Weekly Derivative Report

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WEEKLY HIGHLIHGTS

Nifty

- Nifty Futures closed at 24,056.9 on FRIDAY, weekly price Increase by 1.56% (370.3) with a -7% decrease in OI in this week, indicating a Short Covering (SC).
- During the week, Nifty recorded a high of 24210 and a low of 23,881 , settling at 24,056.9 .
- The volatility index VIX traded in a range of 14.717-11.99.

Bank Nifty

- Bank Nifty Futures closed at 57,681.6 on FRIDAY, weekly price Increase by 1.74% (989.2) with a -8% decrease in OI in this week, indicating a Short Covering(SC) .
- During the week, Bank Nifty recorded a high of 58,049 and a low of 57,079, settling at 57,681.6 .

Weekly Derivative Report

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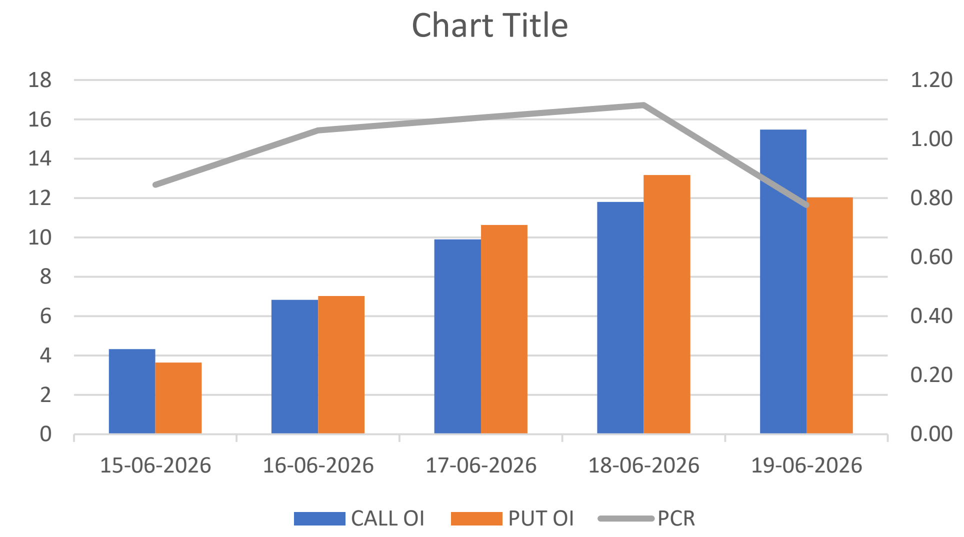
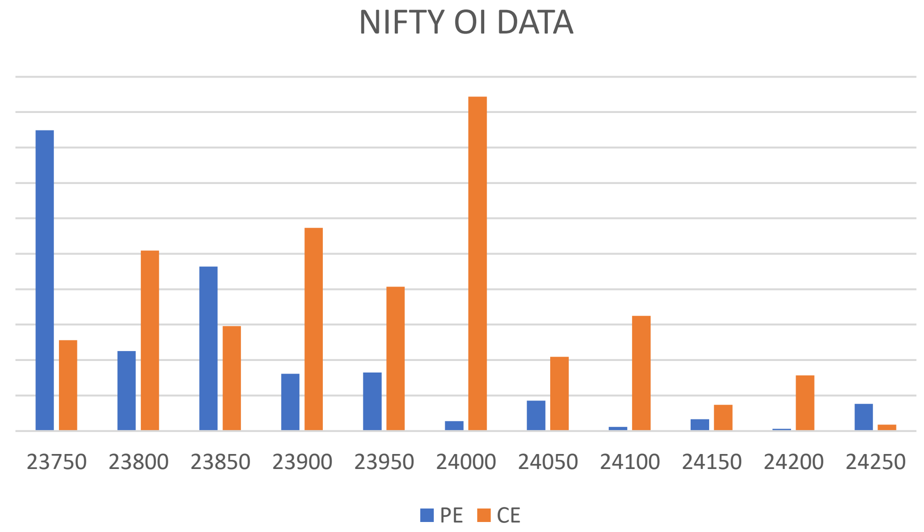
Nifty PCR

- Weekly PCR opened at 0.84 on Monday, moved between a high of 1.12 and a low of 0.78 during the week, and closed at 0.78 on Friday.
- The close at the week's low and below the previous week's 0.96 PCR indicates weakening bullish sentiment and a bearish undertone heading into the next week.



Nifty Option Open Interest

- Heavy call writing at 24,500 and 25,000 strikes continues to act as a strong resistance zone, indicating traders are capping upside expectations and limiting bullish momentum in the near term.
- Meanwhile, fresh put writing at 23,500 provides a solid support base, though short covering at 24,000 PE suggests some weakening of higher-level support, keeping the market range-bound with a cautious undertone.



22-06-2026

Weekly Derivative Report

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Nifty VIX

- India VIX witnessed a sharp decline during the period, opening at 14.72, failing to move above its opening level, and falling to a low of 11.99 before settling at 12.97. The inability to sustain higher levels and the significant drop from the week's high indicate a clear reduction in market fear and uncertainty.
- The decline in volatility reflects improving investor confidence and remains supportive for equities, as lower VIX levels typically encourage risk-taking and provide a favorable backdrop for the continuation of the broader market uptrend.

Nifty Future Open Interest

- Nifty Futures began the week with an open interest (OI) of 1,78,17,930 contracts.
- The Index started the series in this week with an OI of 1,78,17,930 and currently stands at 1,64,83,480 reflecting a 7% decrease in OI

Weekly Derivative Report

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FII's Index Future

- FII index future long positions declined from 41,074 to 39,587, registering a decrease of 3.62%, while short positions fell from 282,315 to 266,010, reflecting a decline of 5.77%. As both longs and shorts were reduced, net short positions narrowed from -241,241 to -226,423, reducing bearish exposure by 6.15%.
- Whereas the LSR improved from 0.15 to 0.15 (0.1455 to 0.1488), up by 2.29%, indicating a marginal improvement in bullish participation. The sharper reduction in short positions compared to longs suggests FIIs have slightly reduced their bearish stance on the index, although overall positioning remains net short.

FII's Stock Future

- In stock futures, FII long positions declined from 41,35,474 to 41,08,754, reflecting a decrease of 0.65%, while short positions increased from 33,44,880 to 34,74,848, rising by 3.89%. Net long exposure weakened from 7,90,594 to 6,33,906, showing a decline of 19.82%.
- While the LSR deteriorated from 1.24 to 1.18, down by 4.40%, FIIs reduced their bullish bias in stock futures. The decline in long positions coupled with a notable increase in shorts indicates profit booking and fresh bearish positioning in individual stocks, reflecting a cautious outlook in the broader market.

Weekly Derivative Report

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Weekly Long Build-up

Script	Price (%)	OI (%)
RADICO	4.12%	45.12%
NUVAMA	4.20%	22.21%
GVT&D	12.76%	18.01%
COCHINSHIP	3.77%	17.83%
ADANIPOWER	4.56%	11.19%

Weekly Short Build-up

Script	Price (%)	OI (%)
PERSISTENT	-2.12%	16.32%
COLPAL	-2.97%	15.02%
INFY	-8.33%	11.28%
HINDALCO	-0.34%	9.83%
MUTHOOTFIN	-1.58%	9.43%

Weekly Short Covering

Script	Price (%)	OI (%)
CDSL	7.38%	-24.22%
ABCAPITAL	1.92%	-15.00%
SHRIRAMFIN	0.04%	-13.43%
UNITDSPR	3.80%	-13.03%
PREMIERENE	3.25%	-12.81%

Weekly Long Liquidation

Script	Price (%)	OI (%)
EXIDEIND	-3.79%	-27.27%
BANDHANBNK	-1.65%	-13.63%
SAIL	-1.80%	-13.20%
M&M	-1.81%	-12.85%
SAMMAANCAP	-3.74%	-11.10%

22-06-2026

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Sector Price

22-06-2026

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-KUNAL KAMBLE

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