

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
28-Apr-26	24,163	-0.89%	51.05 L	1.44 Cr	-10.95%
26-May-26	24,258	-1.03%	30.46 L	48.02 L	53.00%
30-Jun-26	24410.60	-0.99%	2.84 L	10.78 L	7.05%

Lot size = 65

NIFTY OI

Total CE OI : 16.30 Cr	Total CE OI Chg : 3.45 Cr
Total PE OI : 13.66 Cr	Total PE OI Chg : 1.47 Cr
Diff PE-CE OI : -2.64 Cr	Diff PE-CE OI Chg : -1.98 Cr
Trend OI : Bearish	Trend OI Chg : Bearish
Max CE OI Strike : 26000	Max PE OI Strike : 23000
Max CE OI Chg Strike : 24200	Max PE OI Chg Strike : 23000

SYMBOL: BANK NIFTY

Expiry Date	Price	Price Chg	Volume	OI	OI Chg
28-Apr-26	56,344	-1.40%	8.64 L	15.48 L	-8.37%
26-May-26	56,618	-1.48%	3.33 L	7.73 L	33.28%
30-Jun-26	56810.20	-1.53%	57.48 K	1.25 L	19.34%

Lot size = 30

BANK NIFTY OI

Total CE OI : 1.72 Cr	Total CE OI Chg : 11.38 L
Total PE OI : 1.54 Cr	Total PE OI Chg : -5.44 L
Diff PE-CE OI : -17.63 L	Diff PE-CE OI Chg : -16.83 L
Trend OI : Bearish	Trend OI Chg : Bearish
Max CE OI Strike : 60000	Max PE OI Strike : 54000
Max CE OI Chg Strike : 56500	Max PE OI Chg Strike : 56000

Key Market Indicators

	22-Apr	23-Apr	% Chg
India Vix	18.30	18.59	1.58
Nifty	24,378.10	24,173.05	-0.84
Nifty PCR	0.95	0.83	LU
Bank Nifty	57,124.45	56,305.00	-1.43
Bank PCR	1.00	0.90	LU
NIFTY 50 - Adv/Dec	18/32	16/34	-
F&O - Adv/Dec	117/95	61/152	-

FII Statistics

	23-Apr		
(INR Cr.)	BUY	SELL	NET
IDX Fut	6467	7736	-1268.30
IDX Opt	1085	1753	-667.96
STK Fut	157584	161340	-3755.82
STK Opt	36561	35123	1437.82
Total	201698	205952	-4254.26

Pivot levels- Nifty futures

Support	24,096
Pivot	24,192
Resistance	24,259

Moving Averages - Nifty 50

10 DEMA	24,173
20 DEMA	23,940
50 DSMA	24,319
200 DSMA	25,133

Nifty and Bank Nifty Options Outlook

Nifty's options data continues to indicate a consolidation phase with a positive undertone. Maximum Pain remained stable at the 24,200 strike, marking it as the near-term equilibrium zone for ongoing expiry. The highest call open interest stayed stable at the 26,000 strike, suggesting strong overhead resistance at this level, while the highest call additions were seen at the 24,200 strike, indicating fresh call buying interest. On the downside, put additions were observed at the 23,000 strike, reflecting new positions that could provide support near current levels, and the highest put open interest stood at the 23,000 strike, pointing to a solid defensive base. The Put-Call Ratio (PCR) has moved lower from 0.96 to 0.83, dropping below 1 and signalling a modest increase in call-side activity.

Bank Nifty derivatives positioning also reflects a stable-to-positive structure. Maximum Pain inched lower to the 56,200 level from 56,500. The highest call open interest remained stable at the 60,000 strike, implying continued heavy concentration at this level, with call additions now seen at the 56,500 strike showing fresh accumulation. Put additions were observed at the 56,000 strike, while the largest put open interest stayed stable at the 54,000 strike, highlighting a key base. Some short covering was visible with notable call unwinding at the 60,000 level while long unwinding was observed at 57,200 and 57,500 strike. The PCR at 0.90 vs 1.02, indicating balanced sentiment with a mild positive bias.

Ban Stocks: SAIL

Participants Wise Open Interest Dashboard for 24th April 2026

Index Futures	Client				DII				FII				Pro			
	Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change	
Long	205111	208638	3527		88591	85098	-3493		70406	68000	-2406		51253	54714	3461	
Short	80972	81896	924	BULLISH	29638	29980	342	BEARISH	253720	258914	5194	BEARISH	51031	45660	-5371	BULLISH
Net	124139	126742	2603		58953	55118	-3835		-183314	-190914	-7600		222	9054	8832	
Index Call Option	Client				DII				FII				Pro			
	Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change	
Long	2261880	2772856	510976		4548	3892	-656		469533	495010	25477		907574	1050361	142787	
Short	2147337	2586746	439409	BULLISH	520	825	305	BEARISH	678084	741870	63786	BEARISH	817593	992678	175085	BEARISH
Net	114543	186110	71567		4028	3067	-961		-208551	-246860	-38309		89981	57683	-32298	
Index Put Option	Client				DII				FII				Pro			
	Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change	
Long	1895174	2010009	114835		54622	53422	-1200		819012	856649	37637		927862	1073598	145736	
Short	2414186	2671957	257771	BULLISH	489	479	-10	BULLISH	473066	481179	8113	BEARISH	808931	840062	31131	BEARISH
Net	-519012	-661948	-142936		54133	52943	-1190		345946	375470	29524		118931	233536	114605	
Stock Futures	Client				DII				FII				Pro			
	Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change	
Long	2752976	2803205	50229		417836	433772	15936		4138764	4095741	-43023	BEARISH	904743	840039	-64704	
Short	284771	286142	1371	BULLISH	4060216	4064601	4385	BULLISH	3169231	3197895	28664		700101	624119	-75982	BULLISH
Net	2468205	2517063	48858		-3642380	-3630829	11551		969533	897846	-71687		204642	215920	11278	
Stock Call Option	Client				DII				FII				Pro			
	Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change	
Long	1869517	1983559	114042		2639	1951	-688		247963	245952	-2011	BULLISH	1378397	1403306	24909	
Short	1136003	1163148	27145	BULLISH	390498	406385	15887	BEARISH	385025	376872	-8153		1586990	1688363	101373	BEARISH
Net	733514	820411	86897		-387859	-404434	-16575		-137062	-130920	6142		-208593	-285057	-76464	
Stock Put Option	Client				DII				FII				Pro			
	Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change	
Long	928214	896480	-31734		27275	27887	612		334633	338036	3403		1182168	1239778	57610	
Short	1055432	1079789	24357	BULLISH	4439	4770	331	BEARISH	254363	245816	-8547	BEARISH	1158056	1171806	13750	BEARISH
Net	-127218	-183309	-56091		22836	23117	281		80270	92220	11950		24112	67972	43860	

Trending stocks. Uptrend & Downtrend.

Symbol	Price	OI	OI Change(%)	Buildup
DRREDDY	1,323	-20,73,750	-15.25%	SC
TORNTPOWER	1,744	-1,80,200	-6.15%	SC
CIPLA	1,308	-6,70,125	-5.32%	SC
OFSS	8,771	-2,38,800	-15.70%	SC
JIOFIN	249	10,15,200	0.82%	LB

Symbol	Price	OI	OI Change(%)	Buildup
UNIONBANK	179	-2,32,79,925	-22.18%	LU
HAVELLS	1,237	-12,49,000	-12.84%	LU
DIXON	10,780	-2,30,150	-9.47%	LU
APLAPOLLO	2,026	-2,69,150	-6.42%	LU
FORCEMOT	20,667	-31,550	-26.47%	LU

Future INDEX & Stock Open Interest and Build – Ups.

Participant	Long	Short	NOI	Change	Ratio
CLIENT	2,08,638	81,896	1,26,742	2,603	0.72
DII	85,098	29,980	55,118	-3,835	0.74
FII	68,000	2,58,914	-1,90,914	-7,600	0.21
PRO	54,714	45,660	9,054	8,832	0.55

Participant wise Future Stock OI

Participant	Long	Short	NOI	Change	Ratio
CLIENT	28,03,205	2,86,142	25,17,063	48,858	0.91
DII	4,33,772	40,64,601	-36,30,829	11,551	0.10
FII	40,95,741	31,97,895	8,97,846	-71,687	0.56
PRO	8,40,039	6,24,119	2,15,920	11,278	0.57

Long Built-Up (May Expiry)

STOCK	Price	Pr (%)	OI	OI (%)
GLENMARK	2,349	4.45	51,19,500	1,446.09
MARICO	782	0.56	78,22,800	777.39
VMM	127	1.61	93,55,650	598.91
PAGEIND	38,195	0.58	1,25,400	474.18
TIINDIA	3102.8	2.02	824600	445.37

Short Built-Up (May Expiry)

STOCK	Price	Pr (%)	OI	OI (%)
ALKEM	5,533	-1.62	4,20,750	774.29
DALBHARAT	1,967	-1.59	10,18,550	675.74
PIDILITIND	1,407	-1.36	27,17,000	589.59
APLAPOLLO	2,037	-4.38	20,00,950	587.97
UNOMINDA	1137.3	-1.58	1963500	534.10

Short Covering (Apr Expiry)

STOCK	Price	Pr (%)	OI	OI (%)
GLENMARK	2,337	4.36	52,18,125	-47.19
HYUNDAI	1,847	0.29	34,28,425	-43.88
MANKIND	2,292	2.83	15,94,350	-43.77
RVNL	307	0.17	2,81,48,450	-42.79
DRREDDY	1323.8	9.32	8009375	-39.53

Long Un-winding (Apr Expiry)

STOCK	Price	Pr (%)	OI	OI (%)
TATAELXI	4,226	-1.98	11,22,200	-43.42
DMART	4,529	-1.38	19,95,450	-42.81
NHPC	81	-1.73	4,47,04,000	-42.71
APLAPOLLO	2,026	-4.38	23,15,950	-42.20
UNOMINDA	1,131	-1.64	23,99,100	-42.14

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