

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	23,462	-1.21%	48.76 L	1.77 Cr	2.90%
28-Jul-26	23,569	-1.19%	3.93 L	12.97 L	8.60%
25-Aug-26	23668.60	-1.19%	2.37 L	3.08 L	95.30%
Lot size = 65					

NIFTY OI	
Total CE OI : 21.90 Cr	Total CE OI Chg : 2.26 Cr
Total PE OI : 10.75 Cr	Total PE OI Chg : 39.81 L
Diff PE-CE OI : -11.15 Cr	Diff PE-CE OI Chg : -1.87 Cr
Trend OI : Bearish	Trend OI Chg : Bearish
Max CE OI Strike : 24000	Max PE OI Strike : 23000
Max CE OI Chg Strike : 23600	Max PE OI Chg Strike : 23400

SYMBOL: BANK NIFTY					
Expiry Date	Price	Price Chg	Volume	OI	OI Chg
30-Jun-26	53,973	-1.44%	9.28 L	26.04 L	2.78%
28-Jul-26	54,311	-1.36%	69.66 K	1.54 L	12.21%
25-Aug-26	54555.20	-1.40%	22.41 K	22.50 K	111.86%
Lot size = 30					

BANK NIFTY OI	
Total CE OI : 1.39 Cr	Total CE OI Chg : 19.35 L
Total PE OI : 1.19 Cr	Total PE OI Chg : 6.54 L
Diff PE-CE OI : -19.90 L	Diff PE-CE OI Chg : -12.81 L
Trend OI : Bearish	Trend OI Chg : Bearish
Max CE OI Strike : 60000	Max PE OI Strike : 60000
Max CE OI Chg Strike : 58500	Max PE OI Chg Strike : 50000

Key Market Indicators

	29-May	01-Jun	% Chg
India Vix	16.18	16.54	2.22
Nifty	23,547.75	23,382.60	-0.70
Nifty PCR	0.53	0.49	SB
Bank Nifty	54,239.20	53,643.10	-1.10
Bank PCR	0.94	0.86	SB
NIFTY 50 - Adv/Dec	7/43	10/40	-
F&O - Adv/Dec	50/160	39/172	-

FII Statistics

	01-Jun		
(INR Cr.)	BUY	SELL	NET
IDX Fut	1699	5105	-3406.75
IDX Opt	487	1322	-835.26
STK Fut	19513	20046	-532.66
STK Opt	18025	18440	-414.55
Total	39724	44913	-5189.22

Pivot levels- Nifty futures

Support	23,339
Pivot	23,559
Resistance	23,682

Moving Averages - Nifty 50

10 DEMA	23,699
20 DEMA	23,766
50 DSMA	23,687
200 DSMA	24,978

Index witnesses Selling Pressure from Higher Levels & PCR Weakness

Nifty's options data indicates that the index continues to witness selling pressure from higher levels, reflecting a cautious undertone in the near term. The Maximum Pain for the weekly expiry has shifted lower from the 23,800 strike to 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 23,600 strike, indicating strong resistance at higher levels. Additionally, the highest call open interest remains stable at 24,000 strike, highlighting immediate resistance for the index. On the downside, notable put additions were witnessed at the 23,400 strike, indicating support at lower levels. The highest put open interest remains concentrated at the 23,000 strike, suggesting a strong support base below current levels. The Put-Call Ratio (PCR) for the weekly expiry has declined from 0.53 to 0.49, reflecting limited upside momentum and persistent selling pressure. However, such low PCR levels also indicate that the market is approaching oversold territory, which could result in intermittent short-covering rallies.

Bank Nifty derivatives data also reflects resistance at higher levels. The Maximum Pain for the June monthly expiry remains concentrated at the 55,500 strike, indicating it as an important equilibrium zone for the ongoing expiry. The highest call additions were witnessed at the 58,500 strike followed by 54,000 strike, suggesting resistance near current levels, while the highest call open interest remains concentrated at the 60,000 strike, followed by the 55,000 strike, highlighting key resistance zones on the upside. On the put side, the highest additions were witnessed at the 50,000 strike, followed by the 53,000 strike, indicating important 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 has declined from 0.94 to 0.86, indicating that upside momentum remains capped in the near term despite support-based activity at lower levels.

Ban Stocks-AMBER, KAYNES

Participants Wise Open Interest Dashboard for 02nd June 2026

Index Futures	Client				DII				FII				Pro			
	Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change	
Long	242451	260863	18412		73902	69661	-4241		31724	26822	-4902		45121	51681	6560	
Short	89019	88077	-942	BULLISH	36223	34473	-1750	BEARISH	233033	250002	16969	BEARISH	34923	36475	1552	BULLISH
Net	153432	172786	19354		37679	35188	-2491		-201309	-223180	-21871		10198	15206	5008	
Index Call Option	Client				DII				FII				Pro			
	Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change	
Long	3203100	3861508	658408		6501	6601	100		553247	640525	87278		1242937	1385065	142128	
Short	3057999	3594686	536687	BULLISH	0	50	50	BULLISH	823871	894212	70341	BULLISH	1123915	1404751	280836	BEARISH
Net	1451101	266822	121721		6501	6551	50		-270624	-253687	16937		119022	-19686	-138708	
Index Put Option	Client				DII				FII				Pro			
	Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change	
Long	1884923	2158229	273306		34309	25337	-8972		842769	869221	26452		1063624	1107028	43404	
Short	2670685	2953549	282864	BULLISH	0	0	0	BULLISH	381083	375175	-5908	BEARISH	773857	831090	57233	BULLISH
Net	-785762	-795320	-9558		34309	25337	-8972		461686	494046	32360		289767	275938	-13829	
Stock Futures	Client				DII				FII				Pro			
	Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change	
Long	3164055	3165393	1338		298128	306882	8754		4005908	4024076	18168	BEARISH	835785	854443	18658	
Short	209222	214431	5209	BEARISH	4383275	4402595	19320	BEARISH	3359696	3384276	24580		351683	349492	-2191	BULLISH
Net	2954833	2950962	-3871		-4085147	-4095713	-10566		646212	639800	-6412		484102	504951	20849	
Stock Call Option	Client				DII				FII				Pro			
	Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change	
Long	1346391	1568220	221829		3	3	0		77080	88784	11704	BEARISH	642491	692792	50301	
Short	865193	940297	75104	BULLISH	106252	148394	42142	BEARISH	151398	173666	22268		943122	1087442	144320	BEARISH
Net	481198	627923	146725		-106249	-148391	-42142		-74318	-84882	-10564		-300631	-394650	-94019	
Stock Put Option	Client				DII				FII				Pro			
	Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change	
Long	531177	563479	32302		30880	30880	0		125449	144339	18890		773239	834520	61281	
Short	830070	887543	57473	BULLISH	4714	5203	489	BULLISH	95723	110937	15214	BEARISH	530238	569535	39297	BEARISH
Net	-298893	-324064	-25171		26166	25677	-489		29726	33402	3676		243001	264985	21984	

Trending stocks. Uptrend & Downtrend.

Symbol	Price	OI	OI Change(%)	Buildup
NMDC	94	36,58,500	1.02%	LB
TECHM	1,543	24,00,000	12.17%	LB
NATIONALUM	440	-1,07,85,000	-19.54%	SC
NBCC	105	42,31,500	4.13%	LB
COALINDIA	477	-12,69,000	-1.67%	SC

Symbol	Price	OI	OI Change(%)	Buildup
INOXWIND	84	57,98,650	6.86%	SB
LODHA	897	-10,60,650	-8.24%	LU
IREDA	120	67,24,050	12.65%	SB
ADANIPOWER	234	2,37,850	0.25%	SB
MANKIND	2,330	-3,95,325	-10.32%	LU

Future INDEX & Stock Open Interest and Build – Ups.

Participant	Long	Short	NOI	Change	Ratio
CLIENT	2,60,863	88,077	1,72,786	19,354	0.75
DII	69,661	34,473	35,188	-2,491	0.67
FII	26,822	2,50,002	-2,23,180	-21,871	0.10
PRO	51,681	36,475	15,206	5,008	0.59

Participant wise Future Stock OI

Participant	Long	Short	NOI	Change	Ratio
CLIENT	31,65,393	2,14,431	29,50,962	-3,871	0.94
DII	3,06,882	44,02,595	-40,95,713	-10,566	0.07
FII	40,24,076	33,84,276	6,39,800	-6,412	0.54
PRO	8,54,443	3,49,492	5,04,951	20,849	0.71

Long Built-Up (Jun Expiry)

STOCK	Price	Pr (%)	OI	OI (%)
TECHM	1,547	4.29	2,20,89,600	12.13
COALINDIA	476	3.07	7,39,93,500	8.67
NUVAMA	1,562	0.12	15,36,000	4.21
NBCC	105	3.42	10,60,60,500	3.74
COFORGE	1459.6	1.71	15570000	2.42

Short Built-Up (Jun Expiry)

STOCK	Price	Pr (%)	OI	OI (%)
BANKEX	60,855	-2.63	60	100.00
FINNIFTY	25,127	-1.86	35,520	49.49
GVT&D	4,789	-7.61	2,18,500	21.30
IREDA	120	-5.54	5,98,60,950	13.40
KAYNES	3015.4	-3.79	4320500	7.67

Short Covering (Jun Expiry)

STOCK	Price	Pr (%)	OI	OI (%)
HCLTECH	1,199	2.05	3,78,35,000	-5.20
LTM	4,193	2.46	33,28,050	-4.02
ZYDUSLIFE	1,098	0.58	1,04,59,800	-3.62
NATIONALUM	438	2.56	4,35,35,625	-3.54
LAURUSLABS	1395.4	1.48	17073950	-2.53

Long Un-winding (Jun Expiry)

STOCK	Price	Pr (%)	OI	OI (%)
BHARTIARTL	1,825	-1.11	5,26,04,350	-8.94
PNBHOUSING	1,011	-3.22	1,11,95,600	-3.64
SONACOMS	600	-2.13	1,54,99,925	-3.46
BLUESTARCO	1,544	-3.32	26,69,225	-3.35
CAMS	771	-3.02	56,73,000	-2.83

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