



Derivative Insights

04.06.2026



GEOJIT

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Option OI Spectrum - Indices

MONTHLY	NIFTY		BANK NIFTY		SENSEX	
	Calls	Puts	Calls	Puts	Calls	Puts
H'st OI Chg	24000	23200	54500	54500	74500	74500
H'st OI	24000	24000	54000	54000	76000	76000
H'st Vol	24000	23000	54000	53000	74500	74500

Upcoming Expiry

WEEKLY	NIFTY		SENSEX		SENSEX Weekly	NIFTY Weekly	SENSEX Monthly	BANK NIFTY Monthly	NIFTY Monthly
	Calls	Puts	Calls	Puts					
H'st OI Chg	23500	23000	77000	73000					04.06.2026
H'st OI	24000	23300	77000	73000					09.06.2026
H'st Vol	23300	23300	75000	73000					25.06.2026
									30.06.2026
									30.06.2026

Stock Futures in Focus

Future*	Pr Close	Pr % Chg	OI % Chg	Comments
FEDERALBNK	303.60	2.92	0.43	Long Buildup
INFY	1222.70	-3.80	-2.48	Long Unwinding

Comments:

Nifty weekly contract has the highest open interest at 24000 CE and 23300 PE while monthly contracts have the highest open interest at 24000 CE and 24000 PE. The highest OI addition was seen at 23500 CE and 23000 PE in weekly and at 24000 CE and 23200 PE in monthly contracts. Fills increased their future index long holdings by 5.76%, increased future index shorts by 12.01% and in index options, 27.41% increase in Call longs, 13.60% increase in Call short, 11.53% increase in Put longs and 21.74% increase in Put shorts.

Index F&O

	NIFTY		BANK NIFTY		SENSEX	
	Last	Chg	Last	Chg	Last	Chg
Near Future	23490	-115	54524	359	74808	-435
Discount	84	-37	338	-112	462	-131
Straddle*	769	16	2238	41	586	-170

FII Activity in Index F&O

	Fut longs	Fut shorts	CE Longs	CE Shorts	PE Longs	PE Shorts
OI % Change	5.76	12.01	27.41	13.60	11.53	21.74
Open Interest	25951	285204	487011	903225	738356	365221

* Upcoming Expiry

Stock Options

Upmoves Nearing Resistance

Ticker Symbol	CMP	Call strike
INDIANB	847.9	850
EXIDEIND	398.95	400
LAURUSLABS	1394.3	1400
TMPV	398.15	400
RBLBANK	348.2	350

These stocks have shown uptrend, but await break of key resistance as indicated by the strike with the highest CE OI.

Consolidation Underway

Ticker Symbol	CMP	CE Strike	PE Strike	% Range
ASIANPAINT	2662.4	3000	2300	26.29
INOXWIND	83.01	100	80	24.09
DABUR	417.85	500	400	23.93
BRITANNIA	5064	6000	4800	23.70
JUBLFOOD	432.3	500	400	23.13

These stocks are undergoing consolidation, unable to break beyond previous congestion points, as indicated by the CE and PE strikes with the highest OI. Given the distance between the key CE and PE strikes, upmoves/downmoves may take time to gain momentum.

Upside Breakout Underway

Ticker Symbol	CMP	Call strike
FEDERALBNK	301.05	290
GVT&D	4964.5	4800
HINDALCO	1138.9	1110
SAMMAANCAP	177.91	175
KEI	5222	5200

These stocks have shown uptrend, and have just broken above resistance as indicated by the strike with the highest CE OI.

Downmoves Nearing Support

Ticker Symbol	CMP	Put strike
SBIN	970.45	970
NHPC	75.1	75
OIL	490.95	490
ADANI PORTS	1803.8	1800
APLAPOLLO	1805.4	1800

Downtrend may have started for these stocks, but await break of support as indicated by the strike with the highest PE OI.

Narrow Range

Ticker Symbol	CMP	CE Strike	PE Strike	% Range
SONACOMS	603.3	610	600	1.66
DLF	581.55	600	590	1.72
OIL	490.95	500	490	2.04
PATANJALI	441.65	500	510	2.26
TRENT	4257.6	4300	4200	2.35

These stocks are undergoing consolidation, in a narrow trading range as indicated by the strikes with the highest CE and PE OI. Potential candidates for buying straddles/strangles in anticipation of breakout.

Downside Breakout Underway

Ticker Symbol	CMP	Put strike
AMBUJACEM	426.95	510
GAIL	163.83	190
PATANJALI	441.65	510
IEX	123.28	140
UNITDSPR	1263.1	1400

These stocks have shown downtrend, and have just broken below support as indicated by the strike with the highest PE OI, pointing to more downsides.

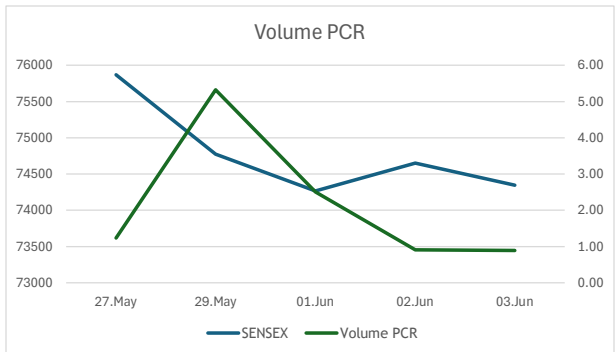
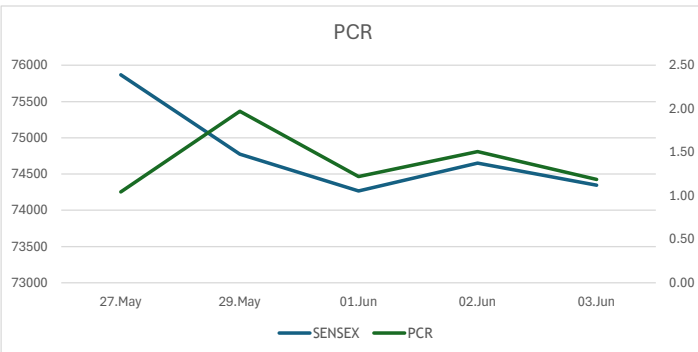
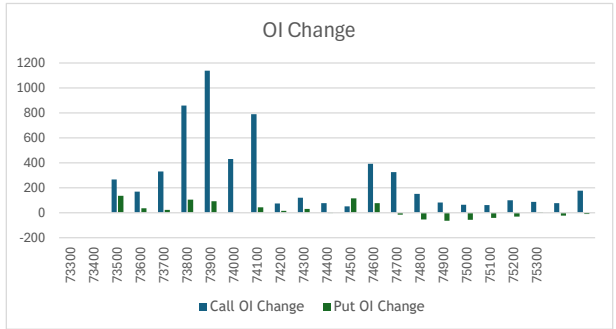
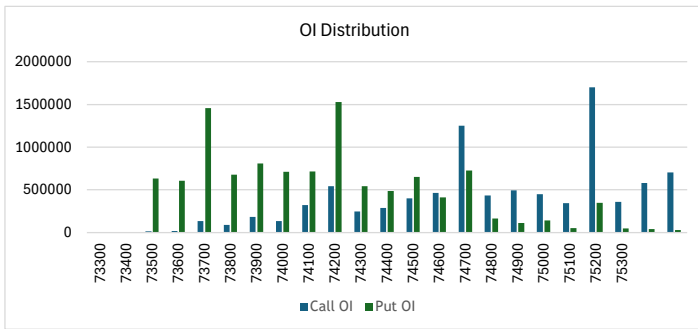
Stock Futures

Long buildup			Short covering			Short buildup			Long unwinding		
Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%
INDIANB	3.58	3.54	IDEA	4.90	-0.40	TCS	-8.87	3.60	COFORGE	-6.51	-1.44
GVT&D	3.49	26.99	NHPC	3.89	-14.53	LTM	-7.51	6.86	TECHM	-5.80	-3.44
MANKIND	3.02	1.43	DMART	2.76	-2.55	PERSISTENT	-6.90	0.52	POLICYBZR	-4.04	-8.47
FEDERALBNK	2.92	0.43	APOLLOHOSP	2.24	-2.05	WIPRO	-6.12	9.52	PRESTIGE	-3.84	-1.18
UNIONBANK	2.26	2.46	TMPV	1.85	-2.05	HCLTECH	-5.53	3.03	INFY	-3.80	-2.48
BANKINDIA	2.10	3.58	APLAPOLLO	1.81	-0.14	TATAELXSI	-4.90	0.28	OFSS	-3.76	-2.49
CANBK	1.84	4.53	MAXHEALTH	1.74	-6.97	MPHASIS	-4.49	1.36	HDFC AMC	-2.72	-1.58
PNB	1.39	1.56	BHARATFORG	1.64	-1.01	KPITTECH	-4.09	1.07	CAMS	-2.70	-2.90
SBIN	1.37	1.97	KAYNES	1.49	-0.86	DIXON	-3.29	2.29	ANGELONE	-2.30	-4.34

SENSEX Expiry Insights

CALL									PUT							
OI Advance			OI Decline			Most Active			OI Advance			OI Decline			Most Active	
Strike	OI	OI Chg	Strike	OI	OI Chg	Strike	Volume		Strike	OI	OI Chg	Strike	OI	OI Chg	Strike	Volume
77000	2912480	1552140	80000	468280	-217540	75000	150879060		72500	2448540	1441000	74700	111600	-198860	73000	152597840
76000	2791440	983280	78500	597020	-47080	74500	123457460		72000	2332000	779620	74800	142860	-195240	73500	141286320
74500	1252440	957120	81000	153860	-15740	75500	100687280		73000	2564140	667900	74600	166380	-190080	74000	125004960
75500	1555900	939340	80700	10800	-14060	74000	95864780		72800	816380	511120	75000	348540	-150380	73800	100408580
77500	1785320	937600	80900	13700	-13200	76000	83871140		71500	1270860	432200	74500	728520	-145700	73700	94363620

Option Spectrum												
Call						Put						
Comments	Volume	Price	OI	OI%Chg	Price%	Strike	Price%	OI%Chg	OI	Price	Volume	Comments
Short Addition	1288480	1200.4	15900	266.36	-27.31	73300	71.57	135.18	632580	43.15	57177580	Long Addition
Short Addition	2305860	1101.95	17620	167.78	-28.52	73400	81.47	33.7	606140	51.9	68189100	Long Addition
Short Addition	13013020	1032.4	134120	330.98	-27.99	73500	78.68	22.48	1456740	62.45	141286320	Long Addition
Short Addition	12847520	935.35	88720	856.03	-30.27	73600	78.81	105.28	675300	75.1	79730340	Long Addition
Short Addition	26592640	855.05	182580	1136.99	-32.03	73700	80.73	90.61	808740	88.65	94363620	Long Addition
Short Addition	43324660	777.35	133800	430.95	-33.82	73800	84.72	1.76	711160	106.4	100408580	Long Addition
Short Addition	42338820	709.95	323880	789.78	-34.63	73900	76.43	42.38	714940	126.5	73465880	Long Addition
Short Addition	95864780	628.1	544500	74.56	-36.61	74000	77.69	14.2	1529200	150.95	125004960	Long Addition
Short Addition	52452940	554.65	246820	117.92	-39.72	74100	76.69	29.51	540680	179.25	47756200	Long Addition
Short Addition	60696280	474.15	290200	76.84	-42.76	74200	76.94	-5.06	486100	212.5	50404080	Short Covering
Short Addition	58421800	413.75	401720	49.42	-45.14	74300	75.55	113.18	650380	249.9	39469020	Long Addition
Short Addition	56726700	371	462960	392.41	-44.18	74400	69.8	77.54	412400	287.9	31379740	Long Addition
Short Addition	123457460	321.85	1252440	324.1	-45.57	74500	67.87	-16.67	728520	332.05	36987080	Short Covering
Short Addition	54599880	276.75	432660	151.2	-47.89	74600	68.19	-53.32	166380	384.9	10564480	Short Covering
Short Addition	52538720	233.25	494820	81.48	-50.93	74700	68.71	-64.05	111600	441.6	6397320	Short Covering
Short Addition	56804540	194.35	450040	63.64	-52.88	74800	66.12	-57.75	142860	503.85	4045100	Short Covering
Short Addition	46238020	162.25	345820	60.59	-54.98	74900	63.21	-42.66	49980	569.2	1940020	Short Covering
Short Addition	150879060	136.4	1699640	100.25	-56.28	75000	63.65	-30.14	348540	648.15	5156100	Short Covering
Short Addition	43953300	111.3	358220	86.38	-58.24	75100	60.1	3.86	46840	728.05	756960	Long Addition
Short Addition	51892060	92.95	580020	74.79	-59.55	75200	58.9	-23.92	39000	813.95	562660	Short Covering
Short Addition	44947560	77.8	703820	174.89	-59.8	75300	52.63	-11.66	31660	889.15	326940	Short Covering



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