

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	24,106	-0.41%	41.65 L	1.60 Cr	2.28%
30-Jun-26	24,215	-0.40%	3.89 L	16.06 L	9.60%
28-Jul-26	24345.80	-0.42%	1.15 L	2.01 L	8.95%

Lot size = 65

NIFTY OI

Total CE OI : 6.87 Cr	Total CE OI Chg : 2.86 Cr
Total PE OI : 6.55 Cr	Total PE OI Chg : 2.91 Cr
Diff PE-CE OI : -32.29 L	Diff PE-CE OI Chg : 5.83 L
Trend OI : Bearish	Trend OI Chg : Bullish
Max CE OI Strike : 26000	Max PE OI Strike : 24000
Max CE OI Chg Strike : 24000	Max PE OI Chg Strike : 24000

SYMBOL: BANK NIFTY

Expiry Date	Price	Price Chg	Volume	OI	OI Chg
26-May-26	54,808	-0.63%	8.41 L	21.90 L	4.15%
30-Jun-26	55,005	-0.66%	72.30 K	2.47 L	12.17%
28-Jul-26	55307.20	-0.66%	21.03 K	22.89 K	31.55%

Lot size = 30

BANK NIFTY OI

Total CE OI : 1.35 Cr	Total CE OI Chg : 10.26 L
Total PE OI : 1.11 Cr	Total PE OI Chg : 6.09 L
Diff PE-CE OI : -23.30 L	Diff PE-CE OI Chg : -4.17 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 : 50000

Key Market Indicators

	04-May	05-May	% Chg
India Vix	18.30	17.91	-2.13
Nifty	24,119.30	24,032.80	-0.36
Nifty PCR	1.14	1.15	SB
Bank Nifty	54,878.50	54,547.05	-0.60
Bank PCR	0.85	0.83	SB
NIFTY 50 - Adv/Dec	37/13	16/34	-
F&O - Adv/Dec	144/65	113/96	-

FII Statistics

	05-May		
(INR Cr.)	BUY	SELL	NET
IDX Fut	1234	2105	-871.52
IDX Opt	3676613	3703779	-27166.29
STK Fut	20392	21066	-674.56
STK Opt	17873	18255	-382.10
Total	3716111	3745206	-29094.47

Pivot levels- Nifty futures

Support	23,979
Pivot	24,064
Resistance	24,190

Moving Averages - Nifty 50

10 DEMA	24,124
20 DEMA	24,038
50 DSMA	24,224
200 DSMA	24,629

Nifty & Bank Nifty Options Outlook: Range-Bound Trend with Mixed Bias

Nifty's options data suggests that the index is currently trading in a consolidation phase. The Maximum Pain has marginally shifted lower from 24,100 to 24,050, indicating this level as the near-term equilibrium zone for the ongoing expiry. On the upside, the highest call open interest is placed at the 26,000 strike, highlighting strong resistance at higher levels. Additionally, fresh call writing at the 26,000, 25,000, and 24,500 strikes points to multiple resistance zones in the near term. On the downside, put additions at the 24,000 strike indicate immediate support, while the highest put open interest has also shifted higher to 24,000, strengthening the base around current levels. The Put-Call Ratio (PCR) has improved from 0.63 to 0.95, reflecting a gradual improvement in market sentiment.

Bank Nifty derivatives data indicates a sideways to slightly negative bias. The Maximum Pain remains unchanged at the 56,000 strike, suggesting it as a key equilibrium level. The highest call open interest continues to be at the 60,000 strike, indicating strong resistance, while additional call writing at 60,000, 58,000, 56,000, and 55,500 strikes reinforces multiple resistance levels on the upside. On the downside, notable put additions at the 50,000 strike suggest that support is shifting lower. The highest put open interest is also concentrated at the 50,000 strike (Below ATM), marking it as a crucial support base. The PCR has slightly declined from 0.85 to 0.83, indicating a cautious to mildly negative undertone.

Stocks in Ban - NIL

Participants Wise Open Interest Dashboard for 06th May 2026

Index Futures	Client				DII				FII				Pro			
	Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change	
Long	215911	222279	6368		75321	75336	15		29308	29599	291		44266	49510	5244	
Short	77389	80575	3186	BULLISH	36713	39983	3270	BEARISH	221880	227732	5852	BEARISH	28824	28434	-390	BULLISH
Net	138522	141704	3182		38608	35353	-3255		-192572	-198133	-5561		15442	21076	5634	
Index Call Option	Client				DII				FII				Pro			
	Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change	
Long	3324305	1845755	-1478550		950	950	0		563705	289256	-274449		1224068	643971	-580097	
Short	3110216	1630719	-1479497	BULLISH	1009	432	-577	BULLISH	750271	496740	-253531	BEARISH	1251533	652042	-599491	BULLISH
Net	214089	215036	947		-59	518	577		-186566	-207484	-20918		-27465	-8071	19394	
Index Put Option	Client				DII				FII				Pro			
	Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change	
Long	2127386	1325304	-802082		68730	65802	-2928		802982	690801	-112181		1135601	806744	-328857	
Short	2782422	1969630	-812792	BEARISH	602	2	-600	BULLISH	451750	308510	-143240	BEARISH	899926	610509	-289417	BULLISH
Net	-655036	-644326	10710		68128	65800	-2328		351232	382291	31059		235675	196235	-39440	
Stock Futures	Client				DII				FII				Pro			
	Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change	
Long	2900610	2941026	40416		275896	281353	5457		4044445	4059526	15081	BEARISH	831680	846274	14594	
Short	239668	247758	8090	BULLISH	4194334	4215594	21260	BEARISH	3238607	3268254	29647		380022	396573	16551	BEARISH
Net	2660942	2693268	32326		-3918438	-3934241	-15803		805838	791272	-14566		451658	449701	-1957	
Stock Call Option	Client				DII				FII				Pro			
	Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change	
Long	1590088	1719813	129725		169	169	0		94204	103483	9279	BEARISH	783677	853461	69784	
Short	931440	1009103	77663	BULLISH	178503	224096	45593	BEARISH	158038	175780	17742		1200157	1267947	67790	BULLISH
Net	658648	710710	52062		-178334	-223927	-45593		-63834	-72297	-8463		-416480	-414486	1994	
Stock Put Option	Client				DII				FII				Pro			
	Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change	
Long	564273	597162	32889		27921	28978	1057		124206	134808	10602		875964	917419	41455	
Short	804639	848667	44028	BULLISH	3408	4447	1039	BEARISH	93270	101156	7886	BEARISH	691047	724097	33050	BEARISH
Net	-240366	-251505	-11139		24513	24531	18		30936	33652	2716		184917	193322	8405	

Trending stocks. Uptrend & Downtrend.

Symbol	Price	OI	OI Change(%)	Buildup
CAMS	798	-11,250	-2.71%	SC
AUROPHARMA	1,438	8,800	18.39%	LB
DABUR	466	18,750	3.90%	LB
M&M	3,256	1,89,000	6.70%	LB
NAM-INDIA	1,040	11,875	25.33%	LB

Symbol	Price	OI	OI Change(%)	Buildup
VOLTAS	1,355	87,750	37.80%	SB
GODREJPROP	1,831	24,475	3.08%	SB
MPHASIS	2,234	4,400	13.79%	SB
JUBLFOOD	459	1,58,750	13.19%	SB
PRESTIGE	1,445	-450	-0.18%	LU

Future INDEX & Stock Open Interest and Build – Ups.

Participant	Long	Short	NOI	Change	Ratio
CLIENT	2,22,279	80,575	1,41,704	3,182	0.73
DII	75,336	39,983	35,353	-3,255	0.65
FII	29,599	2,27,732	-1,98,133	-5,561	0.12
PRO	49,510	28,434	21,076	5,634	0.64

Participant wise Future Stock OI

Participant	Long	Short	NOI	Change	Ratio
CLIENT	29,41,026	2,47,758	26,93,268	32,326	0.92
DII	2,81,353	42,15,594	-39,34,241	-15,803	0.06
FII	40,59,526	32,68,254	7,91,272	-14,566	0.55
PRO	8,46,274	3,96,573	4,49,701	-1,957	0.68

Long Built-Up (May Expiry)

STOCK	Price	Pr (%)	OI	OI (%)
VEDL	305	3.11	2,40,84,450	14.90
360ONE	1,077	0.44	46,15,000	11.77
MOTILALOFS	848	0.90	30,53,500	8.87
GODFRYPHLP	2,246	1.33	16,66,500	6.82
MANKIND	2329.9	2.66	3719925	6.60

Short Built-Up (May Expiry)

STOCK	Price	Pr (%)	OI	OI (%)
GODREJPROP	1,820	-4.77	72,49,550	10.50
HYUNDAI	1,797	-1.03	84,06,200	8.68
VMM	125	-0.65	2,99,29,350	7.92
SRF	2,543	-0.87	37,27,200	7.65
FINNIFTY	25824.3	-0.46	28500	7.47

Short Covering (May Expiry)

STOCK	Price	Pr (%)	OI	OI (%)
ABCAPITAL	362	4.37	3,90,25,900	-11.69
CAMS	801	10.50	67,25,250	-4.64
CHOLAFIN	1,662	1.07	1,76,51,250	-4.46
RELIANCE	1,467	0.03	7,63,28,000	-4.26
MANAPPURAM	308.85	0.70	50376000	-4.08

Long Un-winding (May Expiry)

STOCK	Price	Pr (%)	OI	OI (%)
KOTAKBANK	372	-0.07	17,85,70,000	-4.35
FORCEMOT	18,966	-0.75	2,75,675	-2.64
BHEL	376	-0.88	13,02,31,500	-2.43
MPHASIS	2,222	-2.73	46,29,075	-2.37
EICHERMOT	7,318	-0.39	30,23,500	-2.06

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