

DAILY DERIVATIVE REPORT



No one is Original. Everyone is Derivative.

- Sonny Rollins

Index Dashboard

SYMBOL: NIFTY					
Expiry Date	Price	Price Chg	Volume	OI	OI Chg
30-Jun-26	23,749	-1.03%	87.26 L	1.72 Cr	16.39%
28-Jul-26	23,853	-0.98%	4.06 L	11.94 L	14.45%
25-Aug-26	23953.00	-1.05%	1.74 L	1.57 L	253.72%

Lot size = 65

NIFTY OI	
Total CE OI : 19.63 Cr	Total CE OI Chg : 8.31 Cr
Total PE OI : 10.35 Cr	Total PE OI Chg : 65.00 L
Diff PE-CE OI : -9.28 Cr	Diff PE-CE OI Chg : -7.66 Cr
Trend OI : Bearish	Trend OI Chg : Bearish
Max CE OI Strike : 24000	Max PE OI Strike : 23000
Max CE OI Chg Strike : 24000	Max PE OI Chg Strike : 23100

SYMBOL: BANK NIFTY					
Expiry Date	Price	Price Chg	Volume	OI	OI Chg
30-Jun-26	54,760	-0.81%	12.28 L	25.33 L	2.47%
28-Jul-26	55,059	-0.78%	65.85 K	1.37 L	8.87%
25-Aug-26	55331.80	-0.79%	14.94 K	10.62 K	142.47%

Lot size = 30

BANK NIFTY OI	
Total CE OI : 1.20 Cr	Total CE OI Chg : 14.95 L
Total PE OI : 1.13 Cr	Total PE OI Chg : 9.85 L
Diff PE-CE OI : -7.09 L	Diff PE-CE OI Chg : -5.09 L
Trend OI : Bearish	Trend OI Chg : Bearish
Max CE OI Strike : 60000	Max PE OI Strike : 60000
Max CE OI Chg Strike : 55000	Max PE OI Chg Strike : 55500

Key Market Indicators

	27-May	29-May	% Chg
India Vix	14.98	16.18	8.01
Nifty	23,907.00	23,547.75	-1.50
Nifty PCR	1.20	0.53	SB
Bank Nifty	54,854.00	54,239.20	-1.12
Bank PCR	0.98	0.94	SB
NIFTY 50 - Adv/Dec	34/16	7/43	-
F&O - Adv/Dec	140/71	50/160	-

FII Statistics

29-May			
(INR Cr.)	BUY	SELL	NET
IDX Fut	1657	7656	-5999.39
IDX Opt	770	1792	-1022.7
STK Fut	45944	47074	-1130.13
STK Opt	20422	21683	-1261.36
Total	68792	78205	-9413.58

Pivot levels- Nifty futures

Support	23,618
Pivot	23,841
Resistance	23,972

Moving Averages - Nifty 50

10 DEMA	23,769
20 DEMA	23,806
50 DSMA	23,682
200 DSMA	24,984

Selling Pressure Intensifies at Higher Levels

Nifty's options data indicates that the index continues to witness selling pressure from higher levels, reflecting a cautious undertone in the near term. The Maximum Pain for the weekly expiry has shifted lower from the 23,950 strike to the 23,800 strike, marking it as the near-term equilibrium zone for the current expiry. On the upside, the highest call additions were witnessed at the 24,000 strike, indicating strong resistance at higher levels. Additionally, the highest call open interest has shifted lower from the 25,000 strike to the 24,000 strike, highlighting immediate resistance for the index. On the downside, notable put additions were witnessed at the 23,100 strike, indicating support at lower levels. The highest put open interest remains concentrated at the 23,000 strike, suggesting a strong support base below current levels. The Put-Call Ratio (PCR) for the weekly expiry has declined sharply from 0.86 to 0.53, reflecting limited upside momentum and persistent selling pressure. However, such low PCR levels also indicate that the market is approaching oversold territory, which could result in intermittent short-covering rallies.

Bank Nifty derivatives data also reflects resistance at higher levels. The Maximum Pain for the June monthly expiry remains concentrated at the 55,500 strike, indicating it as an important equilibrium zone for the ongoing expiry. The highest call additions were witnessed at the 55,000 strike, suggesting resistance near current levels, while the highest call open interest remains concentrated at the 60,000 strike, followed by the 55,000 strike, highlighting key resistance zones on the upside. On the put side, the highest additions were witnessed at the 55,500 strike, followed by the 51,000 strike, indicating important levels for the index. Meanwhile, the highest put open interest remains concentrated at the 54,000 strike (Below ATM), highlighting support for Bank Nifty at lower levels. The PCR has declined from 0.98 to 0.94, indicating that upside momentum remains capped in the near term despite support-based activity at lower levels.

Ban Stocks: NIL

Participants Wise Open Interest Dashboard for 01st June 2026

Index Futures	Client				DII				FII				Pro			
	Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change	
Long	215846	242451	26605		70785	73902	3117		38864	31724	-7140		23635	45121	21486	
Short	78846	89019	10173	BULLISH	35961	36223	262	BULLISH	201876	233033	31157	BEARISH	32447	34923	2476	BULLISH
Net	137000	153432	16432		34824	37679	2855		-163012	-201309	-38297		-8812	10198	19010	
Index Call Option	Client				DII				FII				Pro			
	Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change	
Long	2172971	3203100	1030129		5436	6501	1065		426192	553247	127055		756728	1242937	486209	
Short	2067315	3057999	990684	BULLISH	0	0	0	BULLISH	633361	823871	190510	BEARISH	660652	1123915	463263	BULLISH
Net	105656	145101	39445		5436	6501	1065		-207169	-270624	-63455		96076	119022	22946	
Index Put Option	Client				DII				FII				Pro			
	Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change	
Long	1720920	1884923	164003		32351	34309	1958		768438	842769	74331		892083	1063624	171541	
Short	2426032	2670685	244653	BULLISH	0	0	0	BEARISH	331028	381083	50055	BEARISH	656732	773857	117125	BEARISH
Net	-705112	-785762	-80650		32351	34309	1958		437410	461686	24276		235351	289767	54416	
Stock Futures	Client				DII				FII				Pro			
	Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change	
Long	3068923	3164055	95132		284078	298128	14050		4045376	4005908	-39468	BULLISH	779660	835785	56125	
Short	218849	209222	-9627	BULLISH	4214429	4383275	168846	BEARISH	3406908	3359696	-47212		337851	351683	13832	BULLISH
Net	2850074	2954833	104759		-3930351	-4085147	-154796		638468	646212	7744		441809	484102	42293	
Stock Call Option	Client				DII				FII				Pro			
	Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change	
Long	1112789	1346391	233602		23	3	-20		60047	77080	17033	BEARISH	569421	642491	73070	
Short	768855	865193	96338	BULLISH	86936	106252	19316	BEARISH	115467	151398	35931		771022	943122	172100	BEARISH
Net	343934	481198	137264		-86913	-106249	-19336		-55420	-74318	-18898		-201601	-300631	-99030	
Stock Put Option	Client				DII				FII				Pro			
	Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change	
Long	506321	531177	24856		30880	30880	0		100243	125449	25206		661361	773239	111878	
Short	735060	830070	95010	BULLISH	4406	4714	308	BULLISH	71291	95723	24432	BEARISH	488048	530238	42190	BEARISH
Net	-228739	-298893	-70154		26474	26166	-308		28952	29726	774		173313	243001	69688	

Trending stocks. Uptrend & Downtrend.

Symbol	Price	OI	OI Change(%)	Buildup
HYUNDAI	1,998	21,79,375	19.53%	LB
POWERINDIA	38,605	-21,200	-5.00%	SC
AMBER	7,775	61,100	2.26%	LB
SAMMAANCAP	180	4,08,500	0.51%	LB
INDUSTOWER	448	25,00,700	2.72%	LB

Symbol	Price	OI	OI Change(%)	Buildup
LICI	408	1,16,51,500	108.88%	SB
SWIGGY	259	27,37,800	5.95%	SB
NMDC	89	69,52,500	1.98%	SB
MCX	2,980	13,31,250	11.97%	SB
POWERGRID	291	1,41,30,300	18.34%	SB

Future INDEX & Stock Open Interest and Build – Ups.

Participant	Long	Short	NOI	Change	Ratio
CLIENT	2,42,451	89,019	1,53,432	16,432	0.73
DII	73,902	36,223	37,679	2,855	0.67
FII	31,724	2,33,033	-2,01,309	-38,297	0.12
PRO	45,121	34,923	10,198	19,010	0.56

Participant wise Future Stock OI

Participant	Long	Short	NOI	Change	Ratio
CLIENT	31,64,055	2,09,222	29,54,833	1,04,759	0.94
DII	2,98,128	43,83,275	-40,85,147	-1,54,796	0.06
FII	40,05,908	33,59,696	6,46,212	7,744	0.54
PRO	8,35,785	3,51,683	4,84,102	42,293	0.70

Long Built-Up (Jun Expiry)

STOCK	Price	Pr (%)	OI	OI (%)
RADICO	3,555	2.82	1,08,150	93.30
GVT&D	5,184	0.94	1,80,125	55.45
ASIANPAINT	2,681	0.01	1,16,41,250	5.86
YESBANK	23	2.18	1,20,48,45,400	4.88
CAMS	795.15	0.53	5838000	4.78

Short Built-Up (Jun Expiry)

STOCK	Price	Pr (%)	OI	OI (%)
LICI	409	-50.91	2,12,19,800	111.19
BDL	1,140	-10.21	62,10,750	61.46
FEDERALBNK	289	-0.60	11,22,12,500	38.29
SENSEX	75,514	-1.22	94,300	35.80
INDIANB	820.1	-1.62	15167000	33.51

Short Covering (Jun Expiry)

STOCK	Price	Pr (%)	OI	OI (%)
COALINDIA	462	0.83	6,80,88,600	-19.82
HYUNDAI	1,946	0.89	92,02,325	-16.38
POWERINDIA	38,650	2.15	3,73,775	-10.49
JUBLFOOD	433	0.66	2,87,68,750	-10.39
INFY	1171	1.51	86006400	-7.70

Long Un-winding (Jun Expiry)

STOCK	Price	Pr (%)	OI	OI (%)
RVNL	248	-1.14	4,17,97,200	-15.87
ASTRAL	1,595	-0.57	64,66,375	-8.00
SRF	2,724	-0.99	31,05,400	-7.91
TORNTPHARM	4,461	-0.99	29,94,375	-7.68
DABUR	448	-0.01	1,96,62,500	-6.87

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