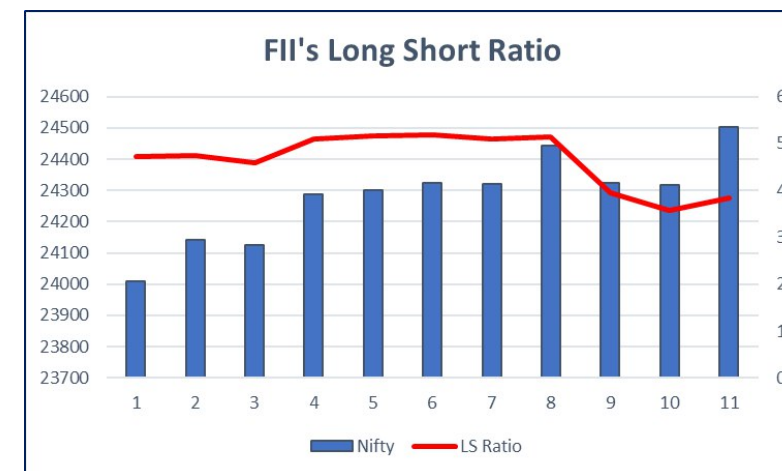
FII's Index Future

- Last week, the total number of contracts in INDEX FUTURE for FII's was 442399, while they squared off 468797 contracts, representing a change of **-26398**. During this period, Nifty Future saw an **increase of 253150 contracts**, whereas Bank Nifty future saw a **decrease of -536040 contracts**. FII's total open interest position in Index future stands at 442399, showing a weekly decrease of **-5.63%**.



FII's Stock Future

- FII's have shown no significant change in Future Stock on a weekly basis.
- The overall FII's OI in stock future stands at 4144544, marking a **2.19% weekly increase**.



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Weekly Long Build-up

Script	Price (%)	OI (%)
CHAMBLFERT	6.37%	39.52%
BANK NIFTY	0.37%	22.06%
GNFC	4.35%	16.19%
BANDHAN BANK	6.58%	11.76%
ABFRL	0.34%	11.32%

Weekly Short Build-up

Script	Price (%)	OI (%)
GLENMARK	-1.63%	37.66%
INDIACEM	-4.82%	23.63%
MFSL	-2.32%	20.92%
BSOFT	-3.39%	16.79%
MARUTI	-3.87%	13.22%

Weekly Short Covering

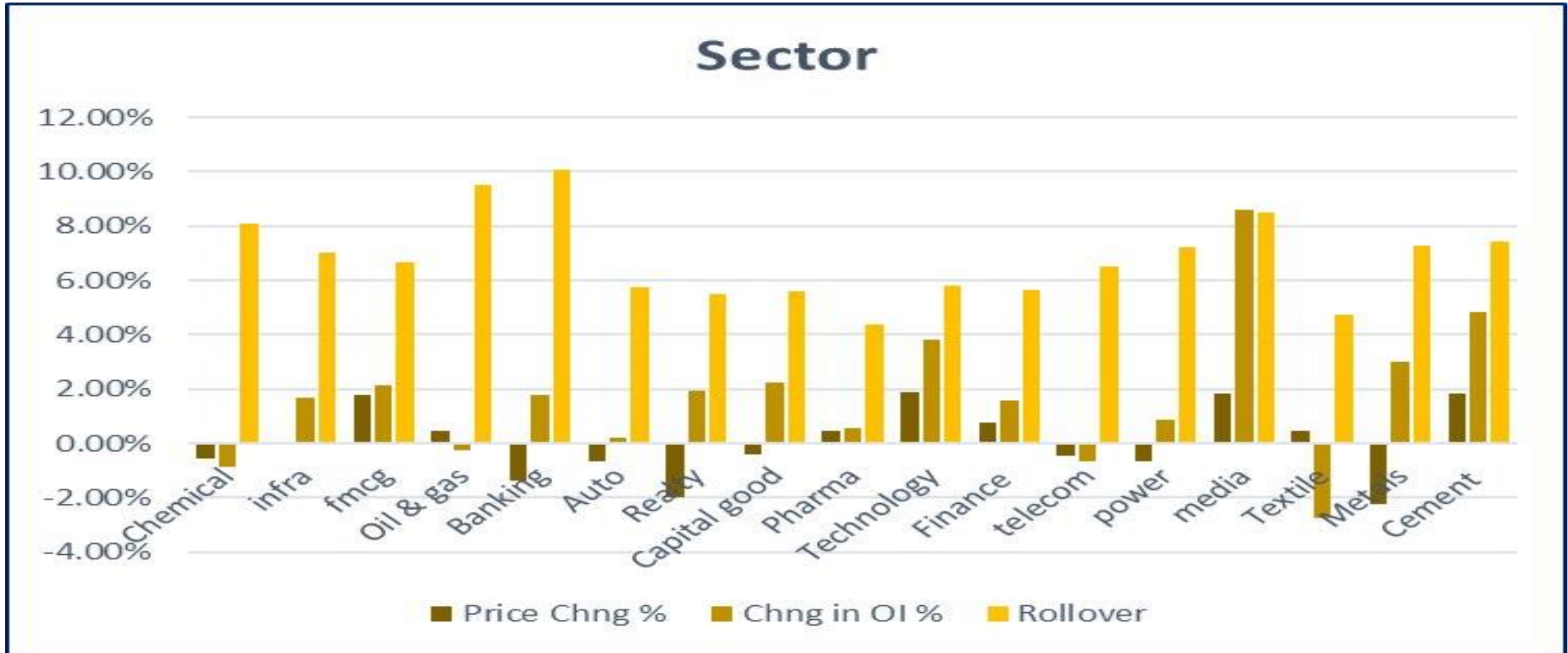
Script	Price (%)	OI (%)
M&M	5.60%	-18.82%
LTTS	2.58%	-18.27%
SHRIRAM FIN	0.66%	-17.92%
RAMCOCEM	0.42%	-13.95%
M&MFIN	1.41%	-12.20%

Weekly Long Liquidation

Script	Price (%)	OI (%)
ATUL	-2.30%	-32.67%
GRASIM	-3.54%	-30.45%
MANAPPURAM	-7.51%	-20.30%
SYNGENE	-0.72%	-18.51%
MIDCAP NIFTY	-0.39%	-15.28%

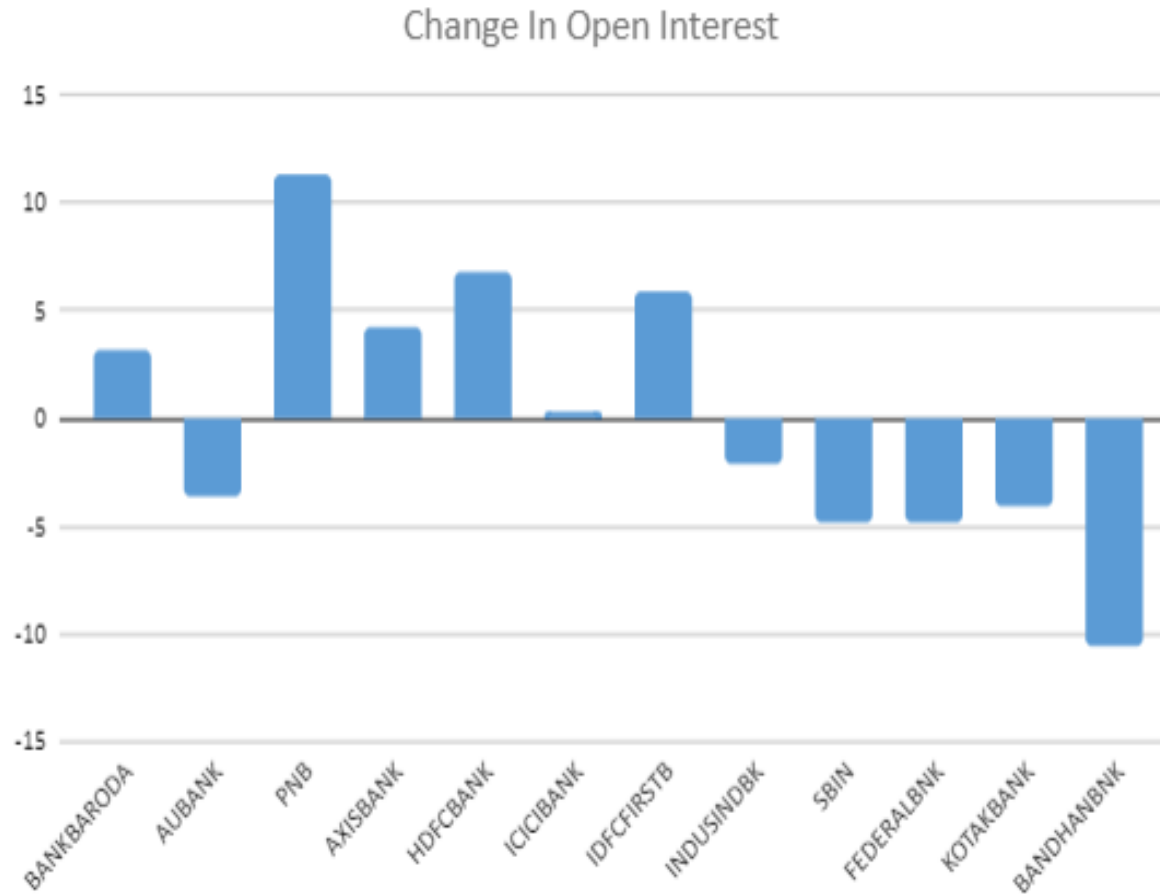
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Sector



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BNF STOCKS CHG IN OI



OTHER INDEX

SECTOR	8TH JULY	12TH JULY	PRICE CHG	8TH JULY OI	12TH JULY OI	OI CHG
FIN NIFTY	23638.9	23634.2	-0.02%	99625	91475	-8.18%
MID NIFTY	12385.05	12434.15	0.40%	2012100	2375050	18.04%
NIFTY NXT 50	73618.45	73779.05	0.22%	10540	12040	14.23%

Long Liquidation is seen in Fin Nifty
 Long Build-up is seen in Mid Nifty
 Long Build-up is seen in Nifty Nxt 50

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12-07-2024