

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	23,603	0.60%	57.56 L	1.75 Cr	-1.40%
28-Jul-26	23,706	0.58%	4.58 L	14.00 L	7.93%
25-Aug-26	23801.40	0.56%	1.51 L	3.46 L	12.53%

Lot size = 65

NIFTY OI

Total CE OI : 7.23 Cr	Total CE OI Chg : 2.64 Cr
Total PE OI : 6.89 Cr	Total PE OI Chg : 2.93 Cr
Diff PE-CE OI : -0.34 Cr	Diff PE-CE OI Chg : 0.29 Cr
Trend OI : Bearish	Trend OI Chg : Bullish
Max CE OI Strike : 24000	Max PE OI Strike : 23300
Max CE OI Chg Strike : 23300	Max PE OI Chg Strike : 23300

SYMBOL: BANK NIFTY

Expiry Date	Price	Price Chg	Volume	OI	OI Chg
30-Jun-26	54,148	0.32%	11.04 L	25.27 L	-2.96%
28-Jul-26	54,443	0.24%	65.55 K	1.63 L	5.88%
25-Aug-26	54689.00	0.25%	20.88 K	24.72 K	9.87%

Lot size = 30

BANK NIFTY OI

Total CE OI : 1.44 Cr	Total CE OI Chg : 5.56 L
Total PE OI : 1.26 Cr	Total PE OI Chg : 6.82 L
Diff PE-CE OI : -18.68 L	Diff PE-CE OI Chg : 1.26 L
Trend OI : Bearish	Trend OI Chg : Bullish
Max CE OI Strike : 60000	Max PE OI Strike : 60000
Max CE OI Chg Strike : 54000	Max PE OI Chg Strike : 54000

Key Market Indicators

	01-Jun	02-Jun	% Chg
India Vix	16.54	15.35	-7.19
Nifty	23,382.60	23,483.55	0.43
Nifty PCR	0.49	0.95	SC
Bank Nifty	53,643.10	53,714.00	0.13
Bank PCR	0.86	0.87	SC
NIFTY 50 - Adv/Dec	10/40	34/16	-
F&O - Adv/Dec	39/172	133/78	-

FII Statistics

	02-Jun		
(INR Cr.)	BUY	SELL	NET
IDX Fut	3125	4166	-1041.16
IDX Opt	1090	957	133.17
STK Fut	27614	22402	5211.67
STK Opt	22071	21264	807.28
Total	53900	48789	5110.96

Pivot levels- Nifty futures

Support	23,376
Pivot	23,513
Resistance	23,740

Moving Averages - Nifty 50

10 DEMA	23,659
20 DEMA	23,739
50 DSMA	23,688
200 DSMA	24,972

Index Options Update: Strong PCR Recovery & Supportive Sentiment Shift

Nifty’s options data indicates that the index witnessed buying pressure from lower levels, reflecting a more enhanced undertone in the near term. The Maximum Pain for the weekly expiry stands at the 23,500 strike, marking it as the near-term equilibrium zone for the current expiry. On the upside, the highest call additions were witnessed at the 23,300 strike followed by 23,500 strike, indicating important level for the index. Additionally, the highest call open interest remains stable at the 24,000 strike, highlighting it as a key immediate resistance for the index. On the downside, notable put additions were seen at the 23,300 strike, indicating support formation at lower levels. The highest put open interest also remains concentrated at the 23,300 strike, suggesting a strong support base below current levels. The Put–Call Ratio (PCR) for the weekly expiry has increased sharply from 0.49 to 0.95, signaling a significant improvement in sentiment and reduced bearish pressure.

Bank Nifty derivatives data also reflects a relatively balanced structure with some resistance at higher levels. The Maximum Pain for the June monthly expiry remains concentrated at the 55,000 strike, indicating it as an important equilibrium zone for the ongoing expiry. The highest call additions were witnessed at the 54,000 strike, suggesting resistance near current levels, while the highest call open interest remains concentrated at the 60,000 strike, followed by the 54,000 strike, highlighting key resistance zones on the upside. On the put side, the highest additions were seen at the 54,000 strike, followed by the 53,500 strike. Meanwhile, the highest put open interest remains concentrated at the 54,000 strike, highlighting support for Bank Nifty at lower levels. The PCR has slightly improved from 0.86 to 0.87.

Ban Stocks-AMBER, KAYNES

Participants Wise Open Interest Dashboard for 03rd June 2026

Index Futures	Client				DII				FII				Pro			
	Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change	
Long	260863	269410	8547		69661	65965	-3696		26822	24538	-2284		51681	45586	-6095	
Short	88077	82885	-5192	BULLISH	34473	33084	-1389	BEARISH	250002	254634	4632	BEARISH	36475	34896	-1579	BEARISH
Net	172786	186525	13739		35188	32881	-2307		-223180	-230096	-6916		15206	10690	-4516	
Index Call Option	Client				DII				FII				Pro			
	Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change	
Long	3861508	1988574	-1872934		6601	7251	650		640525	382230	-258295		1385065	655550	-729515	
Short	3594686	1696634	-1898052	BULLISH	50	30	-20	BULLISH	894212	662013	-232199	BEARISH	1404751	674928	-729823	BULLISH
Net	266822	291940	25118		6551	7221	670		-253687	-279783	-26096		-19686	-19378	308	
Index Put Option	Client				DII				FII				Pro			
	Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change	
Long	2158229	1425709	-732520		25337	23860	-1477		869221	795091	-74130		1107028	780463	-326565	
Short	2953549	2149721	-803828	BEARISH	0	0	0	BULLISH	375175	299989	-75186	BEARISH	831090	575412	-255678	BULLISH
Net	-795320	-724012	71308		25337	23860	-1477		494046	495102	1056		275938	205051	-70887	
Stock Futures	Client				DII				FII				Pro			
	Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change	
Long	3165393	3166657	1264		306882	334878	27996		4024076	4027528	3452	BULLISH	854443	859903	5460	
Short	214431	228879	14448	BEARISH	4402595	4508321	105726	BEARISH	3384276	3292711	-91565		349492	359055	9563	BEARISH
Net	2950962	2937778	-13184		-4095713	-4173443	-77730		639800	734817	95017		504951	500848	-4103	
Stock Call Option	Client				DII				FII				Pro			
	Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change	
Long	1568220	1664264	96044		3	14	11		88784	115920	27136	BULLISH	692792	770006	77214	
Short	940297	1005687	65390	BULLISH	148394	215338	66944	BEARISH	173666	193513	19847		1087442	1135666	48224	BULLISH
Net	627923	658577	30654		-148391	-215324	-66933		-84882	-77593	7289		-394650	-365660	28990	
Stock Put Option	Client				DII				FII				Pro			
	Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change	
Long	563479	600177	36698		30880	30880	0		144339	169499	25160		834520	878873	44353	
Short	887543	923449	35906	BEARISH	5203	5535	332	BULLISH	110937	126850	15913	BEARISH	569535	623595	54060	BULLISH
Net	-324064	-323272	792		25677	25345	-332		33402	42649	9247		264985	255278	-9707	

Trending stocks. Uptrend & Downtrend.

Symbol	Price	OI	OI Change(%)	Buildup
JUBLFOOD	437	-6,87,500	-2.34%	SC
COCHINSHIP	1,473	-10,000	-0.32%	SC
TATAELXI	4,497	53,600	3.14%	LB
EXIDEIND	411	4,98,600	1.88%	LB
BDL	1,181	-96,600	-1.52%	SC

Symbol	Price	OI	OI Change(%)	Buildup
NHPC	72	6,44,73,600	55.06%	SB
BSE	3,971	5,35,875	6.48%	SB
POWERINDIA	35,500	50,400	13.76%	SB
PHOENIXLTD	1,724	2,58,300	7.20%	SB
ALKEM	5,290	16,000	1.18%	SB

Future INDEX & Stock Open Interest and Build – Ups.

Participant	Long	Short	NOI	Change	Ratio
CLIENT	2,69,410	82,885	1,86,525	13,739	0.76
DII	65,965	33,084	32,881	-2,307	0.67
FII	24,538	2,54,634	-2,30,096	-6,916	0.09
PRO	45,586	34,896	10,690	-4,516	0.57

Participant wise Future Stock OI

Participant	Long	Short	NOI	Change	Ratio
CLIENT	31,66,657	2,28,879	29,37,778	-13,184	0.93
DII	3,34,878	45,08,321	-41,73,443	-77,730	0.07
FII	40,27,528	32,92,711	7,34,817	95,017	0.55
PRO	8,59,903	3,59,055	5,00,848	-4,103	0.71

Long Built-Up (Jun Expiry)

STOCK	Price	Pr (%)	OI	OI (%)
GVT&D	4,842	1.10	4,20,000	92.22
RADICO	3,518	0.25	1,35,000	27.66
OIL	489	0.58	1,66,92,200	9.13
VBL	542	2.63	4,78,60,875	7.83
NIFTYNXT50	70775.6	0.62	19050	7.63

Short Built-Up (Jun Expiry)

STOCK	Price	Pr (%)	OI	OI (%)
NHPC	73	-4.60	16,75,52,000	46.01
FORCEMOT	17,707	-5.73	2,49,800	14.92
POWERINDIA	35,455	-3.09	4,11,475	13.03
PHOENIXLTD	1,724	-2.06	38,27,250	7.47
APOLLOHOSP	8161	-0.09	1775750	7.18

Short Covering (Jun Expiry)

STOCK	Price	Pr (%)	OI	OI (%)
NUVAMA	1,573	0.72	13,83,500	-9.93
HCLTECH	1,250	4.24	3,52,28,200	-6.89
PERSISTENT	5,513	3.01	29,83,900	-6.21
SIEMENS	3,757	1.21	28,67,550	-6.15
LTM	4365.3	4.11	3133650	-5.84

Long Un-winding (Jun Expiry)

STOCK	Price	Pr (%)	OI	OI (%)
POLICYBZR	1,657	-0.75	73,97,950	-4.81
HDFCAMC	2,601	-0.83	62,67,000	-4.04
MANKIND	2,321	-0.60	32,70,375	-3.59
AMBER	7,690	-0.07	27,71,200	-3.41
DRREDDY	1,284	-0.90	1,58,86,875	-3.07

Derivative Analyst

Devashish Shinde

Devashish.shinde@idbicapital.com

Deven Mehta

Deven.mehta@idbicapital.com

**IDBI Capital Markets & Securities Ltd.** (A wholly owned subsidiary of IDBI Bank Ltd.)**Research Desk**Regd. Office: 6th Floor, IDBI Tower, WTC Complex, Cuffe Parade, Colaba, Mumbai – 400 005.Phones: (91-22) 4069 1700; Fax: (91-22) 2285 0785; Email: info@idbidirect.in**SEBI Registration:** BSE & NSE (Cash & FO) – INZ000007237, NSDL – IN-DP-NSDL-12-96, Research – INH000002459, CIN – U65990MH1993GOI075578**Compliance Officer:** Mr. Pushkar Vartak; Email: compliance@idbicapital.com; Telephone: (91-22) 4069 1700**Disclaimer**

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