



# *Daily* *Derivatives*

01 June, 2026

DERIVATIVES

**Key Indices**

Index	Close	Changes (%)
NIFTY	23547.75	-1.50
SENSEX	74775.74	-1.44
BANKNIFTY	54239.20	-1.12
INDIA VIX	16.18	8.03

**Market Outlook**

The Indian benchmark indices face the consolidation phase in the last week. However, during the final hour of Friday's session, the Nifty50 index witnessed significant selling pressure, dragging the index lower towards the 23,500 zone and ending the week with losses of 0.72%. From the derivatives front, major call writing was observed at higher levels, particularly at the 23,800 and 24,000 strikes, indicating a strong overhead resistance zone. On the downside, the 23,500 mark is expected to provide an immediate downside cushion. Overall, the Indian market continues to maintain a cautious undertone, and any decisive break below the 23,500 level could further drag the index towards the 23200-23000 zone in the near term.



**TRADE IDEA OF THE DAY -  
SHRIRAM FINANCE**

**BUY 30 JUN 950 PUT**

Entry Range	25 – 28
Target	45
Stop Loss	15

**Rationale**

- On the daily chart SHRIRAMFIN continued to witness selling pressure and formed a lower high lower lows structure, indicating weakness near the 950-970 resistance zone. Sustained trading below this hurdle keeps the bearish bias intact for the near term with the immediate downside support at the 900-890 zone.
- On the technical front, the prices are hovering below its 20-DEMA as well as 50-DEMA, suggesting weakness in the momentum. The RSI is placed below 50 mark, reflecting fading buying strength at the current levels.
- On the momentum front, the MACD indicator continues to trade in the negative territory with a bearish crossover, suggesting that downside pressure may persist in the coming sessions.
- As long as the stock remains below the 950 mark, one can capitalize on this bearish structure with the buying in the ATM put option.



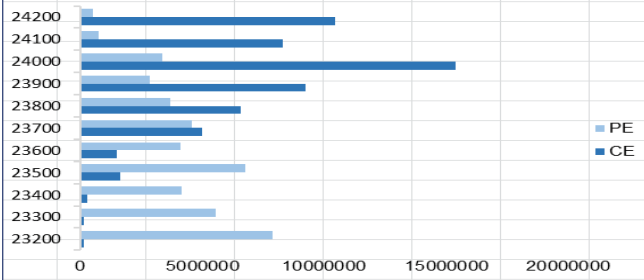
**NIFTY**

Nifty	23740.00
OI (In Lots)	287679
CHANGE IN OI (%)	26.49
PRICE CHANGE (%)	-1.07

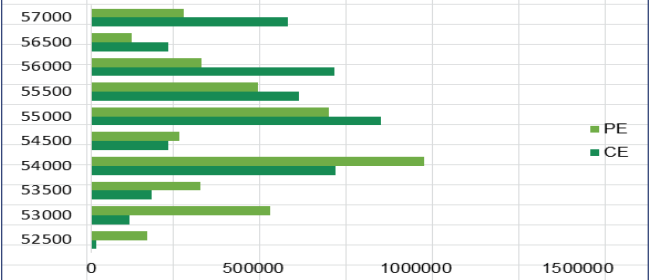
**BANKNIFTY**

Nifty	54770.00
OI (In Lots)	87520
CHANGE IN OI (%)	6.20
PRICE CHANGE (%)	-0.79

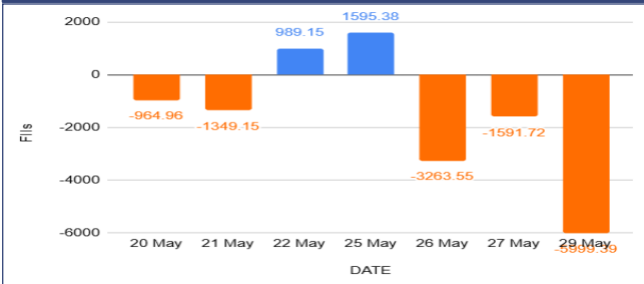
**NIFTY OI**



**BANKNIFTY OI**



**FII's Activity Index Futures**



**FII's Long Short Ratio**



**Long Buildup**

Name	LTP	% Change	OI (Lots)	% OI Change
HYUNDAI	1987.4	3.03	48513	21.23
ALKEM	5563.5	3.00	12042	20.86
KALYANKJIL	361.9	1.15	33811	18.98
MOTHERSON	146.2	2.39	28336	17.90

**Short Buildup**

Name	LTP	% Change	OI (Lots)	% OI Change
LICI	407.45	-51.08	31932	122.46
BDL	1145	-9.81	17764	61.64
FEDERALBNK	287.3	-1.08	51533	58.77
INDIANB	819.2	-1.73	17788	56.58

**Breakout Stocks (1 Month High)**

Name	LTP	% Change	22 DAY HIGH
POWERINDIA	38650	2.15	37990
SAMMAANCAP	179.34	2.56	177.1
YESBANK	23.46	2.18	23.3
INDUSTOWER	446.3	1.43	443.35

**Breakdown Stocks (1 Month Low)**

Name	LTP	% Change	22 DAY LOW
BDL	1139.9	-10.21	1261.1
ONGC	268.4	-2.54	274.2
SBICARD	602	-1.75	611.6
HINDUNILVR	2156.5	-1.53	2179

## NIFTY 50 - STOCKS KEY LEVELS

SYMBOL	R1*	R2*	LTP*	S1*	S2*
ADANIANT	2979	3021	2937.40	2911	2885
ADANIPTS	1831	1858	1804.60	1787	1770
APOLLOHOSP	8286	8395	8176.50	8107	8037
ASIANPAINT	2736	2800	2671.60	2619	2567
AXISBANK	1307	1327	1286.60	1272	1257
BAJAJ-AUTO	10677	10894	10460.00	10316	10171
BAJAJFINSV	1809	1833	1783.60	1768	1752
BAJFINANCE	932	956	908.25	890	871
BEL	417	422	410.75	407	404
BHARTIARTL	1853	1877	1829.00	1812	1794
CIPLA	1426	1451	1401.00	1379	1358
COALINDIA	469	481	457.90	451	445
DRREDDY	1322	1341	1303.50	1291	1279
EICHERMOT	7368	7559	7177.00	7059	6941
ETERNAL	255	260	250.58	248	245
GRASIM	3171	3220	3122.40	3092	3062
HCLTECH	1191	1199	1183.80	1177	1169
HDFCBANK	757	770	744.55	735	725
HDFCLIFE	610	624	594.80	584	574
HINDALCO	1161	1196	1126.70	1107	1088
HINDUNILVR	2202	2250	2153.50	2112	2070
ICICIBANK	1280	1304	1256.40	1240	1224
INDIGO	4513	4621	4405.00	4339	4273
INFY	1196	1231	1160.90	1140	1118
ITC	291	295	286.90	284	282

\*R1 - Resistance 1 | \*R2 - Resistance 2 | \*LTP – Last Traded Price | \*S1 - Support 1 | \*S2 - Support 2

## NIFTY 50 - STOCKS KEY LEVELS

SYMBOL	R1*	R2*	LTP*	S1*	S2*
JIOFIN	243	248	238.95	236	234
JSWSTEEL	1303	1329	1278.00	1261	1245
KOTAKBANK	391	397	384.20	379	375
LT	4121	4166	4076.50	4038	4000
M&M	3129	3213	3045.60	2984	2921
MARUTI	13407	13686	13127.00	12949	12770
MAXHEALTH	994	1022	965.10	946	926
NESTLEIND	1441	1460	1421.50	1405	1389
NTPC	397	408	386.90	381	375
ONGC	274	282	265.40	259	253
POWERGRID	301	311	290.55	283	275
RELIANCE	1354	1388	1321.20	1302	1284
SBILIFE	1856	1882	1830.10	1812	1795
SBIN	972	980	964.40	959	953
SHRIRAMFIN	968	988	947.15	935	923
SUNPHARMA	1840	1880	1799.20	1772	1745
TATACONSUM	1203	1229	1178.40	1161	1143
TATASTEEL	214	219	208.02	205	201
TCS	2317	2375	2258.90	2218	2177
TECHM	1500	1517	1483.90	1464	1444
TITAN	4139	4203	4074.90	4035	3995
TMPV	404	415	393.90	387	380
TRENT	4310	4396	4224.00	4164	4104
ULTRACEMCO	11728	11974	11482.00	11287	11092
WIPRO	209	214	204.25	202	199

\*R1 - Resistance 1 | \*R2 - Resistance 2 | \*LTP – Last Traded Price | \*S1 - Support 1 | \*S2 - Support 2

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