Weekly Derivative Report

Weekly Derivative Report

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WEEKLY HIGHLIHGTS

Nifty

- Nifty Futures closed at 24,102.3 on FRIDAY, weekly price Increase by 0.19% (45.4) with a -38% decrease in OI in this week, indicating a Short Covering (SC).
- During the week, Nifty recorded a high of 24,279.9 and a low of 23,805.1 , settling at 24,102.3.
- The volatility index VIX traded in a range of 14.3-12.43.

Bank Nifty

- Bank Nifty Futures closed at 58,239.6 on FRIDAY, weekly price Increase by 0.65% (378) with a -33% decrease in OI in this week, indicating a Short Covering(SC) .
- During the week, Bank Nifty recorded a high of 58,675 and a low of 57,152, settling at 58,239.6 .

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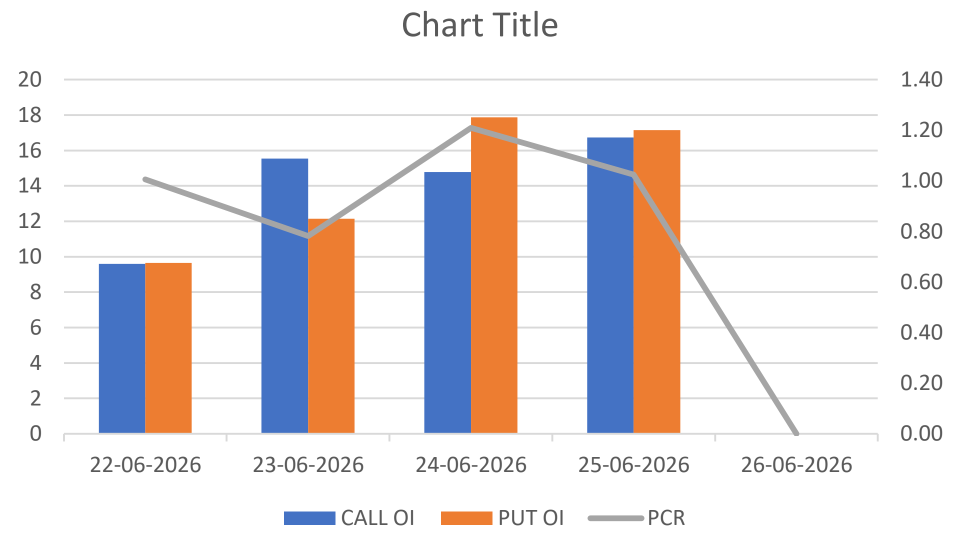
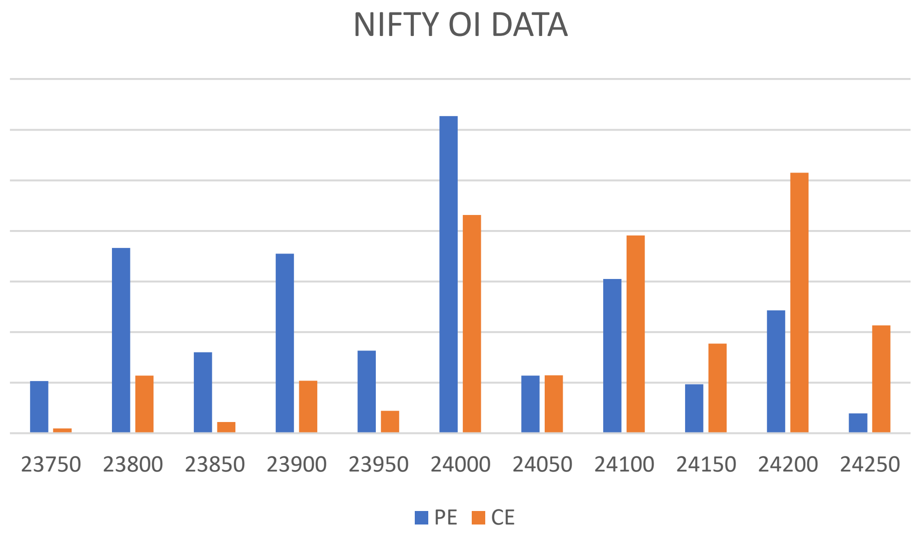
Nifty PCR

- The PCR during the week recorded a high of 1.21 and a low of 0.78, closing at 1.02, unchanged from 1.02 last week.
- The Put-Call Ratio (PCR) opened the week at 1.01, moved between a high of 1.21 and a low of 0.78, and settled at 1.02, in line with the previous week's close of 1.02. The median PCR for the week stood at 1.02, indicating overall neutral positioning with balanced market sentiment despite intra-week fluctuations.



Nifty Option Open Interest

- The highest OI at 25,000 CE with short buildup indicates a strong resistance zone, while 24,500 CE also witnessed fresh short additions, reinforcing resistance at higher levels. On the PE side, 24,000 and 23,500 strikes saw short buildup (put writing), establishing a strong support zone. Overall, the positioning suggests 24,000–23,500 as immediate support and 24,500–25,000 as the key resistance range.



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Nifty VIX

- India VIX remained range-bound during the week, recording a high of 14.30 and a low of 12.43 before settling at 13.05, compared to the opening level of 12.97. The marginal rise in VIX indicates a slight increase in market volatility; however, the index continues to remain at relatively low levels, suggesting that overall market sentiment remains stable and supportive for equities.

Nifty Future Open Interest

- Nifty Futures began the week with an open interest (OI) of 1,60,90,685 contracts.
- The Index started the series in this week with an OI of 1,60,90,685 and currently stands at 99,44,155 reflecting a 38% decrease in OI

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FII's Index Future

- FII index future long positions increased from 39,777 to 51,212, registering a rise of 28.75%, while short positions increased from 262,561 to 275,021, up by 4.74%. As long positions rose at a faster pace than shorts, net short positions narrowed from -222,784 to -223,809, largely remaining stable with a marginal increase in bearish exposure of 0.46%.
- Meanwhile, the LSR improved from 0.15 to 0.19, rising by 26.67%, indicating strengthening bullish participation despite FIIs maintaining a net short stance in index futures.

FII's Stock Future

- In stock futures, FII long positions declined from 4,108,505 to 4,072,069, reflecting a fall of 0.89%, while short positions decreased from 3,497,332 to 3,419,078, down by 2.24%. Net long exposure improved from 611,173 to 652,991, registering a gain of 6.84%.
- The LSR improved from 1.17 to 1.19, increasing by 1.71%. The sharper reduction in short positions compared to longs indicates continued positive bias in stock futures, reflecting selective accumulation and improving confidence in individual stocks.

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Weekly Long Build-up

Script	Price (%)	OI (%)

Weekly Short Build-up

Script	Price (%)	OI (%)

Weekly Short Covering

Script	Price (%)	OI (%)
LTF	3.62%	-295.77%
DRREDDY	4.56%	-256.49%
UNOMINDA	1.83%	-238.31%
LAURUSLABS	0.94%	-232.47%
TVSMOTOR	2.18%	-225.21%

Weekly Long Liquidation

Script	Price (%)	OI (%)
SIEMENS	-3.69%	-272.45%
HCLTECH	-2.22%	-268.40%
ABB	-3.43%	-256.64%
PERSISTENT	-0.40%	-248.66%
ICICIGI	-2.61%	-244.40%

29-06-2026

Weekly Derivative Report

Sector Price

29-06-2026

Weekly Derivative Report

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SR. TECHNICAL AND DERIVATIVE ANALYST

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