



# Weekly Derivative Report

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## WEEKLY HIGHLIGHTS

### Nifty

- August future on Friday close at 24585.5 on a positive note with **-2.01% decrease** in OI and with a price increase of **1.70% (410.85)** indicating **Short Covering. (SC)**
- During the week Nifty made a high of 24585.5 and low of 24161 and settled at 24585.5.
- Annualized volatility index VIX has decreased from 15.86% to 14.40% down by **-9.20%**.

### Bank Nifty

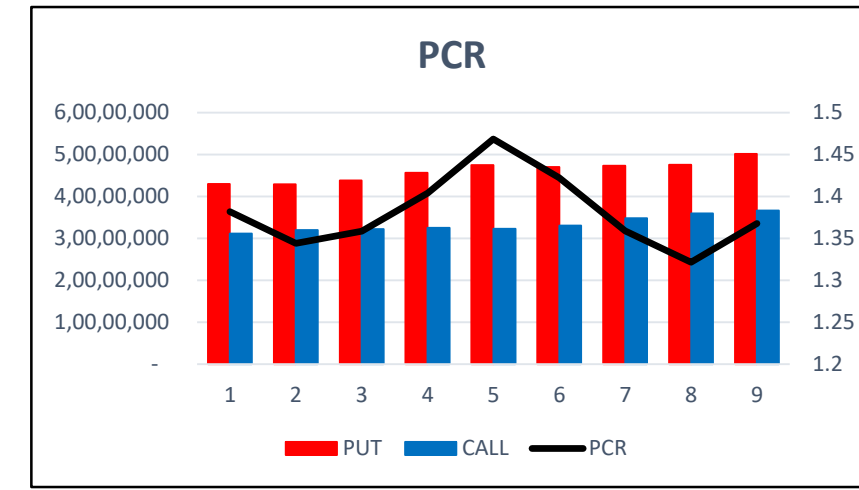
- August future on Friday close at 50624.40 on a positive note with **-9.40% decrease** in OI with a price increase of **1.34% (669.10)** indicating **Short Covering. (SC)**
- During the week BNF made a high of 50721 and low of 49955.3 and settled at 50624.40.
- Bank Nifty Annualized volatility has decreased from 16.54% to 13.04% decreased by **-21.16%**

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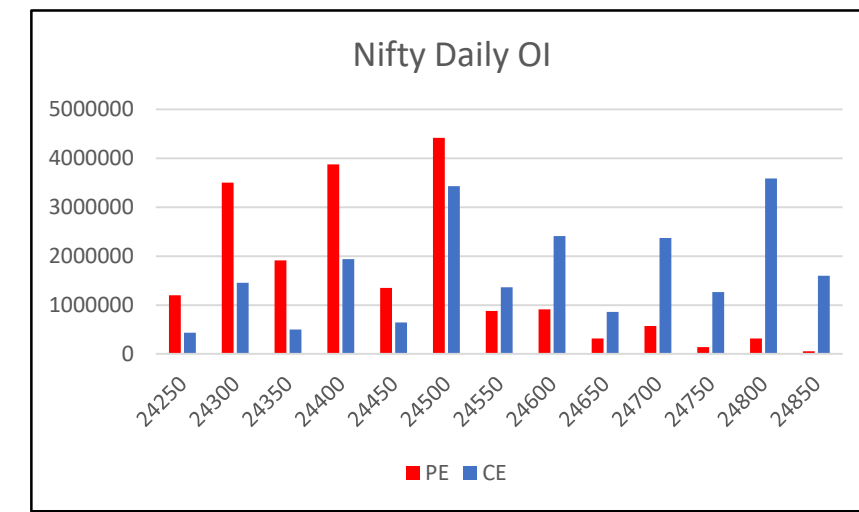
## Nifty PCR

- PCR OI during the week has made a high of 1.42 & low of 1.32 and close on weekly basis at 1.37 levels compared to 1.46 of last week.
- PCR OI currently is at 1.37 level which is **below the median line** of 1.41 and shows that the Put participant are aggressive than Call participant.



## Nifty Option Open Interest

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

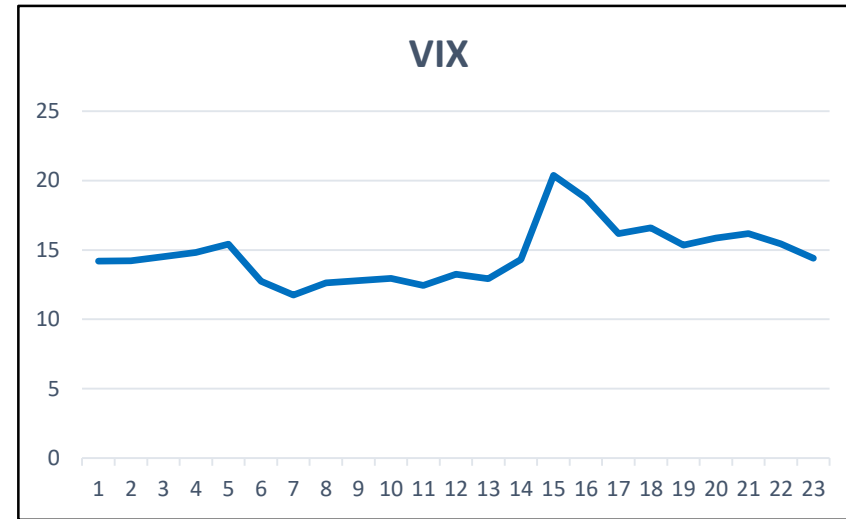


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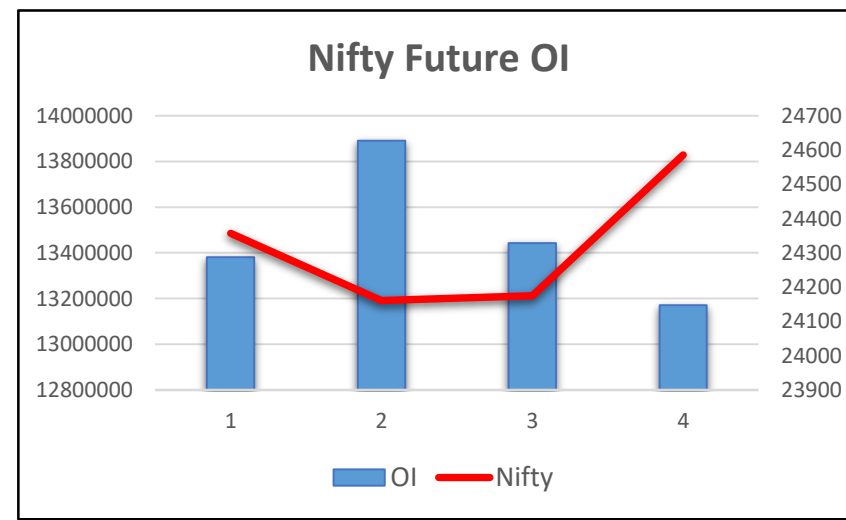
## Nifty VIX

- VIX started the week with a low volatility of 15.86 gradually moving towards higher VIX of 16.17 and closing at 14.40.
- The decrease in VIX indicates decrease in volatility.
- VIX trading below 14.40 can lead a move towards 12, whereas VIX trading above 15 can lead a move towards 18.
- We expect the volatility to trade between 12-18 level.



## Nifty Future Open Interest

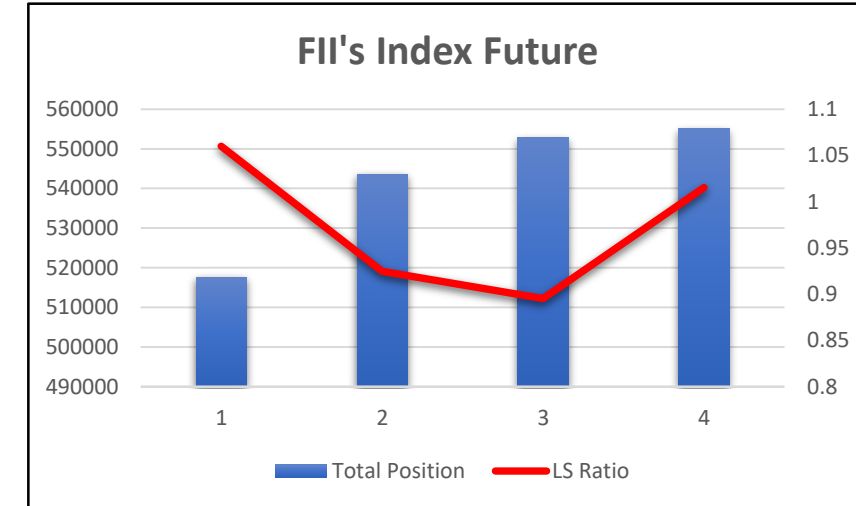
- The Nifty weekly open interest began with an increase in short positions, and by the end of the week, 209,025 contracts had been closed.
- In the previous week, 27,271,325 short positions were initiated. By the end of that week, 209,025 contracts were closed, resulting in a remaining open interest of 13,171,300 contracts.



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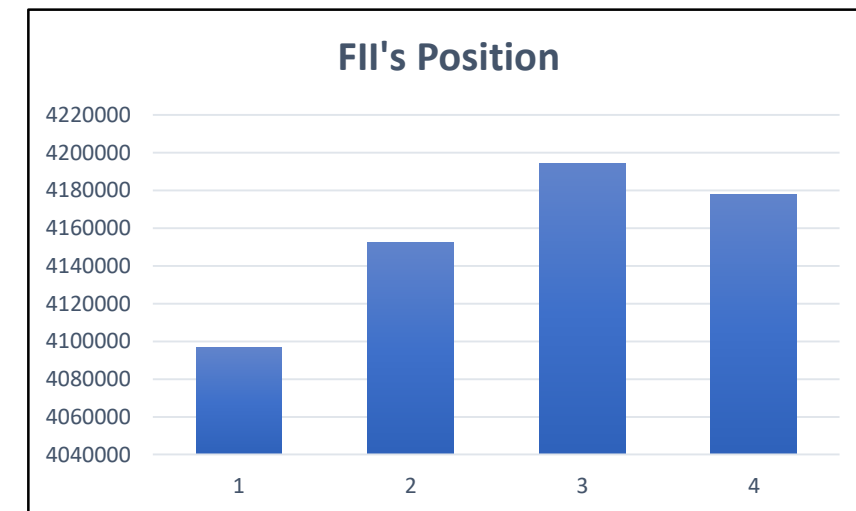
## FII's Index Future

- In previous week FII's Total Number of contracts in INDEX FUTURE conclude at **555013** compared to **520509** contract adding 34504 in which Nifty future added **27348** contracts and Bank Nifty future added **4005** contract.
- The total open interest position of FII's in Index future is at 555013 which on weekly basis has **increased by 7.23%**



## FII's Stock Future

- In previous week FII's no of contract in Stock Future conclude at **4177716** compared to 4124715 contract.
- The total FII's OI in stock future is at 4177716 which on weekly basis has **increased by 2.0%**



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## Weekly Long Build-up

Script	Price (%)	OI (%)
TORNTPHARM	0.51%	21.38%
GLENMARK	3.93%	13.07%
LAURUSLABS	1.01%	11.15%
MARICO	2.69%	8.99%
HCLTECH	5.33%	7.85%

## Weekly Short Build-up

Script	Price (%)	OI (%)
FINNIFTY	-0.25%	53.46%
MFSL	-6.14%	31.75%
ASTRAL	-2.41%	17.01%
BANKNIFTY	-0.19%	15.06%
AARTIIND	-17.89%	11.80%

## Weekly Short Covering

Script	Price (%)	OI (%)
MGL	0.06%	-16.16%
SUNTV	0.05%	-13.06%
OFSS	1.62%	-12.66%
JINDALSTEL	1.58%	-11.92%
DIXON	5.79%	-11.75%

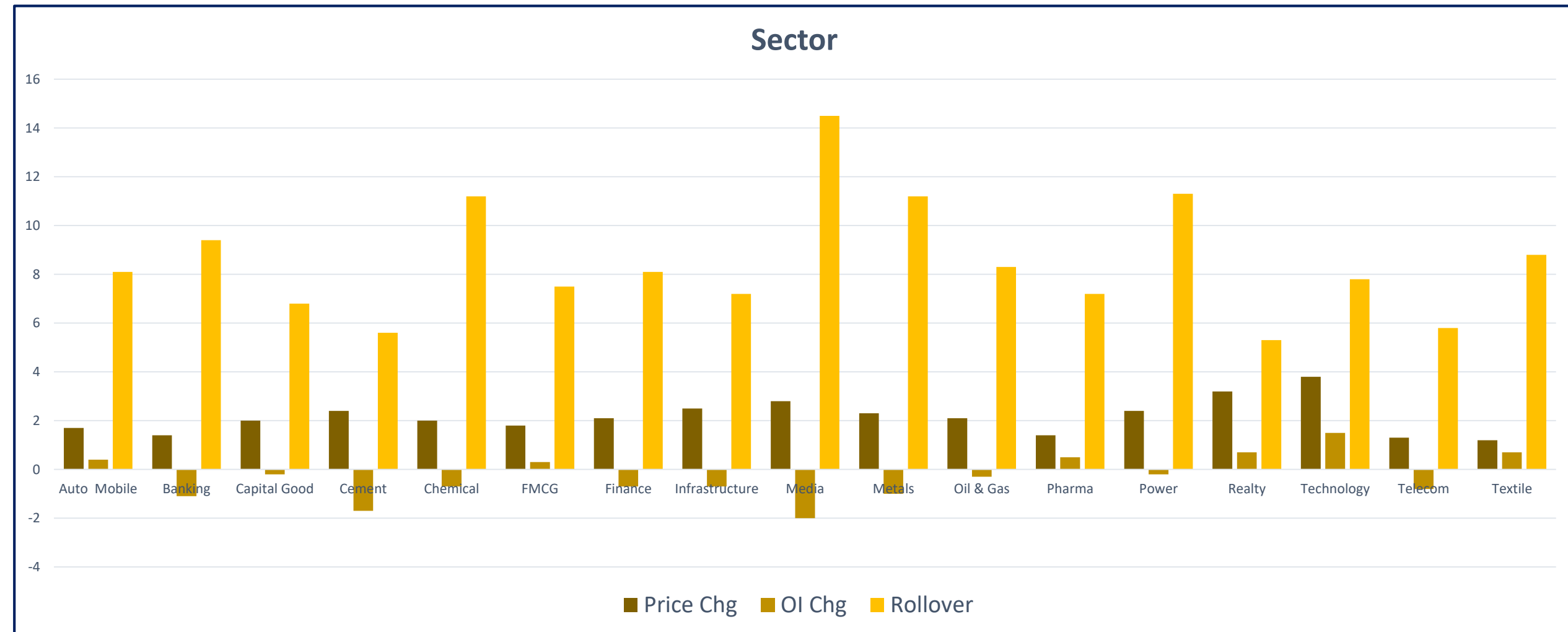
## Weekly Long Liquidation

Script	Price (%)	OI (%)
JUBLFOOD	-0.63%	-8.79%
MANAPPURAM	-4.00%	-7.87%
SAIL	-1.64%	-7.45%
HINDPETRO	-0.08%	-7.01%
GRANULES	-3.78%	-6.69%

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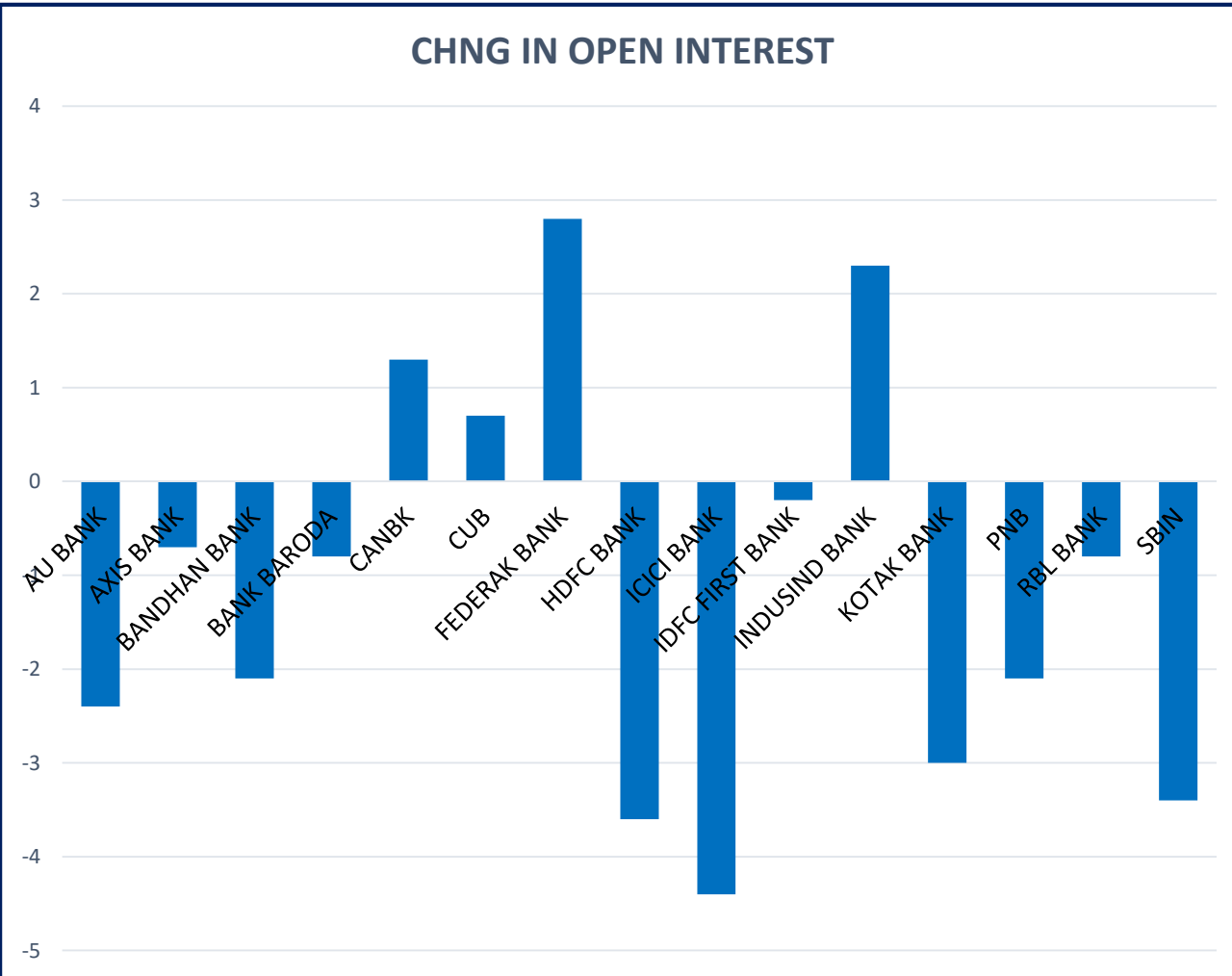
## Sector



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## BNF STOCKS CHG IN OI



## OTHER INDEX

SECTOR	12th AUG	16th AUG	PRICE CHG	12th AUG	16th AUG	OI CHG
FIN NIFTY	23075.75	23018.8	-0.25%	66500	102050	53.46%
MID NIFTY	12665.15	12744	0.62%	2358500	2375200	0.71%
NIFTY NXT 50	72535.2	73028.7	0.68%	12210	12920	5.81%

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



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