

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	23,744	0.48%	57.72 L	1.13 Cr	-21.70%
30-Jun-26	23,801	0.31%	40.35 L	90.80 L	46.94%
28-Jul-26	23900.90	0.36%	2.67 L	7.36 L	17.85%

Lot size = 65

NIFTY OI	
Total CE OI : 15.65 Cr	Total CE OI Chg : -92.21 L
Total PE OI : 15.88 Cr	Total PE OI Chg : 32.87 L
Diff PE-CE OI : 23.65 L	Diff PE-CE OI Chg : 1.25 Cr
Trend OI : Bullish	Trend OI Chg : Bullish
Max CE OI Strike : 24000	Max PE OI Strike : 23000
Max CE OI Chg Strike : 24400	Max PE OI Chg Strike : 23750

SYMBOL: BANK NIFTY					
Expiry Date	Price	Price Chg	Volume	OI	OI Chg
26-May-26	54,237	1.32%	11.65 L	14.69 L	-17.45%
30-Jun-26	54,433	1.30%	7.24 L	14.59 L	35.77%
28-Jul-26	54752.80	1.27%	43.65 K	89.22 K	7.75%

Lot size = 30

BANK NIFTY OI	
Total CE OI : 2.20 Cr	Total CE OI Chg : 9.75 L
Total PE OI : 1.63 Cr	Total PE OI Chg : 20.54 L
Diff PE-CE OI : -56.60 L	Diff PE-CE OI Chg : 10.79 L
Trend OI : Bearish	Trend OI Chg : Bullish
Max CE OI Strike : 56000	Max PE OI Strike : 54000
Max CE OI Chg Strike : 56000	Max PE OI Chg Strike : 54000

Key Market Indicators

	21-May	22-May	% Chg
India Vix	18.82	17.91	-4.84
Nifty	23,655.00	23,719.30	0.27
Nifty PCR	0.94	1.02	SC
Bank Nifty	53,439.00	54,055.00	1.15
Bank PCR	0.68	0.74	SC
NIFTY 50 - Adv/Dec	21/29	31/19	-
F&O - Adv/Dec	108/101	134/75	-

FII Statistics

22- May			
(INR Cr.)	BUY	SELL	NET
IDX Fut	11535	10545	989.15
IDX Opt	891074	879018	12055.12
STK Fut	169458	164984	4473.73
STK Opt	52767	52403	363.97
Total	1124832	1106950	17881.97

Pivot levels- Nifty futures

Support	23,663
Pivot	23,756
Resistance	23,837

Moving Averages - Nifty 50

10 DEMA	23,716
20 DEMA	23,795
50 DSMA	24,005
200 DSMA	24,388

Resistance Visible at Higher Levels Amid Selective Buying Interest

Nifty’s options data indicates that the index continues to trade in a range-bound manner, with selling pressure emerging near higher levels despite selective buying interest near support zones. The Maximum Pain for the monthly expiry has shifted marginally higher from 23,700 to 23,800, marking it as the near-term equilibrium zone for the current expiry. On the upside, the highest call additions have shifted higher from the 23,800 strike to the 24,400 strike, indicating resistance at higher levels. Additionally, the highest call open interest is concentrated at the 24,000 strike, highlighting a strong resistance zone on the upside. On the downside, notable put additions were witnessed at the 23,750 strike, indicating it as an important support zone near current levels. The highest put open interest continues to remain concentrated at the 23,000 strike, suggesting a stronger support base at lower levels. The Put–Call Ratio (PCR) for the monthly expiry has declined from 1.27 to 0.95, indicating that upside momentum remains limited in the near term despite support-based buying activity.

Bank Nifty derivatives data also reflects resistance at higher levels. The Maximum Pain has shifted slightly higher from the 54,000 strike to 54,300, indicating it as an important equilibrium zone for the current expiry. The highest call additions were witnessed at the 56,000 strike, suggesting resistance near higher levels. Additionally, the highest call open interest has shifted lower from the 60,000 strike to the 56,000 strike, highlighting strong resistance zones on the upside. On the downside, the highest put additions as well as the highest put open interest have shifted higher from the 53,000 strike to the 54,000 strike, indicating support for Bank Nifty near current levels. The PCR has improved from 0.68 to 0.74, reflecting selective support-based buying activity, although resistance at higher levels continues to cap upside momentum in the near term.

Stocks in Ban – KAYNES, SAIL

Participants Wise Open Interest Dashboard for 25th Mav 2026

Index Futures	Client				DII				FII				Pro			
	Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change	
Long	261355	254325	-7030		67316	67686	370		35690	43530	7840		81514	82231	717	
Short	98212	92661	-5551	BEARISH	37772	37619	-153	BULLISH	266880	268522	1642	BULLISH	43011	48970	5959	BEARISH
Net	163143	161664	-1479		29544	30067	523		-231190	-224992	6198		38503	33261	-5242	
Index Call Option	Client				DII				FII				Pro			
	Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change	
Long	2925068	2644777	-280291		4643	14281	9638		564691	653857	89166		1065425	1239552	174127	
Short	2708891	2718504	9613	BEARISH	915	865	-50	BULLISH	820753	815806	-4947	BULLISH	1029268	1017293	-11975	BULLISH
Net	216177	-73727	-289904		3728	13416	9688		-256062	-161949	94113		36157	222259	186102	
Index Put Option	Client				DII				FII				Pro			
	Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change	
Long	2232722	2446220	213498		50304	56708	6404		919425	926504	7079		1111435	1190072	78637	
Short	2919021	3083482	164461	BEARISH	300	300	0	BEARISH	504978	532543	27565	BULLISH	889588	1003180	113592	BULLISH
Net	-686299	-637262	49037		50004	56408	6404		414447	393961	-20486		221847	186892	-34955	
Stock Futures	Client				DII				FII				Pro			
	Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change	
Long	3134943	3132410	-2533		418403	435198	16795		4157045	4182673	25628	BULLISH	988366	926977	-61389	
Short	275287	274494	-793	BEARISH	4271635	4321198	49563	BEARISH	3579589	3546361	-33228		572246	535205	-37041	BEARISH
Net	2859656	2857916	-1740		-3853232	-3886000	-32768		577456	636312	58856		416120	391772	-24348	
Stock Call Option	Client				DII				FII				Pro			
	Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change	
Long	2530666	2373278	-157388		1166	1098	-68		246627	244303	-2324	BULLISH	1321209	1334772	13563	
Short	1373053	1343013	-30040	BEARISH	502895	488882	-14013	BULLISH	374615	366368	-8247		1849105	1755188	-93917	BULLISH
Net	1157613	1030265	-127348		-501729	-487784	13945		-127988	-122065	5923		-527896	-420416	107480	
Stock Put Option	Client				DII				FII				Pro			
	Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change	
Long	826985	839786	12801		31297	30831	-466		311965	308176	-3789		1243847	1250438	6591	
Short	1104416	1089193	-15223	BEARISH	10935	10701	-234	BULLISH	237316	236884	-432	BULLISH	1061427	1092453	31026	BULLISH
Net	-277431	-249407	28024		20362	20130	-232		74649	71292	-3357		182420	157985	-24435	

Trending stocks. Uptrend & Downtrend.

Symbol	Price	OI	OI Change(%)	Buildup
GAIL	162	2,33,03,700	67.58%	LB
SAMMAANCAP	163	1,18,12,100	29.83%	LB
MFSL	1,699	30,84,000	101.78%	LB
VBL	546	1,61,39,250	83.65%	LB
ASTRAL	1,545	21,89,175	47.79%	LB

Symbol	Price	OI	OI Change(%)	Buildup
GLENMARK	2,270	40,27,125	109.16%	SB
AUROPHARMA	1,478	36,03,600	30.64%	SB
WAAREEENER	3,012	12,80,825	59.38%	SB
SUNPHARMA	1,851	50,08,500	42.90%	SB
ONGC	293	2,26,77,750	54.52%	SB

Future INDEX & Stock Open Interest and Build – Ups.

Participant	Long	Short	NOI	Change	Ratio
CLIENT	2,54,325	92,661	1,61,664	-1,479	0.73
DII	67,686	37,619	30,067	523	0.64
FII	43,530	2,68,522	-2,24,992	6,198	0.14
PRO	82,231	48,970	33,261	-5,242	0.63

Participant wise Future Stock OI

Participant	Long	Short	NOI	Change	Ratio
CLIENT	31,32,410	2,74,494	28,57,916	-1,740	0.92
DII	4,35,198	43,21,198	-38,86,000	-32,768	0.09
FII	41,82,673	35,46,361	6,36,312	58,856	0.54
PRO	9,26,977	5,35,205	3,91,772	-24,348	0.63

Long Built-Up (June Expiry)

STOCK	Price	Pr (%)	OI	OI (%)
KEI	5,285	1.07	10,41,600	165.36
SHREECEM	24,790	1.08	2,83,175	139.07
UNOMINDA	1,097	1.29	31,58,100	131.44
PIDILITIND	1,491	0.69	38,70,000	130.08
NAM-INDIA	1076	0.63	2066875	126.82

Short Built-Up (June Expiry)

STOCK	Price	Pr (%)	OI	OI (%)
NMDC	89	-0.40	23,56,76,250	126.75
BIOCON	434	-0.21	2,62,80,000	116.52
PRESTIGE	1,395	-0.16	31,54,050	115.33
PAYTM	1,121	-3.73	80,01,825	112.21
GLENMARK	2280	-5.36	7707375	109.40

Short Covering (May Expiry)

STOCK	Price	Pr (%)	OI	OI (%)
SHREECEM	24,820	0.69	1,14,325	-59.99
RVNL	272	0.26	1,33,34,600	-59.97
SBICARD	621	0.34	57,86,400	-59.91
BAJFINANCE	918	1.28	1,43,22,000	-59.62
UNOMINDA	1090.9	1.12	1324950	-58.11

Long Un-winding (May Expiry)

STOCK	Price	Pr (%)	OI	OI (%)
ALKEM	5,428	-1.69	2,57,750	-60.15
POWERGRID	296	-1.37	1,54,50,800	-55.10
FORTIS	962	-0.82	22,49,050	-53.97
NHPC	79	-0.61	3,37,21,600	-53.40
NMDC	88	-0.40	11,35,41,750	-53.40

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