



Derivative Insights

11.06.2026



GEOJIT

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Option OI Spectrum - Indices

MONTHLY	NIFTY		BANK NIFTY		SENSEX	
	Calls	Puts	Calls	Puts	Calls	Puts
H'st OI Chg	23400	22500	55300	55300	74000	74000
H'st OI	24000	23000	54000	54000	76000	74000
H'st Vol	24000	23000	55500	55000	74000	74000

Upcoming Expiry

WEEKLY	NIFTY		SENSEX		SENSEX Weekly	NIFTY Weekly	SENSEX Monthly	BANK NIFTY Monthly	NIFTY Monthly
	Calls	Puts	Calls	Puts					
H'st OI Chg	23400	22500	75000	73000					11.06.2026
H'st OI	24000	22000	75000	73000					16.06.2026
H'st Vol	23400	23300	75000	74000					25.06.2026
									30.06.2026
									30.06.2026

Stock Futures in Focus

Future*	Pr Close	Pr % Chg	OI % Chg	Comments
ANGELONE	330.40	-2.62	-1.49	Long Unwinding
CANBK	133.78	-3.40	-2.79	Long Unwinding

Comments:

Nifty weekly contract has the highest open interest at 24000 CE and 22000 PE while monthly contracts have the highest open interest at 24000 CE and 23000 PE. The highest OI addition was seen at 23400 CE and 22500 PE in weekly and at 23400 CE and 22500 PE in monthly contracts. Fills increased their future index long holdings by 4.90%, decreased future index shorts by 1.13% and in index options, 16.61% increase in Call longs, 6.93% increase in Call short, 11.94% increase in Put longs and 16.43% increase in Put shorts.

Index F&O

	NIFTY		BANK NIFTY		SENSEX	
	Last	Chg	Last	Chg	Last	Chg
Near Future	23236	-112	55210	-232	74105	-195
Discount	21	-84	110	-138	122	-259
Straddle*	644	-36	1920	-72	559	-187

FII Activity in Index F&O

	Fut longs	Fut shorts	CE Longs	CE Shorts	PE Longs	PE Shorts
OI % Change	4.90	-1.13	16.61	6.93	11.94	16.43
Open Interest	32698	304677	521246	930475	798673	399488

* Upcoming Expiry

Stock Options

Upmoves Nearing Resistance

Ticker Symbol	CMP	Call strike
ZYDUSLIFE	1098.3	1100
PNB	107.17	108
VOLTAS	1289.9	1300
NESTLEIND	1438.3	1450
LAURUSLABS	1385.7	1400

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
JSWENERGY	560.65	680	500	32.11
LODHA	861.95	1060	800	30.16
HINDZINC	547.55	700	540	29.22
POWERINDIA	33265	40000	31000	27.06
WIPRO	178.93	210	165	25.15

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
GVT&D	4866	4600
RBLBANK	356.95	350
SRF	2734.1	2700
AXISBANK	1314.5	1300
ICICIBANK	1293.3	1280

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
HDFCAMC	2447.7	2446
CDSL	1200.9	1200
ASTRAL	1501.4	1500
COFORGE	1402.6	1400
INDIANB	833.45	831.75

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
ICICIBANK	1293.3	1280	1300	1.55
BPCL	288	295	300	1.74
DLF	563.3	600	590	1.78
GVT&D	4866	4600	4500	2.06
INDIGO	4524.9	4600	4500	2.21

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
JIOFIN	230.17	290
AMBUJACEM	409.8	510
PATANJALI	419.6	510
IEX	118.75	140
GAIL	168.01	190

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.

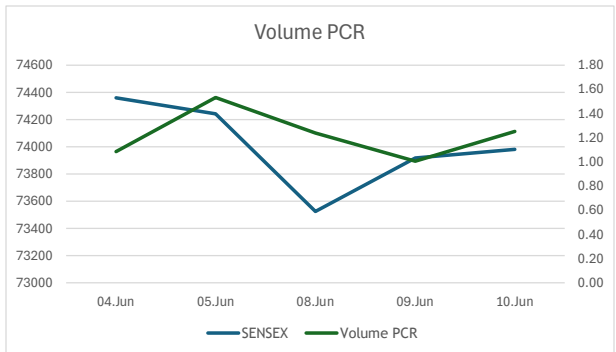
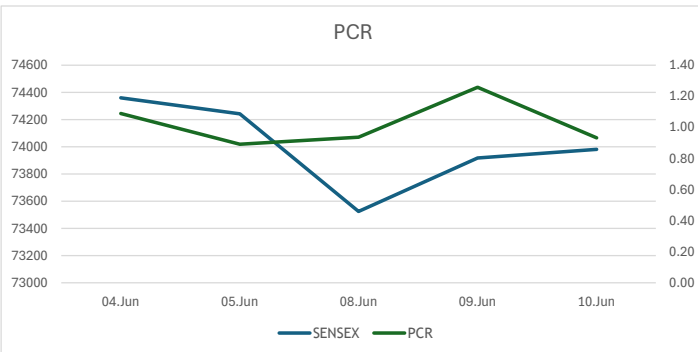
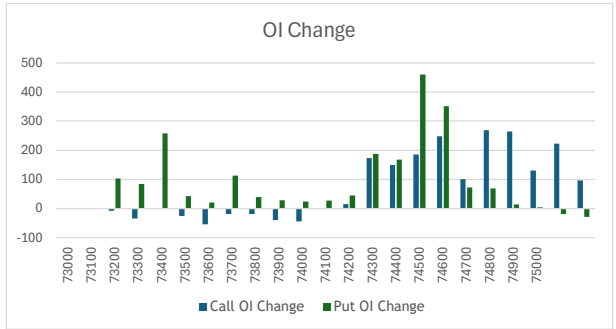
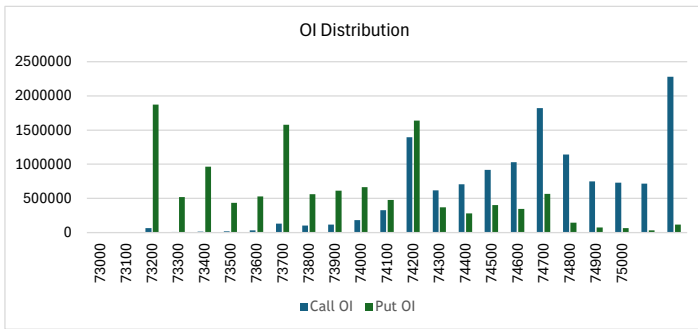
Stock Futures

Long buildup			Short covering			Short buildup			Long unwinding		
Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%	Scripcode	Prc%	OI%
NESTLEIND	1.79	0.12	SHREECEM	1.87	-3.16	OIL	-10.12	10.48	BHEL	-4.87	-1.76
PIDILITIND	1.61	5.83	KOTAKBANK	1.51	-3.28	MANAPPURAM	-6.38	1.67	SAMMAANCAP	-3.99	-0.62
HDFCBANK	1.09	0.61	COLPAL	1.46	-3.12	INDIANB	-5.83	2.45	BANDHANBNK	-3.86	-0.81
BHARATFORG	0.67	6.52	HINDUNILVR	1.46	-0.73	KALYANKJIL	-5.03	0.71	HINDALCO	-3.67	-0.63
SUNPHARMA	0.27	0.76	AXISBANK	1.35	-2.82	INOXWIND	-4.44	0.40	ADANIGREEN	-3.60	-1.01
PHOENIXLTD	0.23	0.46	ICICIBANK	1.30	-3.76	INDUSINDBK	-4.40	0.31	YESBANK	-3.57	-2.20
JUBLFOOD	0.16	0.01	GODREJCP	1.17	-3.33	POWERINDIA	-4.20	4.16	COALINDIA	-3.43	-3.78
			SRF	1.05	-2.42	IREDA	-3.96	1.77	CANBK	-3.40	-2.79
			ITC	1.01	-1.34	KPITTECH	-3.76	0.40	HINDZINC	-3.30	-4.48

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
75000	2282100	1119160	73800	181200	-147620	75000	117781680	73000	1871240	950460	69000	225140	-118860	74000	117529360
76000	2178580	999660	73700	113700	-75020	74500	114478860	73500	1577500	836800	68500	196320	-118100	73500	77953020
76500	1886780	983240	79000	340200	-62380	74400	80057240	73200	964020	694100	70500	514680	-113960	74300	75638840
74500	1824520	915800	79500	88120	-60020	74300	70314480	72000	1977000	530860	68000	330240	-85780	74200	68776420
75500	1793460	877460	73400	32440	-39100	74600	62179940	72800	804700	518920	67500	116220	-72500	74400	64126380

Option Spectrum												
Call						Put						
Comments	Volume	Price	OI	OI%Chg	Price%	Strike	Price%	OI%Chg	OI	Price	Volume	Comments
Long Unwinding	390780	996.2	63100	-7.37	-12.97	73000	-46.57	103.22	1871240	33.9	54674060	Short Addition
Long Unwinding	36100	920	9460	-34.94	-13.23	73100	-43.28	84.34	519260	42.65	20430240	Short Addition
Short Addition	93640	824.9	12560	0.48	-14.6	73200	-39.63	257.15	964020	54.15	29817580	Short Addition
Long Unwinding	138440	740.95	15880	-25.72	-16.57	73300	-35.54	42.52	434540	68.3	28079840	Short Addition
Long Unwinding	395980	658	32440	-54.65	-18.64	73400	-31.19	20.5	528020	86.5	34083860	Short Addition
Long Unwinding	2575460	581.6	130780	-18.7	-20.32	73500	-27.41	112.97	1577500	107.65	77953020	Short Addition
Long Unwinding	1304340	507.3	100880	-19.27	-22.57	73600	-24.03	39.32	560340	132.65	40696200	Short Addition
Long Unwinding	2226140	439.65	113700	-39.75	-24.85	73700	-21.14	27.81	614720	161.35	41177760	Short Addition
Long Unwinding	5939340	373.2	181200	-44.89	-28.5	73800	-16.77	24.07	663220	198.95	45754300	Short Addition
Long Unwinding	8110840	310.05	328060	-0.22	-32.88	73900	-14.07	26.31	477580	239.95	43200440	Short Addition
Short Addition	38488260	266.2	1393840	15.21	-34.27	74000	-12.02	45.32	1637840	284.4	117529360	Short Addition
Short Addition	23612940	222	618540	173.81	-37.35	74100	-10.77	187.78	367040	333.15	50460540	Short Addition
Short Addition	46966080	182.3	706960	149.12	-40.91	74200	-8.19	167.8	280920	391.3	68776420	Short Addition
Short Addition	70314480	146.2	918600	185.6	-45.22	74300	-5.09	459.7	401420	460.45	75638840	Short Addition
Short Addition	80057240	117.25	1029800	247.2	-48.98	74400	-3.34	351.54	343440	529.55	64126380	Short Addition
Short Addition	114478860	93.35	1824520	100.78	-52.45	74500	-0.17	72.1	566120	608.75	64009100	Short Addition
Short Addition	62179940	75.1	1141480	268.46	-55	74600	0.7	68.57	144360	686.9	18780460	Long Addition
Short Addition	51409000	60.25	747260	264.91	-57.28	74700	1.74	13.94	76180	771.25	8053520	Long Addition
Short Addition	49579480	47.25	730100	130.85	-60.39	74800	3.78	4.28	64340	864.3	4638900	Long Addition
Short Addition	39428740	37.2	717340	222.75	-62.87	74900	4.19	-19.61	28780	952.65	1742280	Short Covering
Short Addition	117781680	29.75	2282100	96.24	-64.52	75000	4.71	-28.81	115940	1047.2	5333420	Short Covering



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