

# 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
26-May-26	24,206	0.45%	47.81 L	1.57 Cr	3.03%
30-Jun-26	24,313	0.42%	4.12 L	14.65 L	12.17%
28-Jul-26	24449.70	0.45%	1.19 L	1.84 L	7.50%

Lot size = 65

### NIFTY OI

Total CE OI : 19.53 Cr	Total CE OI Chg : 8.14 Cr
Total PE OI : 11.96 Cr	Total PE OI Chg : 2.04 Cr
Diff PE-CE OI : -7.56 Cr	Diff PE-CE OI Chg : -6.11 Cr
Trend OI : Bearish	Trend OI Chg : Bearish
Max CE OI Strike : 25000	Max PE OI Strike : 23500
Max CE OI Chg Strike : 24300	Max PE OI Chg Strike : 23500

### SYMBOL: BANK NIFTY

Expiry Date	Price	Price Chg	Volume	OI	OI Chg
26-May-26	55,154	-0.08%	9.34 L	21.02 L	4.78%
30-Jun-26	55,369	-0.01%	53.25 K	2.20 L	2.72%
28-Jul-26	55675.60	-0.05%	16.29 K	17.40 K	37.44%

Lot size = 30

### BANK NIFTY OI

Total CE OI : 1.25 Cr	Total CE OI Chg : 11.98 L
Total PE OI : 1.05 Cr	Total PE OI Chg : 6.70 L
Diff PE-CE OI : -19.29 L	Diff PE-CE OI Chg : -5.28 L
Trend OI : Bearish	Trend OI Chg : Bearish
Max CE OI Strike : 60000	Max PE OI Strike : 60000
Max CE OI Chg Strike : 55500	Max PE OI Chg Strike : 55500

## Key Market Indicators

	30-Mar	04-May	% Chg
India Vix	18.46	18.30	<b>-0.87</b>
Nifty	23,997.55	24,119.30	<b>0.51</b>
Nifty PCR	1.11	1.14	<b>LB</b>
Bank Nifty	54,863.35	54,878.50	<b>0.03</b>
Bank PCR	0.88	0.85	<b>SB</b>
NIFTY 50 - Adv/Dec	15/34	37/13	-
F&O - Adv/Dec	44/163	144/65	-

## FII Statistics

	04-May		
(INR Cr.)	BUY	SELL	NET
IDX Fut	1886	3157	<b>-1271.12</b>
IDX Opt	1939940	1935305	<b>4635.58</b>
STK Fut	24352	23525	<b>826.35</b>
STK Opt	18978	19954	<b>-975.57</b>
Total	1985156	1981941	<b>3215.24</b>

### Pivot levels- Nifty futures

Support	24,058
Pivot	24,220
Resistance	24,367

### Moving Averages - Nifty 50

10 DEMA	24,090
20 DEMA	23,992
50 DSMA	24,185
200 DSMA	24,758

### Stable Consolidation with Positive Bias and Key OI Shifts

Nifty's options data continues to indicate a consolidation phase with a positive undertone. Maximum Pain has shifted higher from 24,050 to 24,100 strike, marking it as the near-term equilibrium zone for the ongoing expiry. The highest call open interest is at the 25,000 strike, suggesting strong overhead resistance at this level, while the highest call additions were seen at the 24,300 strike, indicating immediate resistance. On the downside, put additions were observed at the 23,500 strike, reflecting fresh positions that could provide support near current levels. The highest put open interest has shifted higher from 23,000 to 23,500 strike, pointing to a solid defensive base. The Put-Call Ratio (PCR) has inched lower from 0.87 to 0.63.

Bank Nifty derivatives positioning also reflects a stable structure. Maximum Pain has inched remains unchanged at 56,000 strike. The highest call open interest remained stable at the 60,000 strike, implying continued heavy concentration at this level. Call additions were seen at 60,000 and 55,500 strike, while notable put additions were also observed at the 55,500 strike (ITM). The largest put open interest stayed stable at the 50,000 strike (third highest OI)(Below ATM), highlighting it as a key base. The PCR has edged lower from 0.87 to 0.85.

Stocks in Ban - NIL

### Participants Wise Open Interest Dashboard for 05<sup>th</sup> Mav 2026

Index Futures	Client				DII				FII				Pro			
	Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change	
Long	205791	215911	10120		75170	75321	151		27506	29308	1802		42884	44266	1382	
Short	75633	77389	1756	BULLISH	36763	36713	-50	BULLISH	211982	221880	9898	BEARISH	26973	28824	1851	BEARISH
Net	130158	138522	8364		38407	38608	201		-184476	-192572	-8096		15911	15442	-469	
Index Call Option	Client				DII				FII				Pro			
	Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change	
Long	2329462	3324305	994843		1998	950	-1048		351772	563705	211933		865299	1224068	358769	
Short	2202648	3110216	907568	BULLISH	1041	1009	-32	BEARISH	572110	750271	178161	BULLISH	772732	1251533	478801	BEARISH
Net	126814	214089	87275		957	-59	-1016		-220338	-186566	33772		92567	-27465	-120032	
Index Put Option	Client				DII				FII				Pro			
	Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change	
Long	1671237	2127386	456149		59480	68730	9250		715640	802982	87342		1008791	1135601	126810	
Short	2388599	2782422	393823	BEARISH	602	602	0	BEARISH	356275	451750	95475	BULLISH	709672	899926	190254	BULLISH
Net	-717362	-655036	62326		58878	68128	9250		359365	351232	-8133		299119	235675	-63444	
Stock Futures	Client				DII				FII				Pro			
	Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change	
Long	2849272	2900610	51338		273638	275896	2258		4021980	4044445	22465	BULLISH	804566	831680	27114	
Short	229166	239668	10502	BULLISH	4154819	4194334	39515	BEARISH	3223174	3238607	15433		342297	380022	37725	BEARISH
Net	2620106	2660942	40836		-3881181	-3918438	-37257		798806	805838	7032		462269	451658	-10611	
Stock Call Option	Client				DII				FII				Pro			
	Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change	
Long	1393673	1590088	196415		169	169	0		79478	94204	14726	BEARISH	677982	783677	105695	
Short	813562	931440	117878	BULLISH	115607	178503	62896	BEARISH	129784	158038	28254		1092349	1200157	107808	BEARISH
Net	580111	658648	78537		-115438	-178334	-62896		-50306	-63834	-13528		-414367	-416480	-2113	
Stock Put Option	Client				DII				FII				Pro			
	Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change	
Long	497062	564273	67211		27696	27921	225		109365	124206	14841		821823	875964	54141	
Short	756886	804639	47753	BEARISH	2431	3408	977	BULLISH	76582	93270	16688	BULLISH	620047	691047	71000	BULLISH
Net	-259824	-240366	19458		25265	24513	-752		32783	30936	-1847		201776	184917	-16859	

## Trending stocks. Uptrend &amp; Downtrend.

Symbol	Price	OI	OI Change(%)	Buildup
KEI	5,060	3,675	26.58%	LB
VEDL	298	3,85,250	139.58%	LB
ICICIPRULI	541	41,625	24.06%	LB
LAURUSLABS	1,181	19,550	10.60%	LB
POLYCAB	8,399	2,250	9.05%	LB

Symbol	Price	OI	OI Change(%)	Buildup
DMART	4,348	58,500	176.47%	SB
SONACOMS	578	41,650	29.06%	SB
BHARTIARTL	1,853	6,71,175	7.22%	SB
COFORGE	1,162	31,500	6.42%	SB
INDIANB	836	67,000	14.99%	SB

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

Participant	Long	Short	NOI	Change	Ratio
CLIENT	2,15,911	77,389	1,38,522	8,364	0.74
DII	75,321	36,713	38,608	201	0.67
FII	29,308	2,21,880	-1,92,572	-8,096	0.12
PRO	44,266	28,824	15,442	-469	0.61

## Participant wise Future Stock OI

Participant	Long	Short	NOI	Change	Ratio
CLIENT	29,00,610	2,39,668	26,60,942	40,836	0.92
DII	2,75,896	41,94,334	-39,18,438	-37,257	0.06
FII	40,44,445	32,38,607	8,05,838	7,032	0.56
PRO	8,31,680	3,80,022	4,51,658	-10,611	0.69

## Long Built-Up (May Expiry)

STOCK	Price	Pr (%)	OI	OI (%)
BANKEX	62,294	0.88	90	200.00
VEDL	296	8.35	2,09,61,050	51.39
DALBHARAT	1,988	3.74	26,60,125	15.27
AMBUJACEM	447	0.12	6,92,97,900	12.72
BHEL	379.75	7.12	133481250	11.45

## Short Built-Up (May Expiry)

STOCK	Price	Pr (%)	OI	OI (%)
DMART	4,362	-5.49	38,65,200	16.39
MAZDOCK	2,625	-4.27	46,30,200	13.60
APLAPOLLO	1,884	-1.67	52,48,600	12.73
SONACOMS	577	-5.29	1,60,27,900	10.29
ANGELONE	309.5	-0.28	23275000	8.62

## Short Covering (May Expiry)

STOCK	Price	Pr (%)	OI	OI (%)
HINDUNILVR	2,320	2.68	1,44,60,600	-5.43
BLUESTARCO	1,801	1.98	27,57,300	-4.90
BDL	1,377	0.63	30,98,200	-4.67
NUVAMA	1,338	1.12	12,11,000	-4.27
NAM-INDIA	1021.6	0.74	3294375	-3.73

## Long Un-winding (May Expiry)

STOCK	Price	Pr (%)	OI	OI (%)
KOTAKBANK	373	-3.47	18,66,94,000	-8.31
OIL	478	-2.75	1,87,04,000	-3.04
INDUSINDBK	919	-0.26	3,42,24,400	-2.15
PERSISTENT	4,808	-0.29	40,48,900	-1.74
ABB	7,264	-0.05	20,88,000	-1.68

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