

# 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	23,516	-0.37%	84.87 L	1.90 Cr	9.04%
28-Jul-26	23,616	-0.38%	5.93 L	14.98 L	7.01%
25-Aug-26	23709.20	-0.39%	2.49 L	4.28 L	23.61%

Lot size = 65

### NIFTY OI

Total CE OI : 10.64 Cr	Total CE OI Chg : 3.40 Cr
Total PE OI : 10.44 Cr	Total PE OI Chg : 3.55 Cr
Diff PE-CE OI : -20.30 L	Diff PE-CE OI Chg : 14.20 L
Trend OI : Bearish	Trend OI Chg : Bullish
Max CE OI Strike : 24000	Max PE OI Strike : 22000
Max CE OI Chg Strike : 24000	Max PE OI Chg Strike : 21500

### SYMBOL: BANK NIFTY

Expiry Date	Price	Price Chg	Volume	OI	OI Chg
30-Jun-26	54,517	0.68%	17.00 L	25.18 L	-0.35%
28-Jul-26	54,820	0.69%	91.32 K	1.63 L	-0.20%
25-Aug-26	55073.00	0.70%	37.08 K	26.07 K	5.46%

Lot size = 30

### BANK NIFTY OI

Total CE OI : 1.44 Cr	Total CE OI Chg : 9.21 K
Total PE OI : 1.33 Cr	Total PE OI Chg : 7.42 L
Diff PE-CE OI : -11.38 L	Diff PE-CE OI Chg : 7.33 L
Trend OI : Bearish	Trend OI Chg : Bullish
Max CE OI Strike : 60000	Max PE OI Strike : 54000
Max CE OI Chg Strike : 54500	Max PE OI Chg Strike : 54500

## Key Market Indicators

	02-Jun	03-Jun	% Chg
India Vix	15.35	16.28	<b>6.06</b>
Nifty	23,483.55	23,405.60	<b>-0.33</b>
Nifty PCR	0.95	1.04	<b>SB</b>
Bank Nifty	53,714.00	54,185.95	<b>0.88</b>
Bank PCR	0.87	0.92	<b>SC</b>
NIFTY 50 - Adv/Dec	34/16	19/30	-
F&O - Adv/Dec	133/78	77/133	-

## FII Statistics

	03-Jun		
(INR Cr.)	BUY	SELL	NET
IDX Fut	4699	9119	<b>-4419.79</b>
IDX Opt	880165	868753	<b>11412.47</b>
STK Fut	22280	24014	<b>-1734.06</b>
STK Opt	24952	24345	<b>607.94</b>
Total	932097	926230	<b>5866.56</b>

### Pivot levels- Nifty futures

Support	23,292
Pivot	23,436
Resistance	23,660

### Moving Averages - Nifty 50

10 DEMA	23,695
20 DEMA	23,769
50 DSMA	23,725
200 DSMA	25,035

### Nifty & Bank Nifty Witnessed Buying from Lower Levels & Positive PCR 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, positioning it as the near-term equilibrium zone for the current expiry. On the upside, the highest call additions were witnessed at the 23,500 strike, indicating strong resistance at this level. Additionally, the highest call open interest remains stable at the 24,000 strike, highlighting immediate resistance for the index. On the downside, notable put additions were seen at the 21,500 strike, indicating support formation at lower levels. The highest put open interest remains concentrated at the 22,000 strike, suggesting a solid support base below current levels. The Put-Call Ratio (PCR) for the weekly expiry has improved from 0.95 to 0.98.

Bank Nifty derivatives data also reflects resistance at higher levels with some signs of stabilization. The Maximum Pain for the June monthly expiry remains concentrated at the 55,000 strike, marking it as a key equilibrium zone for the ongoing expiry. The highest call additions were witnessed at the 54,500 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 important resistance zones on the upside. On the put side, the highest additions were seen at the 54,500 strike, followed by the 51,000 strike. Meanwhile, the highest put open interest remains concentrated at the 54,000 strike, providing support for Bank Nifty at lower levels. The PCR has slightly improved from 0.87 to 0.92.

Ban Stocks-AMBER, KAYNES

### Participants Wise Open Interest Dashboard for 04<sup>th</sup> June 2026

Index Futures	Client				DII				FII				Pro			
	Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change	
Long	269410	277894	8484		65965	66156	191		24538	25951	1413		45586	62276	16690	
Short	82885	81809	-1076	BULLISH	33084	29722	-3362	BULLISH	254634	285204	30570	BEARISH	34896	35542	646	BULLISH
Net	186525	196085	9560		32881	36434	3553		-230096	-259253	-29157		10690	26734	16044	
Index Call Option	Client				DII				FII				Pro			
Long	1988574	2274631	286057		7251	7726	475		382230	487011	104781		655550	915544	259994	
Short	1696634	2111732	415098	BEARISH	30	0	-30	BULLISH	662013	738356	76343	BULLISH	674928	834822	159894	BULLISH
Net	291940	162899	-129041		7221	7726	505		-279783	-251345	28438		-19378	80722	100100	
Index Put Option	Client				DII				FII				Pro			
Long	1425709	1817274	391565		23860	23880	20		795091	903225	108134		780463	923547	143084	
Short	2149721	2577771	428050	BULLISH	0	20	20	BULLISH	299989	365221	65232	BEARISH	575412	724913	149501	BULLISH
Net	-724012	-760497	-36485		23860	23860	0		495102	538004	42902		205051	198634	-6417	
Stock Futures	Client				DII				FII				Pro			
Long	3166657	3224593	57936		334878	349735	14857		4027528	3987022	-40506	BEARISH	859903	897288	37385	
Short	228879	220096	-8783	BULLISH	4508321	4564681	56360	BEARISH	3292711	3296202	3491		359055	377659	18604	BULLISH
Net	2937778	3004497	66719		-4173443	-4214946	-41503		734817	690820	-43997		500848	519629	18781	
Stock Call Option	Client				DII				FII				Pro			
Long	1664264	1809915	145651		14	14	0		115920	133089	17169	BEARISH	770006	805133	35127	
Short	1005687	1041671	35984	BULLISH	215338	242873	27535	BEARISH	193513	227173	33660		1135666	1236434	100768	BEARISH
Net	658577	768244	109667		-215324	-242859	-27535		-77593	-94084	-16491		-365660	-431301	-65641	
Stock Put Option	Client				DII				FII				Pro			
Long	600177	605741	5564		30880	30880	0		169499	202216	32717	BEARISH	878873	938525	59652	
Short	923449	976174	52725	BULLISH	5535	8137	2602	BULLISH	126850	132875	6025	BEARISH	623595	660176	36581	BEARISH
Net	-323272	-370433	-47161		25345	22743	-2602		42649	69341	26692		255278	278349	23071	

## Trending stocks. Uptrend &amp; Downtrend.

Symbol	Price	OI	OI Change(%)	Buildup
IDEA	15	-4,81,74,150	-0.90%	SC
INDIANB	848	9,62,000	6.06%	LB
MANKIND	2,398	-1,01,250	-2.93%	SC
FEDERALBNK	304	22,42,500	1.98%	LB
UNIONBANK	168	8,58,450	0.67%	LB

Symbol	Price	OI	OI Change(%)	Buildup
COFORGE	1,415	-16,93,875	-9.65%	LU
PERSISTENT	5,115	-1,69,200	-5.27%	LU
HCLTECH	1,179	6,30,350	1.75%	SB
TCS	2,241	35,95,025	8.77%	SB
OFSS	10,011	-33,750	-2.92%	LU

## Future INDEX &amp; Stock Open Interest and Build – Ups.

Participant	Long	Short	NOI	Change	Ratio
CLIENT	2,77,894	81,809	1,96,085	9,560	0.77
DII	66,156	29,722	36,434	3,553	0.69
FII	25,951	2,85,204	-2,59,253	-29,157	0.08
PRO	62,276	35,542	26,734	16,044	0.64

## Participant wise Future Stock OI

Participant	Long	Short	NOI	Change	Ratio
CLIENT	32,24,593	2,20,096	30,04,497	66,719	0.94
DII	3,49,735	45,64,681	-42,14,946	-41,503	0.07
FII	39,87,022	32,96,202	6,90,820	-43,997	0.55
PRO	8,97,288	3,77,659	5,19,629	18,781	0.70

## Long Built-Up (June Expiry)

STOCK	Price	Pr (%)	OI	OI (%)
GVT&D	5,011	3.49	5,33,375	26.99
FINNIFTY	25,129	0.25	40,140	6.53
SOLARINDS	18,748	1.02	7,33,550	6.22
BSE	4,003	0.88	90,44,625	5.93
CANBK	132.74	1.84	275980500	4.53

## Short Built-Up (June Expiry)

STOCK	Price	Pr (%)	OI	OI (%)
FOCIT	35,394	-5.31	4,995	208.33
NAM-INDIA	1,073	-0.32	46,56,875	25.61
SENSEX	74,808	-0.58	1,06,660	9.82
WIPRO	184	-6.12	27,55,20,000	9.52
NIFTY	23515.7	-0.37	19037070	9.04

## Short Covering (June Expiry)

STOCK	Price	Pr (%)	OI	OI (%)
NHPC	76	3.89	14,32,12,800	-14.53
MAXHEALTH	974	1.74	1,13,59,425	-6.97
BLUESTARCO	1,593	0.21	25,20,375	-3.51
ONGC	270	1.03	8,42,01,750	-3.19
JUBLFOOD	436.2	0.32	26767500	-2.89

## Long Un-winding (June Expiry)

STOCK	Price	Pr (%)	OI	OI (%)
POLICYBZR	1,590	-4.04	67,71,450	-8.47
HYUNDAI	1,882	-0.42	86,80,375	-4.88
ANGELONE	338	-2.30	1,91,92,500	-4.34
EXIDEIND	402	-2.14	2,57,81,400	-3.99
TECHM	1,478	-5.80	2,18,11,200	-3.44

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