



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

- On the last trading day of the week, the August futures for Nifty concluded at 24,401.5. This reflects short covering, with a combined open interest decrease of 0.17% and a price increase of 1.22% (298.55 points).
- Throughout the week, the Nifty July futures reached a high of 24,401.5 and a low of 24,056.9.
- The annualized volatility index (VIX) decreased from 20.37% to 15.34% over the week, representing a decline of 0.32%.

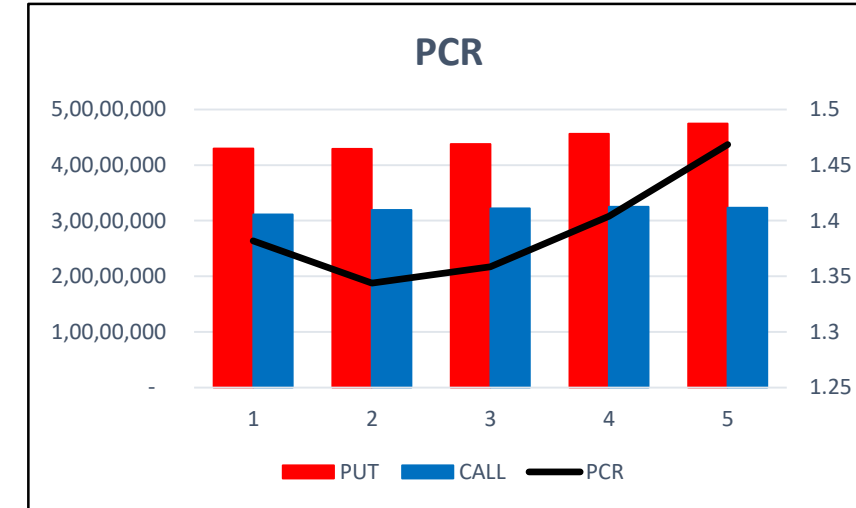
Bank Nifty

- On Friday, the August future closed at 50574.10 with a positive tone, showing a combined OI decrease of -0.32% and a price increased of 4.108% (2151.23), indicating Short Covering(SC).
- The Bank Nifty July Future reached a high of 52366.9 and a low of 49919.2 over the course of the week.
- The annualized volatility of Bank Nifty has fall from 22.13% to 14.5%, marking a 0.52% decrease.

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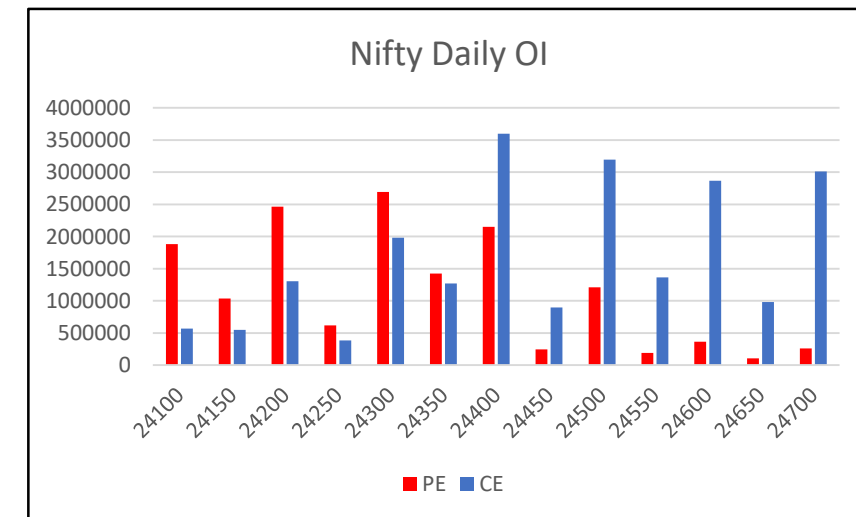
Nifty PCR

- This week, the PCR OI reached a high of **1.47** and a low of **1.35**. The weekly closing level was **1.47**, up from last week's **1.40**. Currently, the PCR OI stands at **1.47**, which is **above the median** of **1.42**. A PCR of **1.47** indicates that a **majority of activity has been concentrated on the put side**.



Nifty Option Open Interest

- The option build-up reveals that a fresh long build-up has formed at the 24,400 strike price. In contrast, short unwinding was observed at the 24,500 strike price.
- Additionally, fresh short build-up was noted at the 24,300 and 24,200 strike prices.
- Overall, the options activity suggests an upward move in the Nifty Index.

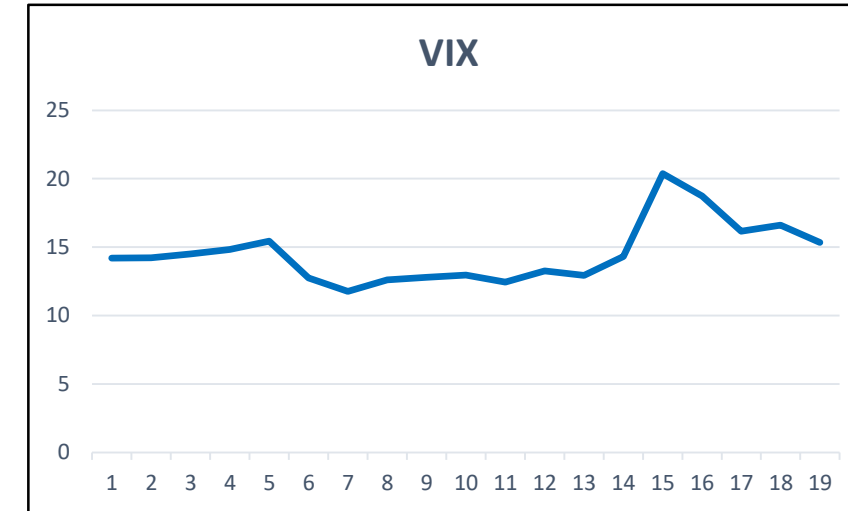


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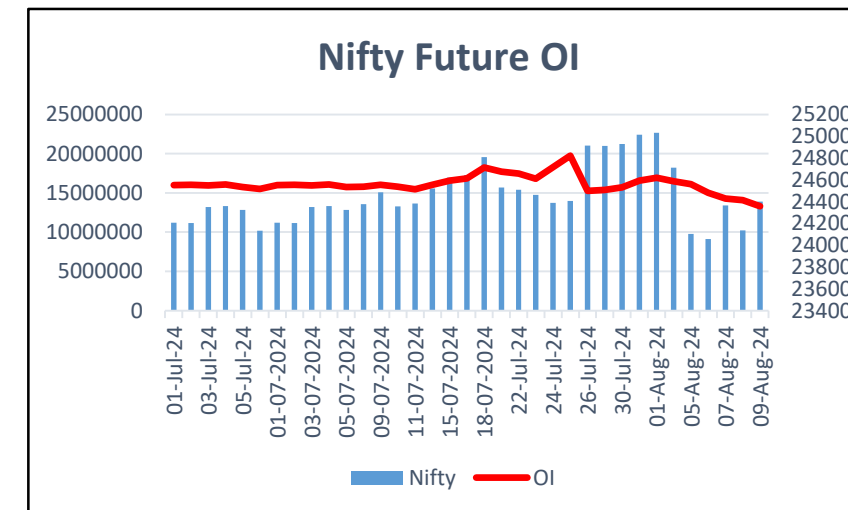
Nifty VIX

- The week began with the VIX at a high volatility level of 20.37. It gradually fell to 15.34 before closing the week at the same level.
- The decrease in the VIX indicates a reduction in market volatility.
- It is anticipated that the VIX will fluctuate between 14 and 21 throughout this week.



Nifty Future Open Interest

- The weekly open interest for Nifty began with a decrease in long positions, and by the end of the week, 2,814,025 contracts had been squared off.
- During the current week, no new positions were added; only the existing positions were squared off.

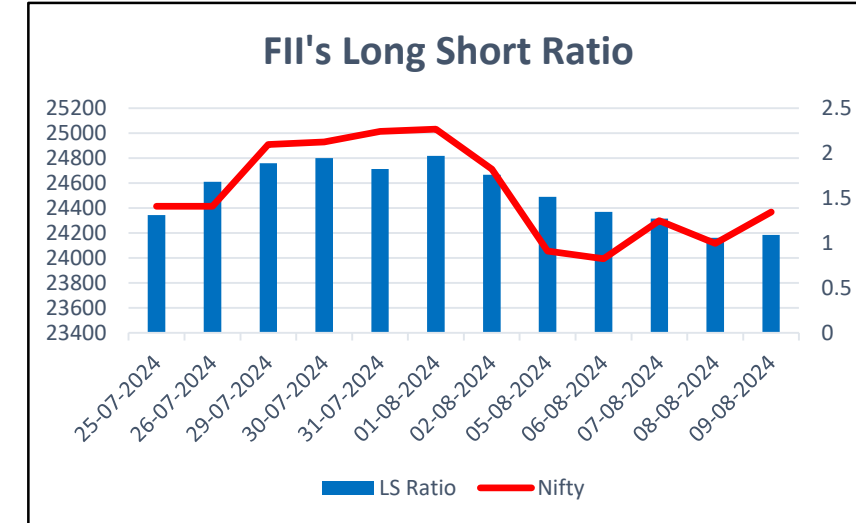


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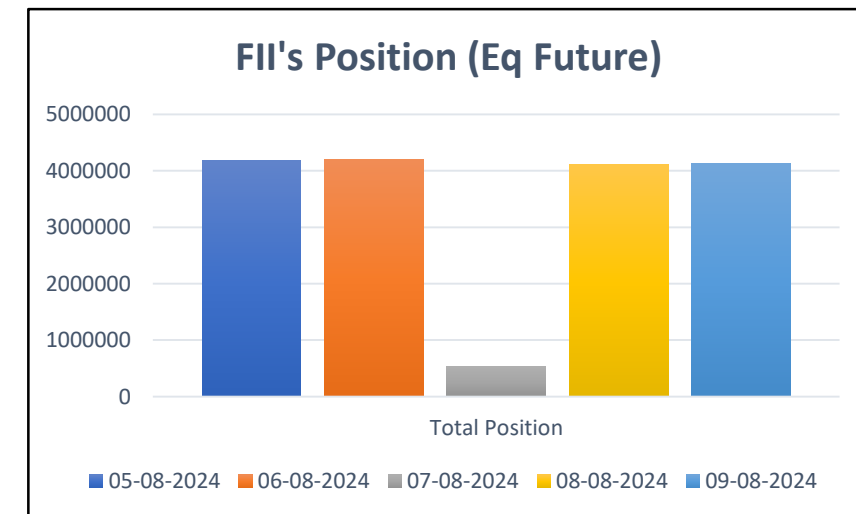
FII's Index Future

- Last week, FII's Index Future saw a **reduction of 19184** contracts, concluding at 520509, down from 539693. During this period, Nifty future **unwound -141897** contracts, while Bank Nifty future **unwound -39660** contracts.
- FII's total open interest position in Index Future decreased by **-3.55%** on a weekly basis, reaching 520509.



FII's Stock Future

- FII's have been consistently purchasing Future Stock on a weekly basis.
- The overall FII's Open Interest (OI) in stock future stands at 41,24,715, showing a **1.34%** weekly decrease.



Weekly Derivative Report



Weekly Long Build-up

Script	Price (%)	OI (%)
SIEMENS	1.65%	23.42%
ALKEM	9.49%	23.00%
JKCEMENT	1.13%	22.92%
TRENT	17.17%	22.42%
ABFRL	0.15%	22.06%

Weekly Short Build-up

Script	Price (%)	OI (%)
GODREJCP	-1.24%	27.28%
GUJGASLTD	-5.51%	15.95%
LAURUSLABS	-0.76%	15.94%
ESCORTS	-2.01%	13.42%
SAIL	-5.73%	13.11%

Weekly Short Covering

Script	Price (%)	OI (%)
CHAMBLFERT	4.96%	-21.64%
CUMMINSIND	6.09%	-21.42%
BAJAJ-AUTO	2.97%	-11.83%
HINDCOPPER	4.72%	-11.41%
INDIAMART	4.35%	-11.13%

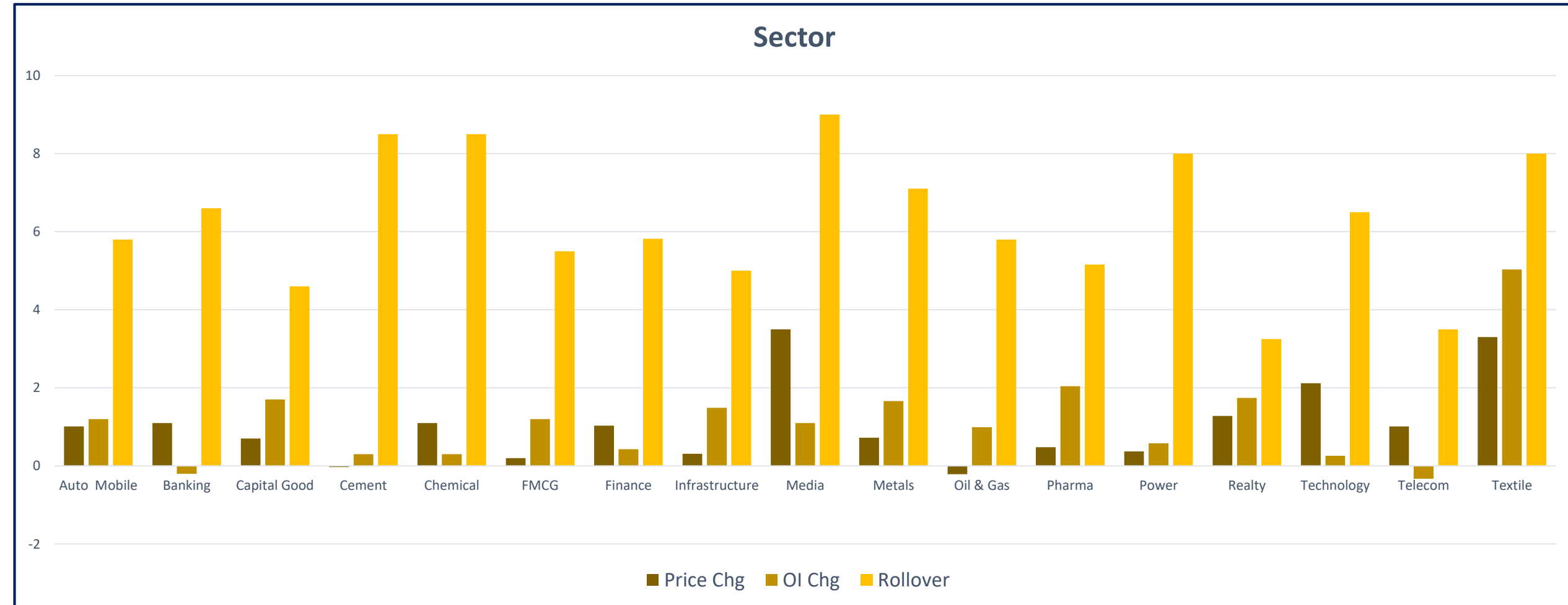
Weekly Long Liquidation

Script	Price (%)	OI (%)
INDIACEM	-0.42%	-7.48%
BSOFT	-0.40%	-6.94%
APOLLOHOSP	-1.45%	-5.85%
NESTLEIND	-0.61%	-5.20%
ASIANPAINT	-1.85%	-4.62%

Weekly Derivative Report



Sector

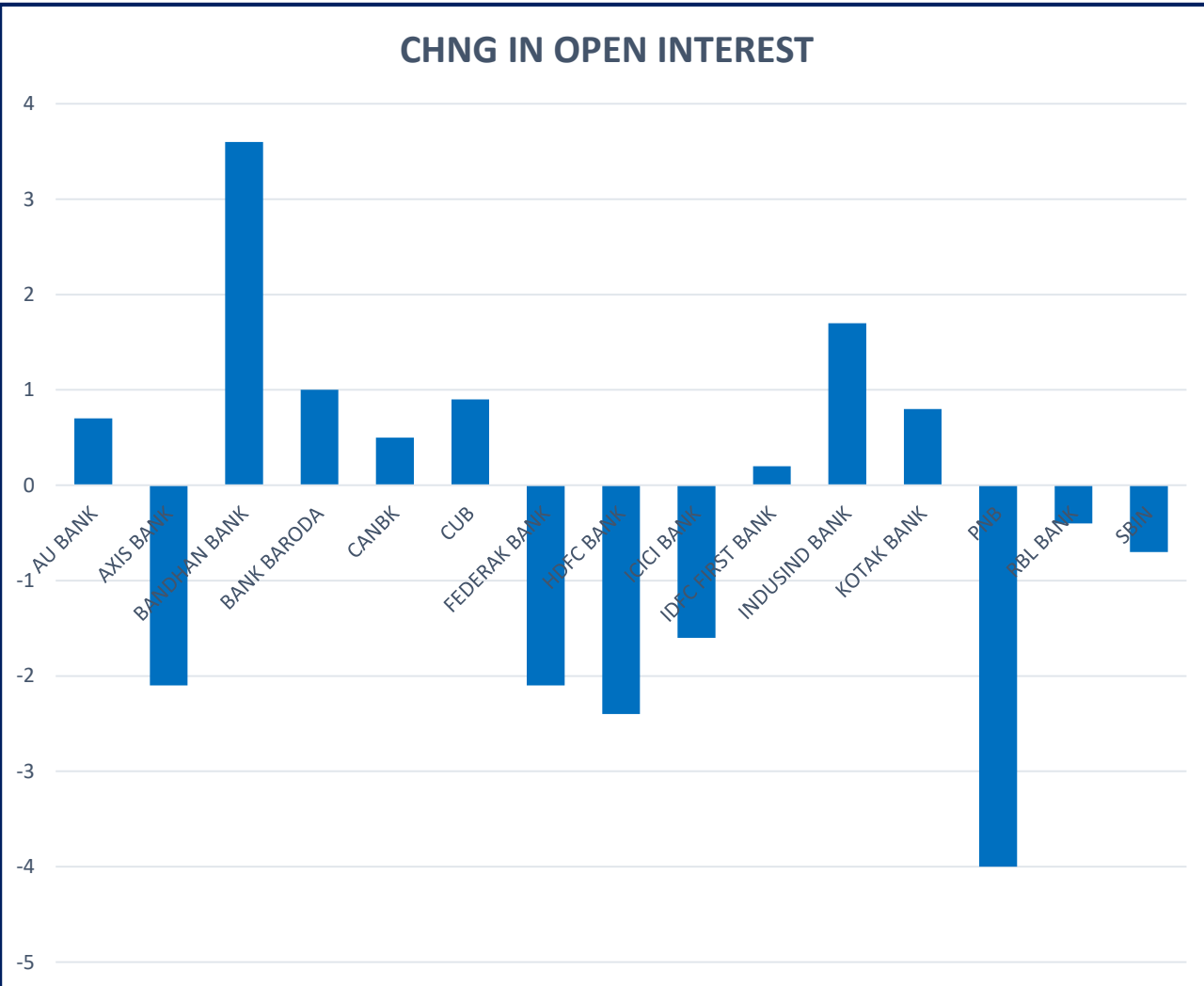


12-08-2024

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BNF STOCKS CHG IN OI



OTHER INDEX

SECTOR	01ST JULY	05TH JULY	PRICE CHG	01ST JULY	05TH JULY	OI CHG
FIN NIFTY	22825.15	23029.7	0.9%	59800	69775	16.7%
MID NIFTY	12317.75	12635.9	2.6%	2382500	2362100	-0.9%
NIFTY NXT 50	71222	72804.9	2.2%	13760	12450	-9.5%

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

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