

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	23,979	-0.53%	56.64 L	1.45 Cr	24.64%
28-Jul-26	24,065	-0.60%	4.44 L	9.77 L	13.68%
-	-	-	-	-	-

Lot size = 65

NIFTY OI	
Total CE OI : 4.75 Cr	Total CE OI Chg : 34.68 L
Total PE OI : 5.78 Cr	Total PE OI Chg : 43.80 L
Diff PE-CE OI : 1.03 Cr	Diff PE-CE OI Chg : 9.11 L
Trend OI : Bullish	Trend OI Chg : Bullish
Max CE OI Strike : 25000	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
30-Jun-26	55,458	-0.34%	10.37 L	24.14 L	26.50%
28-Jul-26	55,754	-0.29%	58.98 K	1.15 L	14.52%
-	-	-	-	-	-

Lot size = 30

BANK NIFTY OI	
Total CE OI : 88.89 L	Total CE OI Chg : 14.52 L
Total PE OI : 87.85 L	Total PE OI Chg : 16.83 L
Diff PE-CE OI : -1.04 L	Diff PE-CE OI Chg : 2.31 L
Trend OI : Bearish	Trend OI Chg : Bullish
Max CE OI Strike : 60000	Max PE OI Strike : 60000
Max CE OI Chg Strike : 55500	Max PE OI Chg Strike : 55500

Key Market Indicators

	25-May	26-May	% Chg
India Vix	16.70	16.13	-3.41
Nifty	24,031.70	23,913.70	-0.49
Nifty PCR	1.30	1.22	SB
Bank Nifty	55,293.65	55,092.90	-0.36
Bank PCR	1.00	0.99	SB
NIFTY 50 - Adv/Dec	42/8	18/32	-
F&O - Adv/Dec	174/35	98/112	-

FII Statistics

26-May			
(INR Cr.)	BUY	SELL	NET
IDX Fut	5099	8362	-3263.55
IDX Opt	3440545	3478563	-38017.71
STK Fut	38003	36623	1380.21
STK Opt	15305	17327	-2021.51
Total	3498952	3540875	-41922.56

Pivot levels- Nifty futures

Support	23,835
Pivot	23,959
Resistance	24,039

Moving Averages - Nifty 50

10 DEMA	23,799
20 DEMA	23,826
50 DSMA	24,002
200 DSMA	24,372

Resistance Continues to Cap Upside Momentum

Nifty's options data indicates that the index has witnessed selling pressure from higher levels, highlighting weakness in market sentiment near resistance zones. The Maximum Pain for the upcoming weekly expiry is concentrated at the 24,000 strike, marking it as the near-term equilibrium zone for the current expiry. On the upside, the highest call additions along with the highest call open interest continue to remain at the 24,000 strike, indicating strong resistance near current levels. On the downside, notable put additions were witnessed at the 23,200 strike, indicating it as an important support zone at lower levels. The highest put open interest remains concentrated at the 23,000 strike, suggesting a support base at lower levels. The Put-Call Ratio (PCR) for the upcoming weekly expiry has declined sharply from 1.30 to 0.92, reflecting limited upside momentum and cautious sentiment in the market.

Bank Nifty derivatives data also reflects resistance at higher levels. The Maximum Pain for the upcoming expiry is placed at the 56,000 strike, indicating it as an important equilibrium zone for the June month expiry. The highest call additions were witnessed at the 55,500 strike, suggesting resistance near higher levels, while the highest call open interest remains concentrated at the 60,000 strike, highlighting a key resistance zone on the upside. On the put side, the highest additions were also witnessed at the 55,500 strike, indicating it as an important level for the index, while 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 0.99, reflecting support-based buying activity, although upside momentum remains limited in the near term.

Stocks in Ban - NIL

Participants Wise Open Interest Dashboard for 27th May 2026

Index Futures	Client				DII				FII				Pro			
	Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change	
Long	236960	203646	-33314		70495	74983	4488		51190	38261	-12929		88702	23038	-65664	
Short	94928	83663	-11265	BEARISH	37982	35781	-2201	BULLISH	266167	191126	-75041	BULLISH	48270	29358	-18912	BEARISH
Net	142032	119983	-22049		32513	39202	6689		-214977	-152865	62112		40432	-6320	-46752	
Index Call Option	Client				DII				FII				Pro			
	Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change	
Long	2633517	1629668	-1003849		4056	1176	-2880		799957	320160	-479797		1277534	555957	-721577	
Short	2747313	1471635	-1275678	BULLISH	602	0	-602	BEARISH	843791	520515	-323276	BEARISH	1123359	514811	-608548	BEARISH
Net	-113796	158033	271829		3454	1176	-2278		-43834	-200355	-156521		154175	41146	-113029	
Index Put Option	Client				DII				FII				Pro			
	Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change	
Long	3184259	1276980	-1907279		56762	32201	-24561		1024401	681647	-342754		1428659	667344	-761315	
Short	3717343	1911829	-1805514	BULLISH	300	0	-300	BULLISH	668943	246905	-422038	BEARISH	1307494	499437	-808057	BEARISH
Net	-533084	-634849	-101765		56462	32201	-24261		355458	434742	79284		121165	167907	46742	
Stock Futures	Client				DII				FII				Pro			
	Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change	
Long	3125923	3005478	-120445		444752	271829	-172923		4199409	4030223	-169186	BEARISH	888658	741381	-147277	
Short	282539	196487	-86052	BEARISH	4326741	4170590	-156151	BEARISH	3528303	3381136	-147167		521159	300698	-220461	BULLISH
Net	2843384	2808991	-34393		-3881989	-3898761	-16772		671106	649087	-22019		367499	440683	73184	
Stock Call Option	Client				DII				FII				Pro			
	Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change	
Long	2154642	899166	-1255476		1171	28	-1143		231621	43016	-188605	BULLISH	1312343	447817	-864526	
Short	1276225	615325	-660900	BEARISH	487491	61847	-425644	BULLISH	348010	85655	-262355		1588051	627200	-960851	BULLISH
Net	878417	283841	-594576		-486320	-61819	424501		-116389	-42639	73750		-275708	-179383	96325	
Stock Put Option	Client				DII				FII				Pro			
	Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change	
Long	834824	416067	-418757		34454	26204	-8250		294910	74085	-220825		1197196	549337	-647859	
Short	1068973	613424	-455549	BEARISH	10461	2090	-8371	BEARISH	226447	50509	-175938	BULLISH	1055503	399670	-655833	BEARISH
Net	-234149	-197357	36792		23993	24114	121		68463	23576	-44887		141693	149667	7974	

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	2,03,646	83,663	1,19,983	-22,049	0.71
DII	74,983	35,781	39,202	6,689	0.68
FII	38,261	1,91,126	-1,52,865	62,112	0.17
PRO	23,038	29,358	-6,320	-46,752	0.44

Participant wise Future Stock OI

Participant	Long	Short	NOI	Change	Ratio
CLIENT	30,05,478	1,96,487	28,08,991	-34,393	0.94
DII	2,71,829	41,70,590	-38,98,761	-16,772	0.06
FII	40,30,223	33,81,136	6,49,087	-22,019	0.54
PRO	7,41,381	3,00,698	4,40,683	73,184	0.71

Long Built-Up (June Expiry)

STOCK	Price	Pr (%)	OI	OI (%)
KAYNES	3,212	1.00	37,93,000	45.68
JINDALSTEL	1,232	0.85	1,21,03,125	37.57
NATIONALUM	418	3.35	4,09,91,250	33.60
PAYTM	1,141	3.15	1,59,02,150	29.58
HINDZINC	650.7	1.70	32493125	29.56

Short Built-Up (June Expiry)

STOCK	Price	Pr (%)	OI	OI (%)
FINNIFTY	26,062	-0.82	13,860	95.76
INOXWIND	97	-0.86	7,92,64,900	42.22
CONCOR	479	-7.10	2,38,03,750	31.43
HAVELLS	1,211	-0.14	94,74,500	28.85
RECLTD	340.1	-1.38	62847400	27.20

Short Covering (June Expiry)

STOCK	Price	Pr (%)	OI	OI (%)
FOCIT	35,116	0.20	2,790	-4.62
CDSL	1,233	1.37	1,08,06,250	-1.61
ASTRAL	1,566	1.15	70,28,650	-1.34
TATAELXI	4,247	0.70	18,27,700	-1.19
0	0	0.00	0	0.00

Long Un-winding (June Expiry)

STOCK	Price	Pr (%)	OI	OI (%)
SENSEX	76,116	-0.89	37,820	-24.27
BANKEX	62,000	-0.86	990	-8.33
APOLLOHOSP	8,315	-1.58	16,36,500	-0.04
0	0	0.00	0	0.00
0	0	0.00	0	0.00

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