



The background features a complex data visualization with a red line graph, a bar chart, and binary code (0s and 1s) scattered across a blue and red gradient. The text 'Weekly Derivative Report' is overlaid at the bottom in a large, white, sans-serif font.

Weekly Derivative Report

Weekly Derivative Report



WEEKLY HIGHLIGHTS

Nifty

- On the last trading day of the week, July's future concluded at 24529.1, showing a negative trend with a combined open interest **decrease of 2.77%** and a price decline of **1.13% (-279.9)**, indicating **Long Liquidation (LL)**.
- Throughout the week, Nifty July Future reached a high of 24809.05 and a low of 24529.1.
- The annualized volatility index VIX on a weekly basis rose from 14.18% to 14.82%, representing an increase of **4.49%**.

Bank Nifty

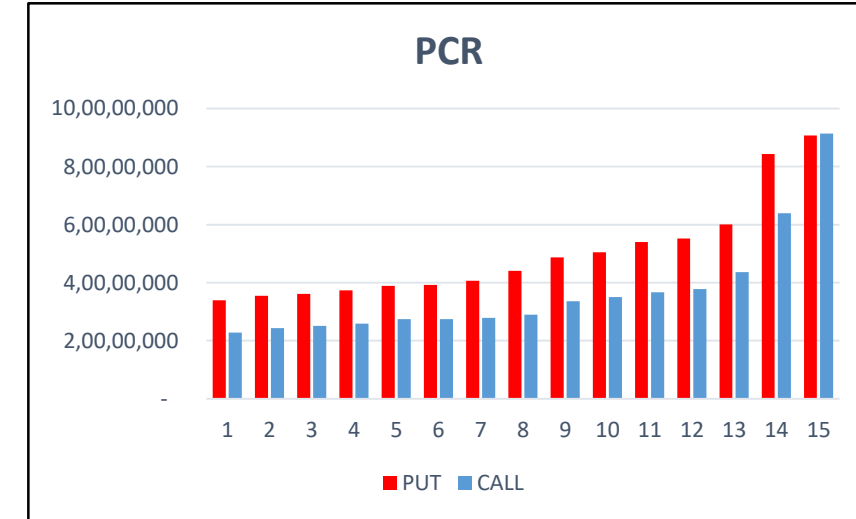
- On Friday, the July future closed at 52270.65 with a negative tone, showing a combined OI decrease of **-3.4%** and a price fall of **-0.76% (-399.7)**, indicating **Long Liquidation (LL)**.
- The Bank Nifty July Future reached a high of 52670.35 and a low of 52270.65 over the course of the week.
- The annualized volatility of Bank Nifty has risen from 19.18% to 20.50%, marking a **14.55%** increase.

Weekly Derivative Report



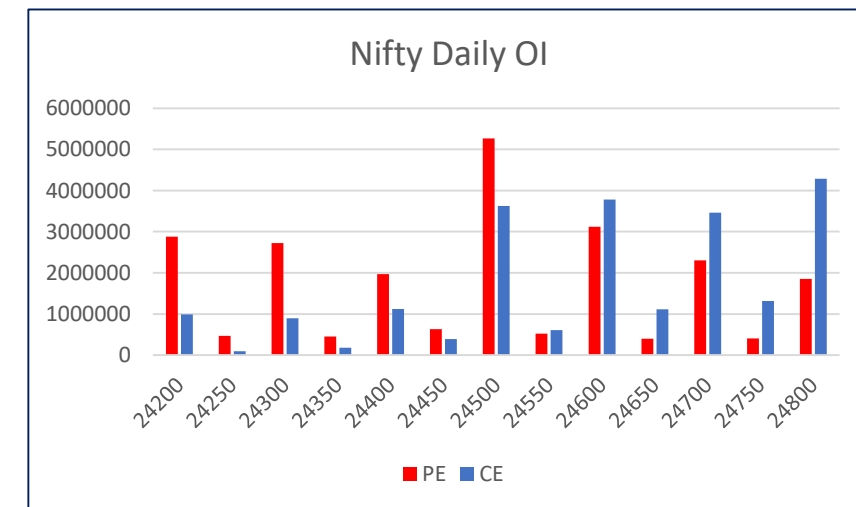
Nifty PCR

- The highest point reached by PCR OI this week was 1.46, while the lowest was 0.99.
- The weekly closing level was 0.99, compared to last week's 1.47. Currently, the PCR OI stands at 0.99, which is lower than the median of 1.34. A PCR of 0.99 suggests a tug of between the CE and PE writers.



Nifty Option Open Interest

- Option build-up shows that Nifty has strong **Support** at 24500 followed by 24300, 24200 and **Resistance** is placed at 24600 followed by 24800.
- The pivot level for Nifty is placed at 24500.

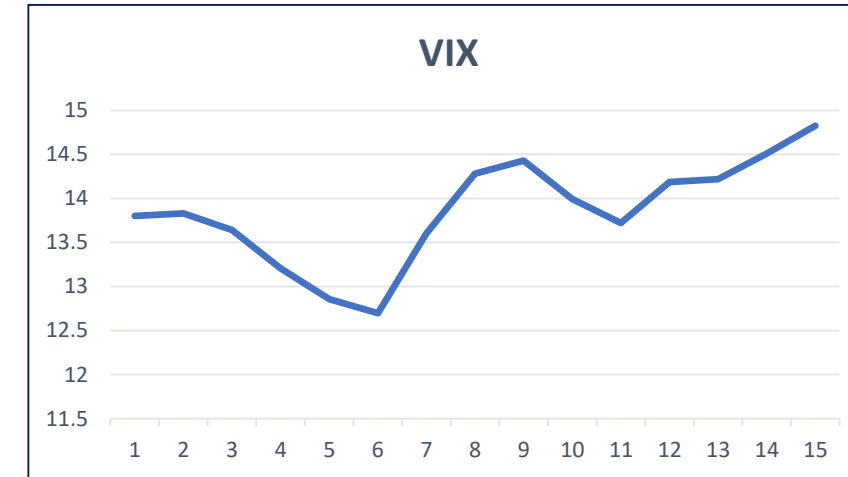


Weekly Derivative Report



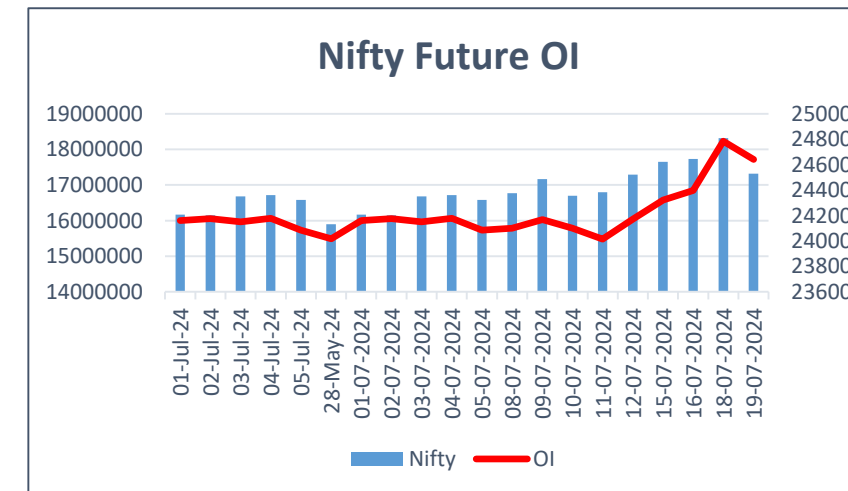
Nifty VIX

- The week began with VIX at a low volatility of 14.1875, which then slowly rose to 14.825 before closing at the same level.
- The rise in VIX suggests an increase in volatility.
- It is anticipated that VIX will edge up towards 16 over the course of this week.



Nifty Future Open Interest

- The weekly OI for Nifty began with an increase in long positions, and by the end of the week, 1146075 contracts were added.
- At present, 68.17% of open positions in the market are long, while 31.83% are short.

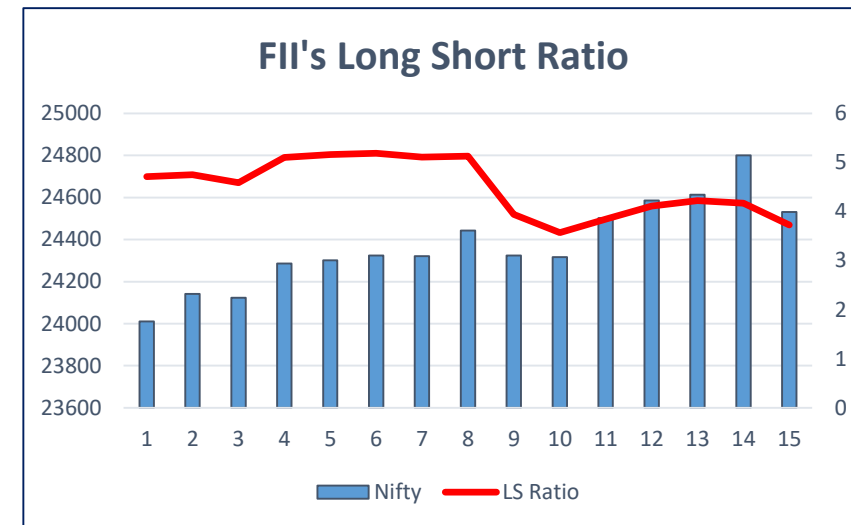


Weekly Derivative Report



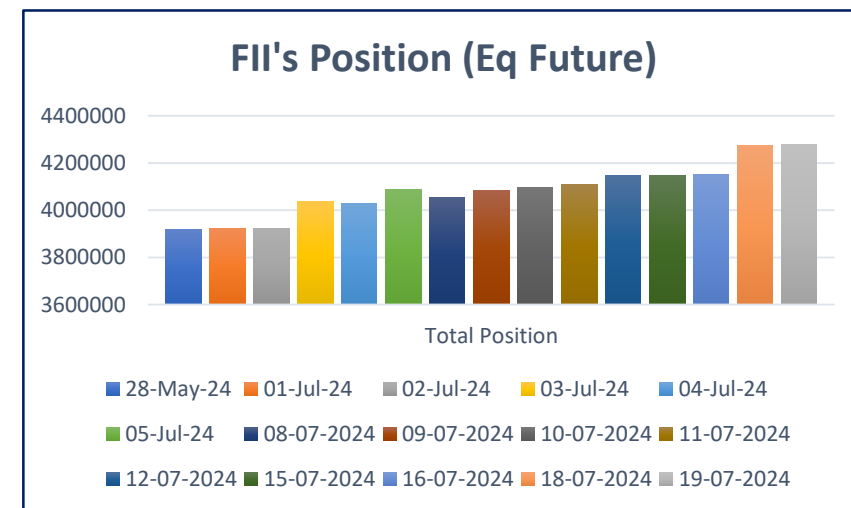
FII's Index Future

- Last week, FII's Index Future saw a **reduction of 412877** contracts, concluding at 2390998, down from 2803875. During this period, Nifty future **added 1146075** contracts, while Bank Nifty future **unwound -158955** contracts.
- FII's total open interest position in Index Future decreased by **-14.7%** on a weekly basis, reaching 2390998.



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 4276255, showing a **3.15%** weekly increase.



Weekly Derivative Report

Weekly Long Build-up

Script	Price (%)	OI (%)
APOLLOHOSP	0.95	26.62
FINNIFTY	0.63	20.94
LALPATHLAB	0.73	16.10
BSOFT	1.53	15.44
APOLLOTYRE	3.55	13.48

Weekly Short Build-up

Script	Price (%)	OI (%)
MARICO	-2.19	11.83
M&M	-0.42	11.66
GLENMARK	-0.25	10.61
BHARTIARTL	-1.59	10.14
TATACONSUM	-2.96	9.56

Weekly Short Covering

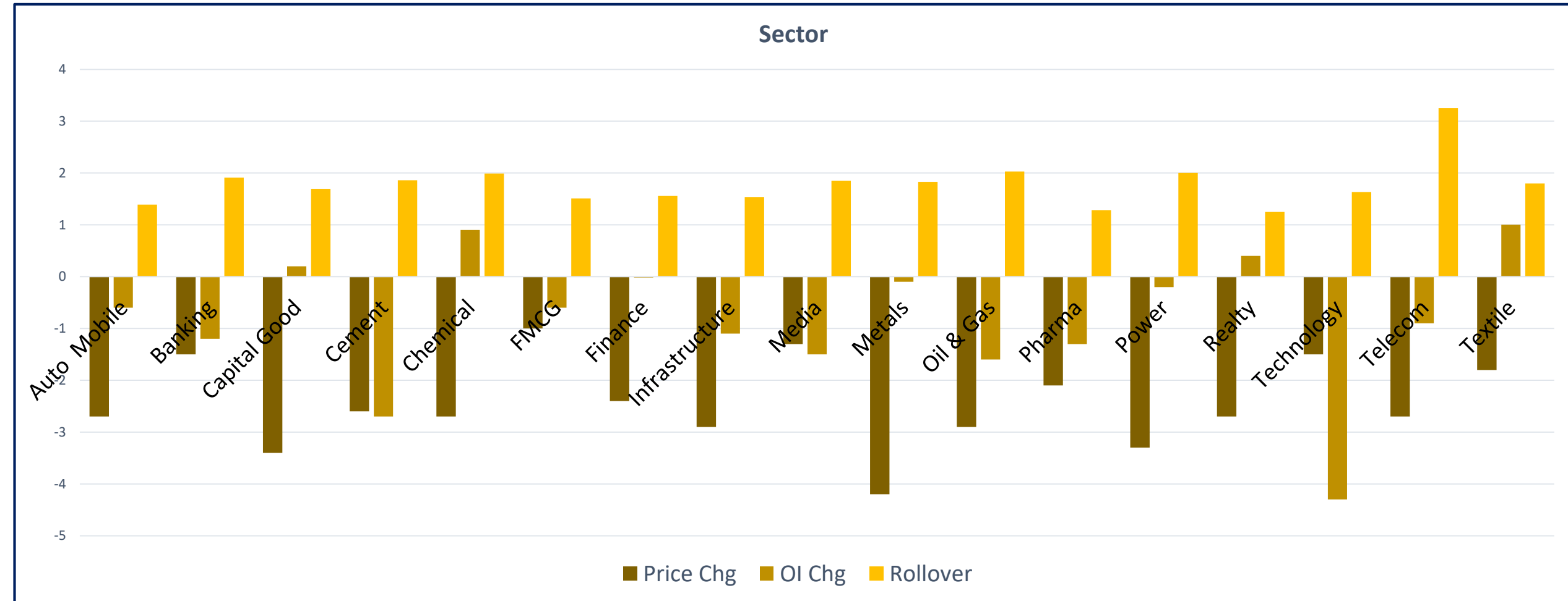
Script	Price (%)	OI (%)
LTTS	1.95	-19.68
SYNGENE	0.61	-18.73
NAVINFLUOR	3.37	-17.91
CONCOR	4.77	-17.31
ATUL	1.41	-15.98

Weekly Long Liquidation

Script	Price (%)	OI (%)
INDIACEM	-11.93	-52.16
ITC	-2.24	-12.49
COLPAL	-0.65	-11.49
PAGEIND	-1.34	-11.26
ICICIGI	-0.22	-10.86

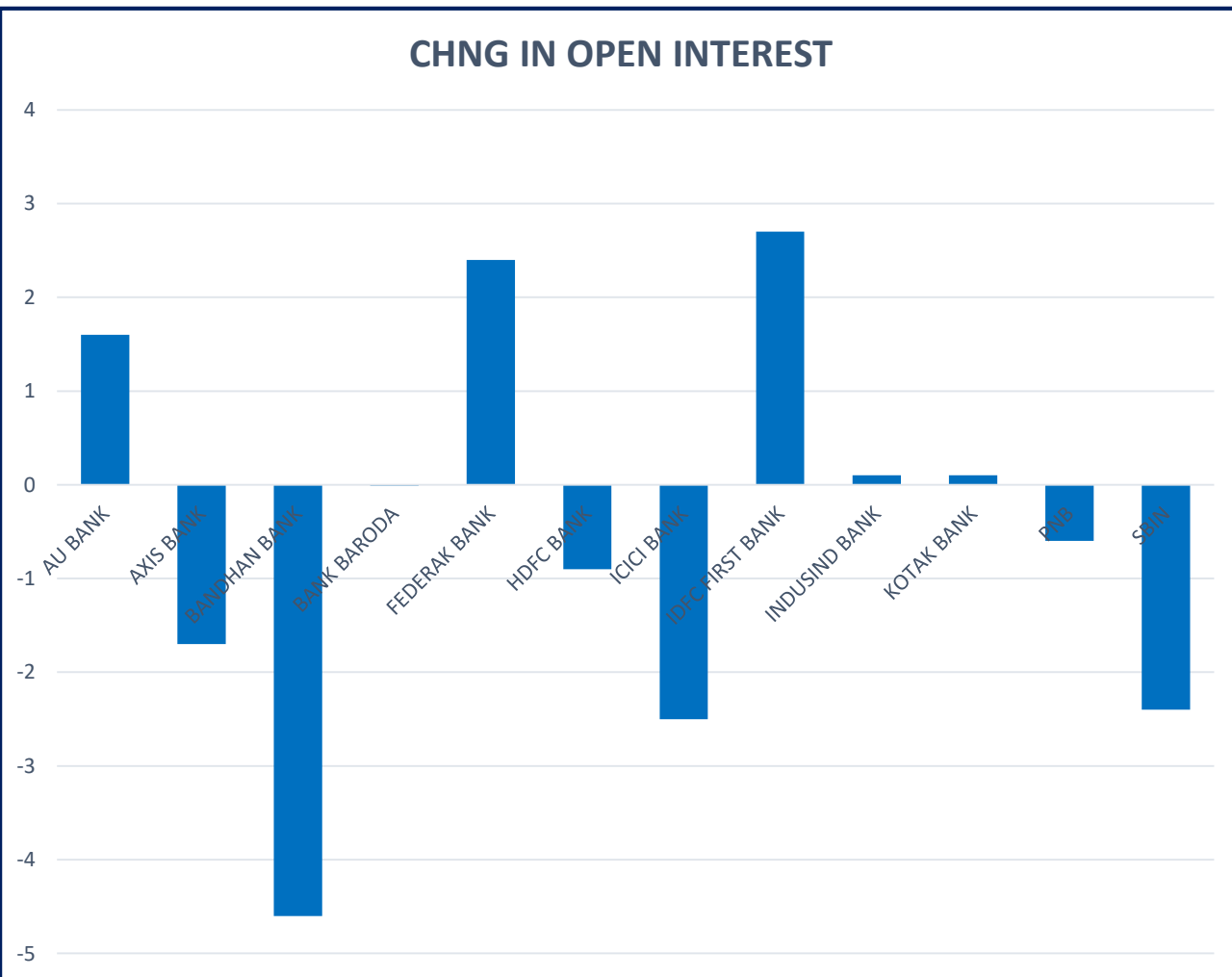
Weekly Derivative Report

Sector



Weekly Derivative Report

BNF STOCKS CHG IN OI



OTHER INDEX

SECTOR	01ST JULY	05TH JULY	PRICE CHG	01ST JULY	05TH JULY	OI CHG
FIN NIFTY	23753.85	23605.55	-0.6%	90250	74625	-17.3%
MID NIFTY	12505.55	12190.95	-2.5%	2389500	2421750	1.3%
NIFTY NXT 50	74269.05	71480.3	-3.8%	13220	13310	0.7%

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

Weekly Derivative Report



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