

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	24,447	1.41%	64.63 L	1.63 Cr	1.83%
30-Jun-26	24,545	1.36%	5.91 L	17.59 L	9.50%
28-Jul-26	24683.80	1.39%	1.83 L	2.39 L	18.92%

Lot size = 65

NIFTY OI

Total CE OI : 9.56 Cr	Total CE OI Chg : 2.71 Cr
Total PE OI : 11.34 Cr	Total PE OI Chg : 4.81 Cr
Diff PE-CE OI : 1.78 Cr	Diff PE-CE OI Chg : 2.10 Cr
Trend OI : Bullish	Trend OI Chg : Bullish
Max CE OI Strike : 25000	Max PE OI Strike : 23000
Max CE OI Chg Strike : 25000	Max PE OI Chg Strike : 23000

SYMBOL: BANK NIFTY

Expiry Date	Price	Price Chg	Volume	OI	OI Chg
26-May-26	56,349	2.81%	14.61 L	21.78 L	-0.56%
30-Jun-26	56,532	2.78%	1.18 L	2.67 L	8.26%
28-Jul-26	56893.20	2.87%	46.71 K	33.81 K	47.71%

Lot size = 30

BANK NIFTY OI

Total CE OI : 1.28 Cr	Total CE OI Chg : -7.09 L
Total PE OI : 1.18 Cr	Total PE OI Chg : 6.96 L
Diff PE-CE OI : -9.35 L	Diff PE-CE OI Chg : 14.05 L
Trend OI : Bearish	Trend OI Chg : Bullish
Max CE OI Strike : 60000	Max PE OI Strike : 60000
Max CE OI Chg Strike : 54300	Max PE OI Chg Strike : 55000

Key Market Indicators

	05-May	06-May	% Chg
India Vix	17.91	16.68	-6.87
Nifty	24,032.80	24,330.95	1.24
Nifty PCR	1.15	1.17	LB
Bank Nifty	54,547.05	55,981.05	2.63
Bank PCR	0.83	0.93	SC
NIFTY 50 - Adv/Dec	16/34	35/15	-
F&O - Adv/Dec	113/96	170/39	-

FII Statistics

	06-May		
(INR Cr.)	BUY	SELL	NET
IDX Fut	3827	3192	634.79
IDX Opt	852163	853473	-1310.15
STK Fut	26479	25749	729.68
STK Opt	27451	27473	-21.44
Total	909919	909887	32.88

Pivot levels- Nifty futures

Support	24,179
Pivot	24,324
Resistance	24,593

Moving Averages - Nifty 50

10 DEMA	24,119
20 DEMA	24,028
50 DSMA	24,185
200 DSMA	24,569

Positive Undertone Amid Consolidation

Nifty's options data indicates that the index is trading in a consolidation phase with a positive undertone. The Maximum Pain has shifted higher from 24,050 to 24,250, marking it as the near-term equilibrium zone for the ongoing expiry. On the upside, the highest call open interest as well as the highest call writing has shifted lower from the 26,000 strike to the 25,000 strike, indicating resistance at higher levels. On the downside, put additions were witnessed across multiple strikes from 23,000 to 24,200, reflecting strong support on declines. The highest put open interest remains at the 23,000 strike, while the second-highest put open interest is placed at the 24,000 strike, indicating a strong support base near current levels. The Put-Call Ratio (PCR) has improved from 0.95 to 1.18, reflecting improving market sentiment and buying interest at lower levels.

Bank Nifty derivatives data also suggests a sideways to positive bias. The Maximum Pain has shifted higher from 56,000 to 56,100, indicating it as an important equilibrium level for the current expiry. The highest call open interest continues to remain at the 60,000 strike, highlighting strong resistance on the upside. However, call unwinding between the 54,500 and 56,000 strikes points towards short covering and a gradual improvement in sentiment. On the downside, notable put additions at the 55,000 strike suggest that support is shifting higher. The highest put open interest is concentrated at the 56,000 strike, making it a crucial support zone near current levels. The PCR has improved from 0.83 to 0.93, indicating sustained buying interest at lower levels.

Stocks in Ban - NIL

Participants Wise Open Interest Dashboard for 07th May 2026

Index Futures	Client				DII				FII				Pro			
	Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change	
Long	222279	213726	-8553		75336	75394	58		29599	35750	6151		49510	60759	11249	
Short	80575	83406	2831	BEARISH	39983	39401	-582	BULLISH	227732	230345	2613	BULLISH	28434	32477	4043	BULLISH
Net	141704	130320	-11384		35353	35993	640		-198133	-194595	3538		21076	28282	7206	
Index Call Option	Client				DII				FII				Pro			
	Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change	
Long	1845755	2041767	196012		950	1434	484		289256	368811	79555		643971	843307	199336	
Short	1630719	2010078	379359	BEARISH	432	702	270	BULLISH	496740	559231	62491	BULLISH	652042	685309	33267	BULLISH
Net	215036	31689	-183347		518	732	214		-207484	-190420	17064		-8071	157998	166069	
Index Put Option	Client				DII				FII				Pro			
	Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change	
Long	1325304	1909683	584379		65802	66292	490		690801	751767	60966		806744	1027724	220980	
Short	1969630	2486421	516791	BEARISH	2	58	56	BEARISH	308510	395364	86854	BULLISH	610509	873624	263115	BULLISH
Net	-644326	-576738	67588		65800	66234	434		382291	356403	-25888		196235	154100	-42135	
Stock Futures	Client				DII				FII				Pro			
	Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change	
Long	2941026	2964791	23765		281353	295710	14357		4059526	4086060	26534	BULLISH	846274	867102	20828	
Short	247758	244369	-3389	BULLISH	4215594	4262397	46803	BEARISH	3268254	3287020	18766		396573	419877	23304	BEARISH
Net	2693268	2720422	27154		-3934241	-3966687	-32446		791272	799040	7768		449701	447225	-2476	
Stock Call Option	Client				DII				FII				Pro			
	Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change	
Long	1719813	1732563	12750		169	225	56		103483	129453	25970	BULLISH	853461	963367	109906	
Short	1009103	1083649	74546	BEARISH	224096	265041	40945	BEARISH	175780	199718	23938		1267947	1277200	9253	BULLISH
Net	710710	648914	-61796		-223927	-264816	-40889		-72297	-70265	2032		-414486	-313833	100653	
Stock Put Option	Client				DII				FII				Pro			
	Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change	
Long	597162	647496	50334		28978	30442	1464		134808	157105	22297		917419	954331	36912	
Short	848667	874642	25975	BEARISH	4447	5517	1070	BEARISH	101156	127151	25995	BULLISH	724097	782064	57967	BULLISH
Net	-251505	-227146	24359		24531	24925	394		33652	29954	-3698		193322	172267	-21055	

Trending stocks. Uptrend & Downtrend.

Symbol	Price	OI	OI Change(%)	Buildup
YESBANK	22	59,09,000	6.50%	LB
HINDPETRO	404	50,625	3.86%	LB
AMBER	8,707	2,200	12.22%	LB
SRF	2,755	14,600	27.44%	LB
BPCL	319	-27,650	-0.55%	SC

Symbol	Price	OI	OI Change(%)	Buildup
OIL	455	1,61,000	24.95%	SB
ONGC	285	4,90,500	2.65%	SB
KPITTECH	755	65,875	32.36%	SB
PREMIERENE	1,005	1,20,175	25.15%	SB
EXIDEIND	357	2,17,800	20.23%	SB

Future INDEX & Stock Open Interest and Build – Ups.

Participant	Long	Short	NOI	Change	Ratio
CLIENT	2,13,726	83,406	1,30,320	-11,384	0.72
DII	75,394	39,401	35,993	640	0.66
FII	35,750	2,30,345	-1,94,595	3,538	0.13
PRO	60,759	32,477	28,282	7,206	0.65

Participant wise Future Stock OI

Participant	Long	Short	NOI	Change	Ratio
CLIENT	29,64,791	2,44,369	27,20,422	27,154	0.92
DII	2,95,710	42,62,397	-39,66,687	-32,446	0.06
FII	40,86,060	32,87,020	7,99,040	7,768	0.55
PRO	8,67,102	4,19,877	4,47,225	-2,476	0.67

Long Built-Up (May Expiry)

STOCK	Price	Pr (%)	OI	OI (%)
HDFCLIFE	611	2.18	4,71,58,100	18.20
AMBER	8,738	5.93	13,37,900	12.49
COFORGE	1,289	10.33	2,01,49,500	10.39
NAM-INDIA	1,093	3.71	36,85,000	10.21
360ONE	1091.8	1.40	5074000	9.95

Short Built-Up (May Expiry)

STOCK	Price	Pr (%)	OI	OI (%)
LT	4,000	-1.95	1,64,22,875	16.91
KPITTECH	749	-3.32	63,54,175	5.58
UNITDSPR	1,299	-1.83	1,14,73,600	4.44
ADANIENSOL	1,417	-0.09	2,04,87,600	3.99
GODREJCP	1098.2	-0.04	12629000	3.98

Short Covering (May Expiry)

STOCK	Price	Pr (%)	OI	OI (%)
EICHERMOT	7,350	0.44	28,47,400	-5.82
MOTILALOFS	885	4.32	28,78,350	-5.74
MARICO	819	1.14	2,01,51,600	-5.57
CDSL	1,289	2.60	1,08,06,250	-5.36
HEROMOTOCO	5198	1.44	4148550	-5.06

Long Un-winding (May Expiry)

STOCK	Price	Pr (%)	OI	OI (%)
EXIDEIND	353	-2.56	2,52,91,800	-6.68
TITAN	4,376	-0.27	77,83,125	-3.24
POWERINDIA	33,600	-2.08	3,74,750	-2.69
GLENMARK	2,391	-1.75	1,09,54,125	-2.04
HINDALCO	1,052	-0.52	3,03,84,200	-1.99

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 11. Clients are required to keep contact details, including email id and mobile number/s updated with the RA at all times.
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