

# 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	23,997	0.07%	28.90 L	1.48 Cr	2.17%
28-Jul-26	24,090	0.10%	2.04 L	10.44 L	6.83%
25-Aug-26	24206.90	0.00%	75.01 K	44.52 K	0.00%

Lot size = 65

NIFTY OI	
Total CE OI : 4.98 Cr	Total CE OI Chg : 25.64 L
Total PE OI : 6.03 Cr	Total PE OI Chg : 27.92 L
Diff PE-CE OI : 1.04 Cr	Diff PE-CE OI Chg : 2.28 L
Trend OI : Bullish	Trend OI Chg : Bullish
Max CE OI Strike : 25000	Max PE OI Strike : 23000
Max CE OI Chg Strike : 24000	Max PE OI Chg Strike : 23500

SYMBOL: BANK NIFTY					
Expiry Date	Price	Price Chg	Volume	OI	OI Chg
30-Jun-26	55,207	-0.45%	7.82 L	24.72 L	2.43%
28-Jul-26	55,490	-0.47%	41.58 K	1.26 L	10.11%
25-Aug-26	55771.00	0.00%	7.77 K	4.38 K	0.00%

Lot size = 30

BANK NIFTY OI	
Total CE OI : 1.05 Cr	Total CE OI Chg : 16.49 L
Total PE OI : 1.03 Cr	Total PE OI Chg : 15.40 L
Diff PE-CE OI : -2.04 L	Diff PE-CE OI Chg : -1.09 L
Trend OI : Bearish	Trend OI Chg : Bearish
Max CE OI Strike : 60000	Max PE OI Strike : 60000
Max CE OI Chg Strike : 60000	Max PE OI Chg Strike : 49500

## Key Market Indicators

	26-May	27-May	% Chg
India Vix	16.13	14.98	<b>-7.13</b>
Nifty	23,913.70	23,907.00	<b>-0.03</b>
Nifty PCR	1.22	1.20	<b>LB</b>
Bank Nifty	55,092.90	54,854.00	<b>-0.43</b>
Bank PCR	0.99	0.98	<b>SB</b>
NIFTY 50 - Adv/Dec	18/32	34/16	-
F&O - Adv/Dec	98/112	140/71	-

## FII Statistics

27-May			
(INR Cr.)	BUY	SELL	NET
IDX Fut	1260	2852	<b>-1591.72</b>
IDX Opt	554683	555013	<b>-330.72</b>
STK Fut	18955	19659	<b>-703.80</b>
STK Opt	16071	16577	<b>-506.14</b>
Total	590969	594101	<b>-3132.38</b>

## Pivot levels- Nifty futures

Support	23,903
Pivot	23,994
Resistance	24,088

## Moving Averages - Nifty 50

10 DEMA	23,819
20 DEMA	23,834
50 DSMA	23,999
200 DSMA	24,362

## Resistance Persists at Higher Levels Amid Cautious Sentiment

Nifty's options data indicates that the index continues to witness selling pressure from higher levels, reflecting cautious sentiment near resistance zones. The Maximum Pain for the weekly expiry has shifted lower from the 24,000 strike to the 23,950 strike, marking it as the near-term equilibrium zone for the current expiry. On the upside, the highest call additions were witnessed at the 24,500 strike, indicating strong resistance at higher levels. Additionally, the highest call open interest is concentrated at the 25,000 strike, followed by the 24,000 strike, highlighting multiple resistance zones on the upside. On the downside, notable put additions were witnessed at the 23,900 strike, indicating it as an immediate support zone near current levels. The highest put open interest remains concentrated at the 23,000 strike, suggesting a strong support base at lower levels. The Put-Call Ratio (PCR) for the weekly expiry has declined from 0.92 to 0.86, reflecting limited upside momentum and cautious market sentiment in the near term.

Bank Nifty derivatives data also reflects resistance at higher levels. The Maximum Pain for the upcoming June monthly expiry has shifted lower from the 56,000 strike to the 55,500 strike, indicating it as an important equilibrium zone for the current expiry. The highest call additions were witnessed at the 60,000 strike, suggesting resistance near higher levels, while the highest call open interest remains concentrated at the 60,000 strike, followed by the 56,000 and 55,000 strikes, highlighting key resistance zones on the upside. On the put side, the highest additions were witnessed at the 49,500 strike followed by the 53,000 strike, indicating important support 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 remains stable around 0.98, reflecting support-based buying activity, although upside momentum continues to remain capped in the near term.

Stocks in ban - NIL

## Participants Wise Open Interest Dashboard for 29<sup>th</sup> Mav 2026

Index Futures	Client				DII				FII				Pro			
	Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change	
Long	203646	215846	12200		74983	70785	-4198		38261	38864	603		23038	23635	597	
Short	83663	78846	-4817	BULLISH	35781	35961	180	BEARISH	191126	201876	10750	BEARISH	29358	32447	3089	BEARISH
Net	119983	137000	17017		39202	34824	-4378		-152865	-163012	-10147		-6320	-8812	-2492	
Index Call Option	Client				DII				FII				Pro			
	Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change	
Long	1629668	2172971	543303		1176	5436	4260		320160	426192	106032		555957	756728	200771	
Short	1471635	2067315	595680	BEARISH	0	0	0	BULLISH	520515	633361	112846	BEARISH	514811	660652	145841	BULLISH
Net	158033	105656	-52377		1176	5436	4260		-200355	-207169	-6814		41146	96076	54930	
Index Put Option	Client				DII				FII				Pro			
	Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change	
Long	1276980	1720920	443940		32201	32351	150		681647	768438	86791		667344	892083	224739	
Short	1911829	2426032	514203	BULLISH	0	0	0	BEARISH	246905	331028	84123	BEARISH	499437	656732	157295	BEARISH
Net	-634849	-705112	-70263		32201	32351	150		434742	437410	2668		167907	235351	67444	
Stock Futures	Client				DII				FII				Pro			
	Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change	
Long	3005478	3068923	63445		271829	284078	12249		4030223	4045376	15153	BEARISH	741381	779660	38279	
Short	196487	218849	22362	BULLISH	4170590	4214429	43839	BEARISH	3381136	3406908	25772		300698	337851	37153	BULLISH
Net	2808991	2850074	41083		-3898761	-3930351	-31590		649087	638468	-10619		440683	441809	1126	
Stock Call Option	Client				DII				FII				Pro			
	Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change	
Long	899166	1112789	213623		28	23	-5		43016	60047	17031	BEARISH	447817	569421	121604	
Short	615325	768855	153530	BULLISH	61847	86936	25089	BEARISH	85655	115467	29812		627200	771022	143822	BEARISH
Net	283841	343934	60093		-61819	-86913	-25094		-42639	-55420	-12781		-179383	-201601	-22218	
Stock Put Option	Client				DII				FII				Pro			
	Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change	
Long	416067	506321	90254		26204	30880	4676		74085	100243	26158		549337	661361	112024	
Short	613424	735060	121636	BULLISH	2090	4406	2316	BEARISH	50509	71291	20782	BEARISH	399670	488048	88378	BEARISH
Net	-197357	-228739	-31382		24114	26474	2360		23576	28952	5376		149667	173313	23646	

## Trending stocks. Uptrend &amp; Downtrend.

Symbol	Price	OI	OI Change(%)	Buildup
CUMMINSIND	6,108	1,73,000	5.16%	LB
EXIDEIND	398	48,90,600	22.56%	LB
ABB	7,220	10,000	0.41%	LB
SWIGGY	274	30,87,500	7.19%	LB
TIINDIA	3,250	1,07,800	4.82%	LB

Symbol	Price	OI	OI Change(%)	Buildup
MCX	3,171	7,73,750	7.48%	SB
RADICO	3,469	52,800	1955.56%	SB
BDL	1,274	6,87,400	21.60%	SB
ONGC	274	60,23,250	6.76%	SB
BSE	4,267	47,250	0.63%	SB

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

Participant	Long	Short	NOI	Change	Ratio
CLIENT	2,15,846	78,846	1,37,000	17,017	0.73
DII	70,785	35,961	34,824	-4,378	0.66
FII	38,864	2,01,876	-1,63,012	-10,147	0.16
PRO	23,635	32,447	-8,812	-2,492	0.42

## Participant wise Future Stock OI

Participant	Long	Short	NOI	Change	Ratio
CLIENT	30,68,923	2,18,849	28,50,074	41,083	0.93
DII	2,84,078	42,14,429	-39,30,351	-31,590	0.06
FII	40,45,376	34,06,908	6,38,468	-10,619	0.54
PRO	7,79,660	3,37,851	4,41,809	1,126	0.70

## Long Built-Up (June Expiry)

STOCK	Price	Pr (%)	OI	OI (%)
COALINDIA	458	0.39	8,49,15,000	50.33
EXIDEIND	398	7.99	2,62,71,000	26.33
OFSS	10,207	4.33	11,49,075	9.54
NATIONALUM	437	4.31	4,46,30,625	8.88
JSWENERGY	605.25	4.62	23832000	8.87

## Short Built-Up (June Expiry)

STOCK	Price	Pr (%)	OI	OI (%)
FOCIT	34,980	-0.68	5,355	22.68
BDL	1,270	-4.16	38,46,500	20.82
TVSMOTOR	3,414	-1.62	97,77,775	7.46
NAM-INDIA	1,084	-0.65	35,43,125	6.56
MCX	3176.2	-4.38	10881875	5.94

## Short Covering (June Expiry)

STOCK	Price	Pr (%)	OI	OI (%)
PREMIERENE	1,050	2.44	1,06,67,400	-12.92
ADANIENSOL	1,550	5.51	1,86,86,700	-5.59
SIEMENS	3,888	5.63	28,08,575	-5.11
NAUKRI	1,012	2.37	1,42,75,125	-3.97
POWERINDIA	37835	4.37	417575	-3.77

## Long Un-winding (June Expiry)

STOCK	Price	Pr (%)	OI	OI (%)
AUOPHARMA	1,446	-1.93	1,74,10,250	-3.26
KPITTECH	757	-1.01	76,31,725	-2.44
ANGELONE	339	-2.22	2,02,52,500	-2.13
COCHINSHIP	1,525	-0.66	29,54,000	-2.11
DRREDDY	1,324	-0.21	1,71,96,875	-1.43

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