



The background features a complex financial visualization. It includes a candlestick chart with red and green bars, overlaid with a white line graph. The entire scene is set against a dark blue and red gradient, with glowing binary code (0s and 1s) scattered throughout, suggesting a digital or data-driven environment.

Weekly Derivative Report

Weekly Derivative Report



WEEKLY HIGHLIGHTS

Nifty

- On the last trading day of the week, future concluded at 24915.45, showing a positive trend with a combined open interest **decrease of 22.71%** and a price increase of **2.09% (509.35)**, indicating **Short Covering (SC)**.
- Throughout the week, Nifty July Future reached a high of **24939.90** and a low of **24066**.
- The annualized volatility index VIX on a weekly basis fall from 15.43% to 12.8%, representing an decrease of **20.5%**.

Bank Nifty

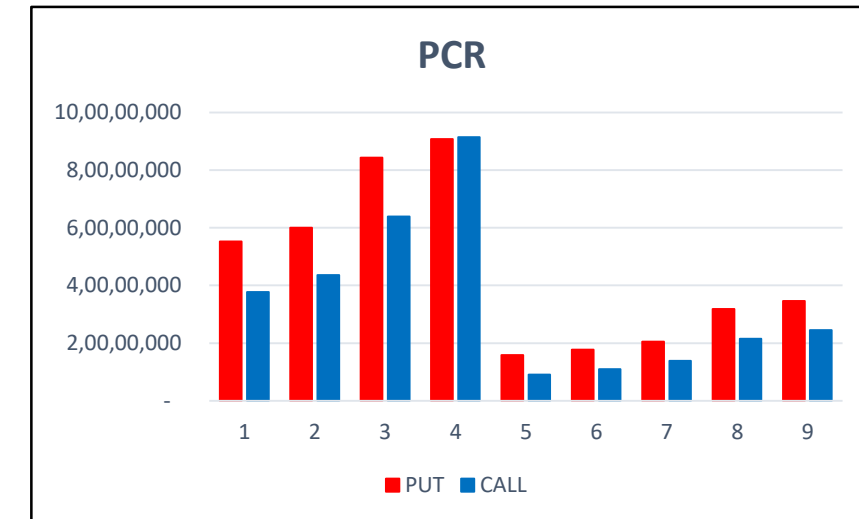
- On Friday, the future closed at 51299.01 with a positive tone, showing a combined OI increase of **1.66%** and a price increase of **0.72% (364.90)**, indicating **Long Buildup (LB)**.
- The Bank Nifty Future reached a high of 52462.75 and a low of 50601.65 over the course of the week.
- The annualized volatility of Bank Nifty has fallen from 22.5% to 14.9%, marking a **51%** decrease.

Weekly Derivative Report



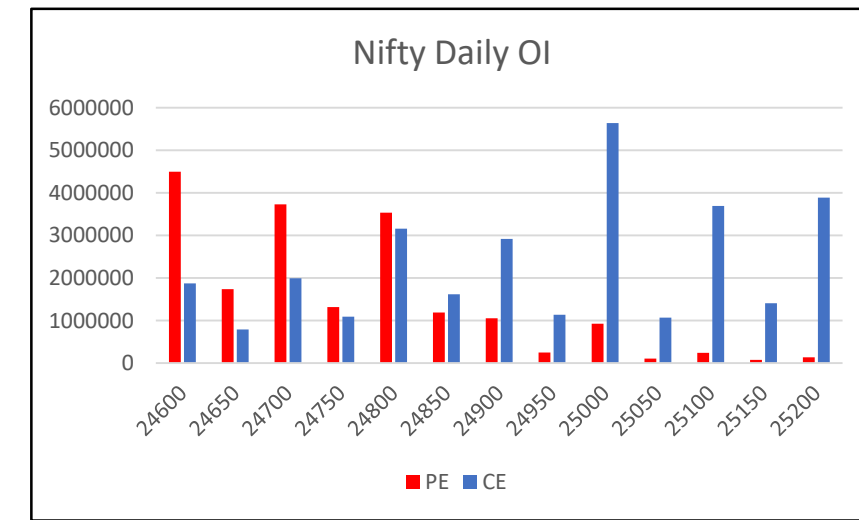
Nifty PCR

- The highest point reached by PCR OI this week was 1.74, while the lowest was 1.41.
- The weekly closing level was 1.41, compared to last week's 0.99. Currently, the PCR OI stands at 1.41, which is lower than the median of 1.46. A PCR of 1.41 suggests participant writing PE option.



Nifty Option Open Interest

- Option build-up shows that Nifty has strong **Support** at 24800 followed by 24700,24600 and **Resistance** is placed at 25000 followed by 25100,25200.
- The pivot level for Nifty is placed at 24900.

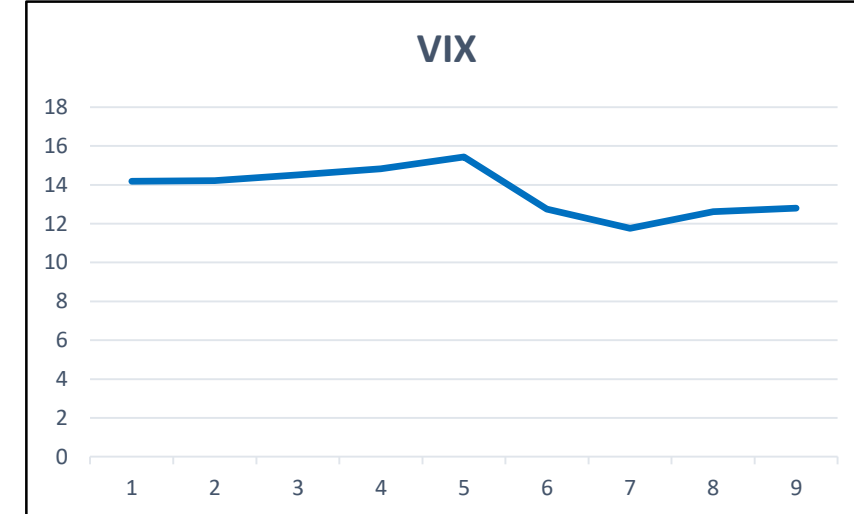


Weekly Derivative Report



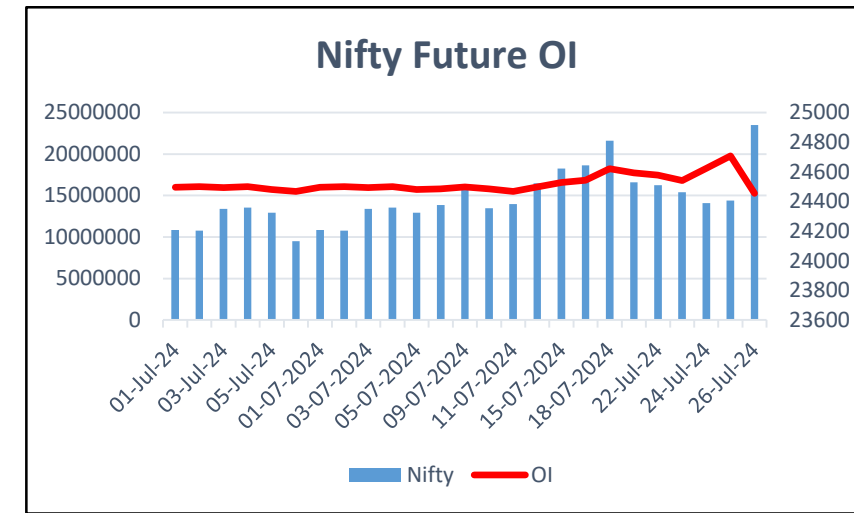
Nifty VIX

- The Nifty VIX began the week at a high of 15.143, subsequently declining to 11.76 before settling at 12.8.
- This decrease in the VIX suggests a decline in market volatility.
- It is anticipated that VIX will edge up towards 15 over the course of this week.



Nifty Future Open Interest

- The weekly OI for Nifty began with a covering in short positions, and by the end of the week, 2182750 contracts were reduced.
- Monthly rollover is seen on the positive side with price and OI increase indicating Long Buildup (LB).

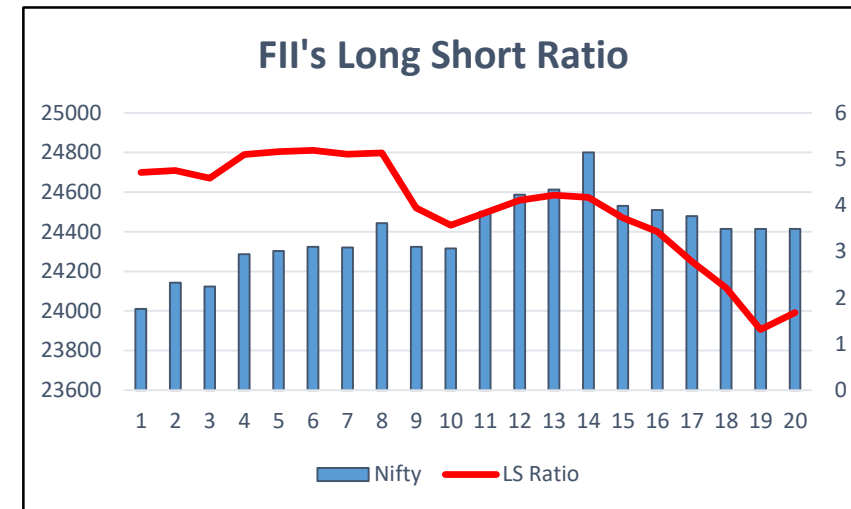


Weekly Derivative Report



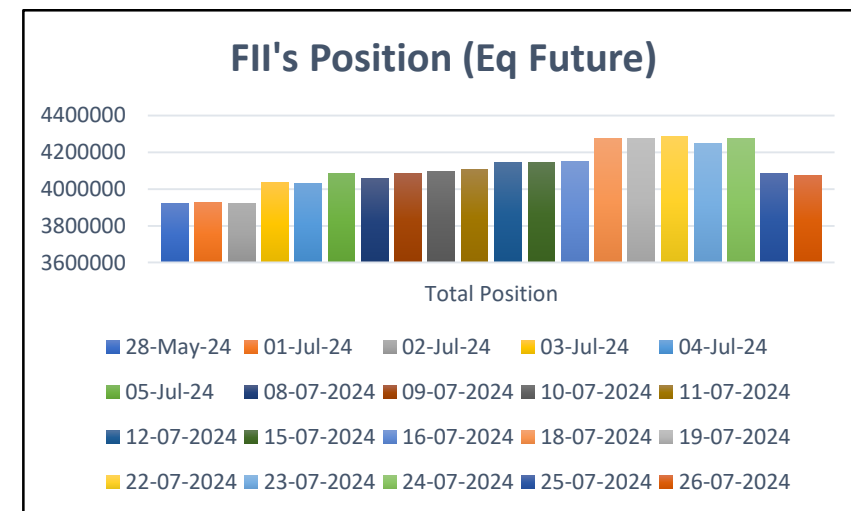
FII's Index Future

- Last week, FII's Index Future saw a **increase of 445193** contracts, concluding at 2836191, down from 2390998. During this period, Nifty future **unwound -2182750** contracts, while Bank Nifty future **added 942150** 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 after rollover have bought less than average stock future in the week.
- The overall FII's Open Interest (OI) in stock future stands at 4072755, showing a **4.8%** weekly decrease.



Weekly Derivative Report



Weekly Long Build-up

| Script | Price (%) | OI (%) |
|------------|-----------|--------|
| MUTHOOTFIN | 1.36% | 31.97% |
| COROMANDEL | 0.21% | 28.88% |
| CHAMBLFERT | 3.06% | 21.03% |
| AUBANK | 1.91% | 18.02% |
| JKCEMENT | 1.63% | 17.68% |

Weekly Short Build-up

| Script | Price (%) | OI (%) |
|-----------|-----------|--------|
| GRASIM | -1.26% | 55.17% |
| INDIACEM | -6.44% | 50.50% |
| ITC | -7.63% | 48.47% |
| SYNGENE | -4.61% | 46.08% |
| BERGEPAIN | -3.09% | 39.19% |

Weekly Short Covering

| Script | Price (%) | OI (%) |
|------------|-----------|---------|
| MANAPPURAM | 0.68% | -23.37% |
| SBICARD | 2.84% | -18.66% |
| RBLBANK | 2.10% | -15.02% |
| IGL | 0.30% | -13.61% |
| BANDHANBNK | 3.37% | -10.25% |

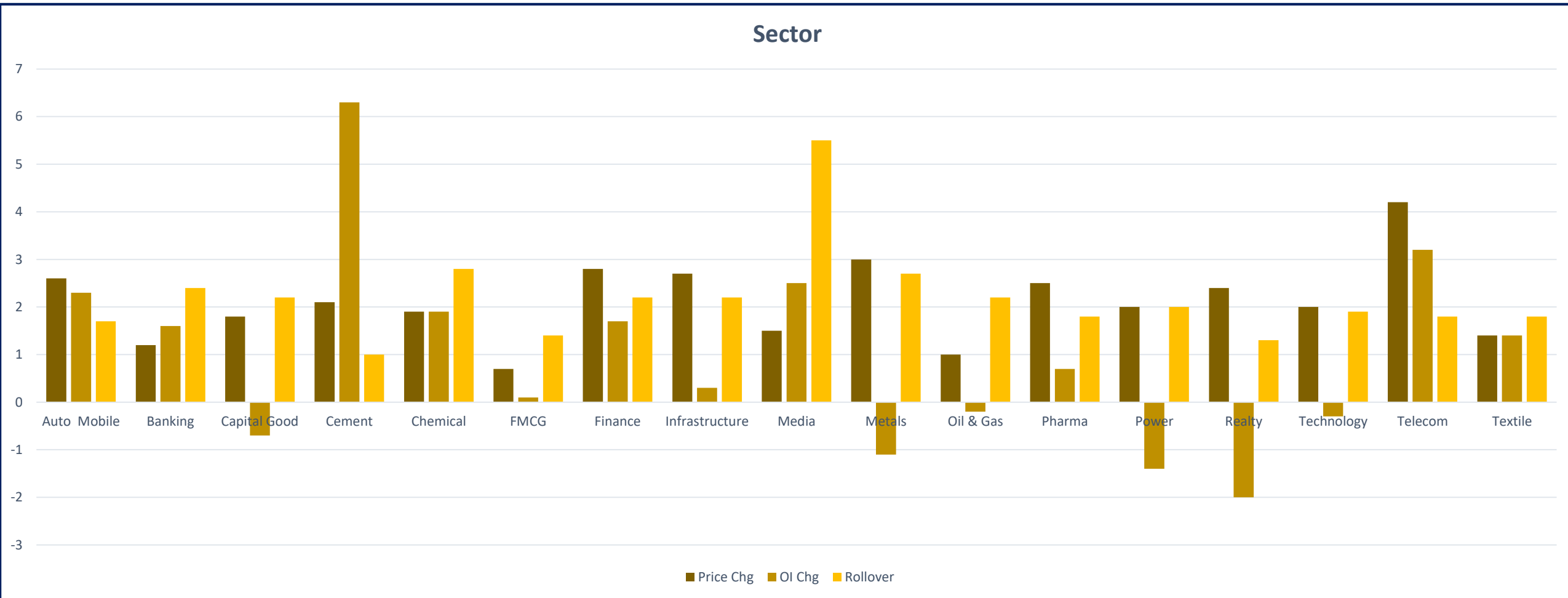
Weekly Long Liquidation

| Script | Price (%) | OI (%) |
|------------|-----------|---------|
| TORNTPHARM | -4.34% | -15.99% |
| ONGC | -3.20% | -14.55% |
| IOC | -5.40% | -14.03% |
| NAUKRI | -3.71% | -13.00% |
| ESCORTS | -3.40% | -10.80% |

Weekly Derivative Report

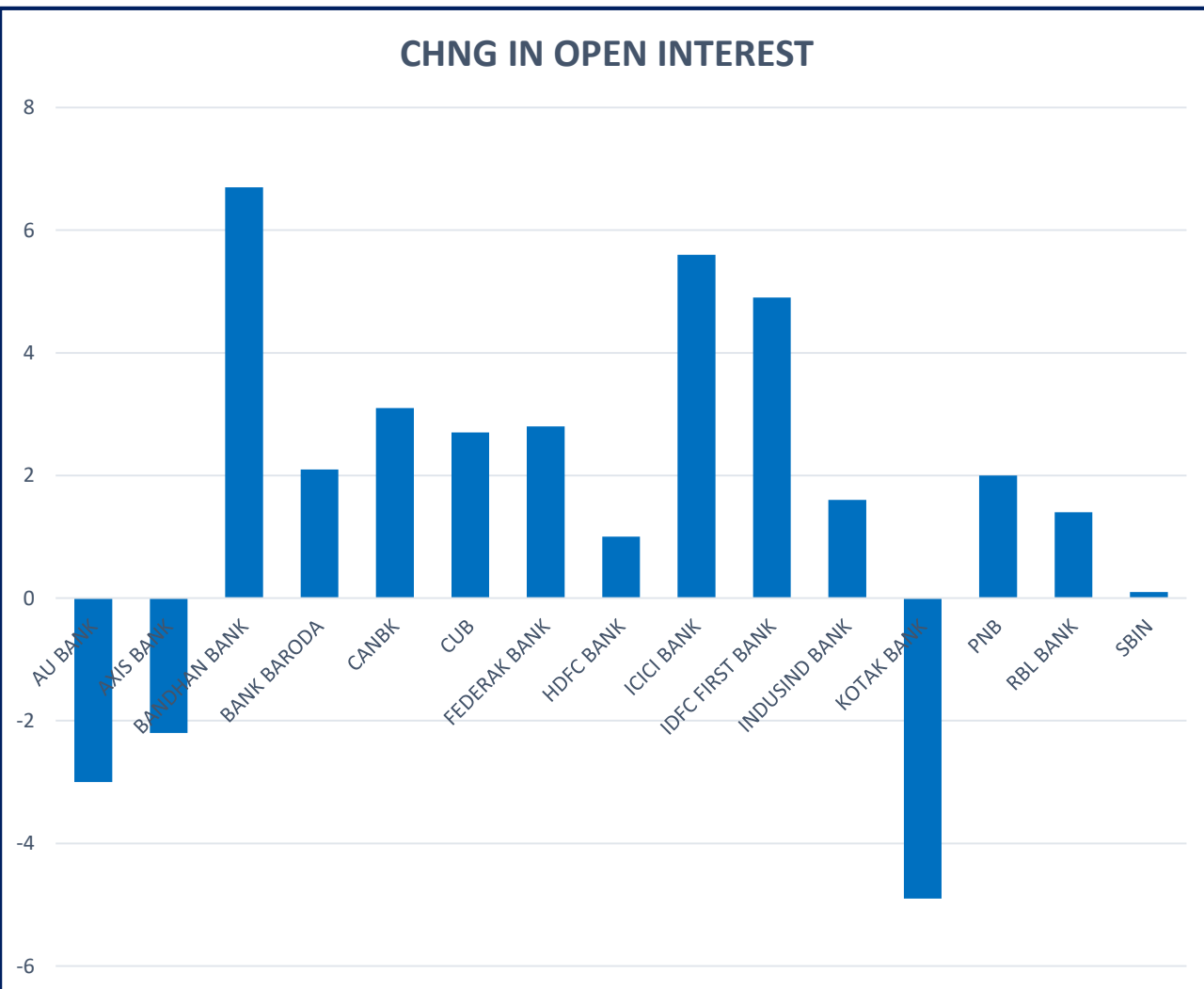


Sector



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 | 23651.5 | 23308.95 | -1.4% | 75475 | 68525 | -9.2% |
| MID NIFTY | 12395.25 | 12688.5 | 2.4% | 2631800 | 2843950 | 8.1% |
| NIFTY NXT 50 | 72373.55 | 73400.65 | 1.4% | 11690 | 12220 | 4.5% |

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

Weekly Derivative Report



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