

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	24,063	1.34%	48.80 L	83.68 L	-26.21%
30-Jun-26	24,106	1.28%	41.75 L	1.16 Cr	27.84%
28-Jul-26	24210.00	1.29%	3.26 L	8.59 L	16.74%

Lot size = 65

NIFTY OI

Total CE OI : 14.97 Cr	Total CE OI Chg : -7.74 L
Total PE OI : 19.43 Cr	Total PE OI Chg : 4.03 Cr
Diff PE-CE OI : 4.46 Cr	Diff PE-CE OI Chg : 4.11 Cr
Trend OI : Bullish	Trend OI Chg : Bullish
Max CE OI Strike : 25000	Max PE OI Strike : 24000
Max CE OI Chg Strike : 24400	Max PE OI Chg Strike : 24000

SYMBOL: BANK NIFTY

Expiry Date	Price	Price Chg	Volume	OI	OI Chg
26-May-26	55,431	2.20%	9.83 L	11.49 L	-21.81%
30-Jun-26	55,647	2.23%	10.96 L	19.08 L	30.78%
28-Jul-26	55914.20	2.12%	69.84 K	1.00 L	12.10%

Lot size = 30

BANK NIFTY OI

Total CE OI : 1.88 Cr	Total CE OI Chg : -29.38 L
Total PE OI : 1.88 Cr	Total PE OI Chg : 26.32 L
Diff PE-CE OI : -20.91 K	Diff PE-CE OI Chg : 55.70 L
Trend OI : Bearish	Trend OI Chg : Bullish
Max CE OI Strike : 56000	Max PE OI Strike : 54000
Max CE OI Chg Strike : 55700	Max PE OI Chg Strike : 55000

Key Market Indicators

	22-May	25-May	% Chg
India Vix	17.91	16.70	-6.76
Nifty	23,719.30	24,031.70	1.32
Nifty PCR	1.02	1.30	SC
Bank Nifty	54,055.00	55,293.65	2.29
Bank PCR	0.74	1.00	SC
NIFTY 50 - Adv/Dec	31/19	42/8	-
F&O - Adv/Dec	134/75	174/35	-

FII Statistics

	25-May		
(INR Cr.)	BUY	SELL	NET
IDX Fut	9721	8125	1595.38
IDX Opt	3341	2594	746.78
STK Fut	118081	115597	2484.12
STK Opt	39364	39174	189.93
Total	170507	165491	5016.21

Pivot levels- Nifty futures

Support	23,942
Pivot	24,031
Resistance	24,151

Moving Averages - Nifty 50

10 DEMA	23,773
20 DEMA	23,816
50 DSMA	24,005
200 DSMA	24,381

Strong Breakout Signals Positive Momentum

Nifty's options data indicates that the index has witnessed strong buying interest and has managed to breach an important resistance zone, highlighting improvement in market sentiment. The Maximum Pain for the monthly expiry has shifted higher from 23,800 to 24,000, marking it as the near-term equilibrium zone for the current expiry. On the upside, the highest call additions continue to remain at the 24,400 strike, indicating resistance at higher levels. Additionally, the highest call open interest has shifted higher to the 25,000 strike, followed by the 24,500 strike, highlighting strong resistance zones on the upside. On the downside, notable put additions were witnessed at the 24,000 strike, indicating it as an important support zone near current levels. The highest put open interest has also shifted higher from the 23,000 strike to the 24,000 strike, suggesting that the support base is gradually shifting upward. Moreover, major unwinding in call options from the 23,500 strike to the 24,000 strike indicates short covering in Nifty options, reflecting improving sentiment and reduction in bearish positions. The Put-Call Ratio (PCR) for the monthly expiry has improved sharply from 0.95 to 1.30, reflecting strong support-based buying activity and improving bullish sentiment in the market.

Bank Nifty derivatives data also reflects a strong breakout above important resistance levels. The Maximum Pain has shifted higher from the 54,300 strike to 55,000, indicating it as an important equilibrium zone for the current expiry. The highest call additions were witnessed at the 55,700 strike, suggesting resistance near higher levels, while the highest call open interest remains concentrated at the 56,000 strike, highlighting a key resistance zone on the upside. On the downside, the highest put additions were witnessed at the 55,000 strike, indicating support near current levels, while the highest put open interest remains placed at the 54,000 strike, highlighting support for Bank Nifty near lower levels. The PCR has improved from 0.74 to 1.00, reflecting strong support-based buying activity and improving momentum in the index.

Ban Stocks: SAIL

Participants Wise Open Interest Dashboard for 26th May 2026

Index Futures	Client				DII				FII				Pro			
	Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change	
Long	254325	236960	-17365		67686	70495	2809		43530	51190	7660		82231	88702	6471	
Short	92661	94928	2267	BEARISH	37619	37982	363	BULLISH	268522	266167	-2355	BULLISH	48970	48270	-700	BULLISH
Net	161664	142032	-19632		30067	32513	2446		-224992	-214977	10015		33261	40432	7171	
Index Call Option	Client				DII				FII				Pro			
	Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change	
Long	2644777	2633517	-11260		14281	4056	-10225		653857	799957	146100		1239552	1277534	37982	
Short	2718504	2747313	28809	BEARISH	865	602	-263	BEARISH	815806	843791	27985	BULLISH	1017293	1123359	106066	BEARISH
Net	-73727	-113796	-40069		13416	3454	-9962		-161949	-43834	118115		222259	154175	-68084	
Index Put Option	Client				DII				FII				Pro			
	Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change	
Long	2446220	3184259	738039		56708	56762	54		926504	1024401	97897		1190072	1428659	238587	
Short	3083482	3717343	633861	BEARISH	300	300	0	BEARISH	532543	668943	136400	BULLISH	1003180	1307494	304314	BULLISH
Net	-637262	-533084	104178		56408	56462	54		393961	355458	-38503		186892	121165	-65727	
Stock Futures	Client				DII				FII				Pro			
	Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change	
Long	3132410	3125923	-6487		435198	444752	9554		4182673	4199409	16736	BULLISH	926977	888658	-38319	
Short	274494	282539	8045	BEARISH	4321198	4326741	5543	BULLISH	3546361	3528303	-18058		535205	521159	-14046	BEARISH
Net	2857916	2843384	-14532		-3886000	-3881989	4011		636312	671106	34794		391772	367499	-24273	
Stock Call Option	Client				DII				FII				Pro			
	Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change	
Long	2373278	2154642	-218636		1098	1171	73		244303	231621	-12682	BULLISH	1334772	1312343	-22429	
Short	1343013	1276225	-66788	BEARISH	488882	487491	-1391	BULLISH	366368	348010	-18358		1755188	1588051	-167137	BULLISH
Net	1030265	878417	-151848		-487784	-486320	1464		-122065	-116389	5676		-420416	-275708	144708	
Stock Put Option	Client				DII				FII				Pro			
	Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change	
Long	839786	834824	-4962		30831	34454	3623		308176	294910	-13266		1250438	1197196	-53242	
Short	1089193	1068973	-20220	BEARISH	10701	10461	-240	BEARISH	236884	226447	-10437	BULLISH	1092453	1055503	-36950	BULLISH
Net	-249407	-234149	15258		20130	23993	3863		71292	68463	-2829		157985	141693	-16292	

Trending stocks. Uptrend & Downtrend.

Symbol	Price	OI	OI Change(%)	Buildup
ADANIPOWER	236	3,84,00,350	93.49%	LB
ADANIENT	2,869	52,17,774	48.48%	LB
ADANIGREEN	1,425	56,71,200	50.81%	LB
ZYDUSLIFE	1,079	23,97,600	30.36%	LB
BANKINDIA	148	1,64,84,000	40.33%	LB

Symbol	Price	OI	OI Change(%)	Buildup
SIEMENS	3,650	7,54,075	38.03%	SB
OIL	488	24,78,000	22.19%	SB
PAGEIND	38,575	50,730	22.37%	SB
VBL	535	76,03,875	21.46%	SB
NYKAA	272	1,41,65,625	44.95%	SB

Future INDEX & Stock Open Interest and Build – Ups.

Participant	Long	Short	NOI	Change	Ratio
CLIENT	2,36,960	94,928	1,42,032	-19,632	0.71
DII	70,495	37,982	32,513	2,446	0.65
FII	51,190	2,66,167	-2,14,977	10,015	0.16
PRO	88,702	48,270	40,432	7,171	0.65

Participant wise Future Stock OI

Participant	Long	Short	NOI	Change	Ratio
CLIENT	31,25,923	2,82,539	28,43,384	-14,532	0.92
DII	4,44,752	43,26,741	-38,81,989	4,011	0.09
FII	41,99,409	35,28,303	6,71,106	34,794	0.54
PRO	8,88,658	5,21,159	3,67,499	-24,273	0.63

Long Built-Up (Jun Expiry)

STOCK	Price	Pr (%)	OI	OI (%)
FINNIFTY	26,277	2.06	7,080	162.22
ADANIPOWER	235	6.40	7,80,32,550	90.77
IEX	129	0.41	5,47,72,500	81.35
INOXWIND	98	2.97	5,57,34,250	80.69
LICHSGFIN	547.15	0.80	24579000	80.32

Short Built-Up (Jun Expiry)

STOCK	Price	Pr (%)	OI	OI (%)
PAYTM	1,107	-1.30	1,22,72,075	53.37
PIDILITIND	1,488	-0.21	59,15,500	52.86
GODFRYPHLP	2,293	-1.07	24,13,400	49.66
COLPAL	2,088	-2.23	43,50,600	47.64
COCHINSHIP	1521.7	-0.35	2607600	47.19

Short Covering (May Expiry)

STOCK	Price	Pr (%)	OI	OI (%)
TIINDIA	3,047	0.93	91,000	-86.39
BAJFINANCE	944	2.85	25,92,750	-81.90
LODHA	906	2.16	12,58,200	-76.72
GLENMARK	2,339	3.24	9,43,125	-73.92
ICICIGI	1858.1	1.57	344175	-72.53

Long Un-winding (May Expiry)

STOCK	Price	Pr (%)	OI	OI (%)
MARICO	822	-0.51	14,29,200	-76.40
NAUKRI	938	-2.69	13,04,250	-72.11
PAGEIND	38,545	-2.49	26,820	-71.99
VMM	121	-0.40	35,01,700	-69.82
DABUR	447	-1.11	25,57,500	-69.63

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