

# 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	23,923	-0.99%	56.46 L	1.23 Cr	-14.64%
26-May-26	24,027	-0.95%	40.66 L	76.72 L	59.78%
30-Jun-26	24151.50	-1.06%	4.70 L	11.40 L	5.83%

Lot size = 65

### NIFTY OI

Total CE OI : 20.53 Cr	Total CE OI Chg : 4.45 Cr
Total PE OI : 13.81 Cr	Total PE OI Chg : 42.12 L
Diff PE-CE OI : -6.72 Cr	Diff PE-CE OI Chg : -4.03 Cr
Trend OI : Bearish	Trend OI Chg : Bearish
Max CE OI Strike : 25000	Max PE OI Strike : 23000
Max CE OI Chg Strike : 24000	Max PE OI Chg Strike : 23900

### SYMBOL: BANK NIFTY

Expiry Date	Price	Price Chg	Volume	OI	OI Chg
28-Apr-26	56,207	-0.24%	8.19 L	12.42 L	-19.81%
26-May-26	56,453	-0.29%	4.79 L	10.56 L	36.62%
30-Jun-26	56666.00	-0.25%	44.73 K	1.33 L	6.58%

Lot size = 30

### BANK NIFTY OI

Total CE OI : 1.78 Cr	Total CE OI Chg : 8.10 L
Total PE OI : 1.61 Cr	Total PE OI Chg : 8.17 L
Diff PE-CE OI : -17.27 L	Diff PE-CE OI Chg : 7.83 K
Trend OI : Bearish	Trend OI Chg : Bullish
Max CE OI Strike : 60000	Max PE OI Strike : 54000
Max CE OI Chg Strike : 56000	Max PE OI Chg Strike : 52000

## Key Market Indicators

	23-Apr	24-Apr	% Chg
India Vix	18.59	19.71	<b>6.02</b>
Nifty	24,173.05	23,897.95	<b>-1.14</b>
Nifty PCR	0.83	0.68	<b>LU</b>
Bank Nifty	56,305.00	56,089.75	<b>-0.38</b>
Bank PCR	0.90	0.91	<b>LU</b>
NIFTY 50 - Adv/Dec	16/34	12/38	-
F&O - Adv/Dec	61/152	49/164	-

## FII Statistics

	24-Apr		
(INR Cr.)	BUY	SELL	NET
IDX Fut	8509	10613	<b>-2103.78</b>
IDX Opt	2113	2612	<b>-499.79</b>
STK Fut	167438	168482	<b>-1044.43</b>
STK Opt	37501	41329	<b>-3828.09</b>
Total	215560	223036	<b>-7476.09</b>

### Pivot levels- Nifty futures

Support	23,758
Pivot	23,998
Resistance	24,162

### Moving Averages - Nifty 50

10 DEMA	24,083
20 DEMA	23,936
50 DSMA	24,283
200 DSMA	25,125

**Nifty & Bank Nifty Week-on-Week Analysis**

Nifty's options data continues to reflect a consolidation phase, though with a subtle shift in tone from the prior week. Maximum Pain has moved lower to 24,000 this week from 24,250 last week, indicating a mild downward drift in the near-term equilibrium zone. The highest call open interest remained anchored at the 25,000 strike for the second consecutive week, reaffirming it as a firm overhead resistance, however fresh call additions have pulled back sharply to 24,000 this week from 26,500 last week, suggesting that resistance perception has compressed closer to current levels. On the put side, additions shifted marginally lower to 23,900 from 24,000 last week, while the highest put open interest stayed steady at 23,000, maintaining a consistent base of support. The PCR has moderated further to 0.68 this week from 1.03 last week, a meaningful decline that signals a shift toward a more cautious undertone, with call writing now overtaking put writing compared to the sustained bullish sentiment seen previously.

Bank Nifty's derivatives structure tells a similar story. Maximum Pain edged higher to 56,000 from 55,800 last week. The highest call open interest held firm at 60,000 for the second straight week, reinforcing a strong and persistent resistance ceiling, while call additions compressed lower to 56,000 from 59,500 last week, consistent with a consolidation bias. Put additions moved down sharply to 52,000 from 56,500 last week, while the largest put open interest stayed stable at 54,000, continuing to serve as a key support base. Long unwinding at the 57,000 strike this week mirrors last week's call unwinding at 58,500, pointing to continued profit-taking at higher levels. The PCR eased modestly to 0.91 from 0.95 last week.

Ban Stocks: SAIL

**Participants Wise Open Interest Dashboard for 27<sup>th</sup> April 2026**

Index Futures	Client				DII				FII				Pro			
	Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change	
Long	208638	223706	15068		85098	82381	-2717		68000	64025	-3975		54714	60769	6055	
Short	81896	85849	3953	BULLISH	29980	29436	-544	BEARISH	258914	268104	9190	BEARISH	45660	47492	1832	BULLISH
Net	126742	137857	11115		55118	52945	-2173		-190914	-204079	-13165		9054	13277	4223	
Index Call Option	Client				DII				FII				Pro			
	Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change	
Long	2772856	3167562	394706		3892	3287	-605		495010	658740	163730		1050361	1387604	337243	
Short	2586746	3002126	415380	BEARISH	825	840	15	BEARISH	741870	885490	143620	BULLISH	992678	1328737	336059	BULLISH
Net	186110	165436	-20674		3067	2447	-620		-246860	-226750	20110		57683	58867	1184	
Index Put Option	Client				DII				FII				Pro			
	Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change	
Long	2010009	2037739	27730		53422	51709	-1713		856649	906190	49541		1073598	1223176	149578	
Short	2671957	2771850	99893	BULLISH	479	464	-15	BULLISH	481179	522378	41199	BEARISH	840062	924122	84060	BEARISH
Net	-661948	-734111	-72163		52943	51245	-1698		375470	383812	8342		233536	299054	65518	
Stock Futures	Client				DII				FII				Pro			
	Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change	
Long	2803205	2868654	65449		433772	448251	14479		4095741	4106561	10820	BEARISH	840039	848199	8160	
Short	286142	274913	-11229	BULLISH	4064601	4132496	67895	BEARISH	3197895	3238021	40126		624119	626235	2116	BULLISH
Net	2517063	2593741	76678		-3630829	-3684245	-53416		897846	868540	-29306		215920	221964	6044	
Stock Call Option	Client				DII				FII				Pro			
	Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change	
Long	1983559	2085043	101484		1951	2160	209		245952	226960	-18992	BEARISH	1403306	1411239	7933	
Short	1163148	1172249	9101	BULLISH	406385	408464	2079	BEARISH	376872	383613	6741		1688363	1761076	72713	BEARISH
Net	820411	912794	92383		-404434	-406304	-1870		-130920	-156653	-25733		-285057	-349837	-64780	
Stock Put Option	Client				DII				FII				Pro			
	Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change	
Long	896480	857654	-38826		27887	28688	801		338036	302938	-35098		1239778	1269200	29422	
Short	1079789	1050524	-29265	BULLISH	4770	4942	172	BEARISH	245816	248037	2221	BULLISH	1171806	1154977	-16829	BEARISH
Net	-183309	-192870	-9561		23117	23746	629		92220	54901	-37319		67972	114223	46251	

## Trending stocks. Uptrend &amp; Downtrend.

Symbol	Price	OI	OI Change(%)	Buildup
PNBHOUSING	1,033	-33,74,150	-31.97%	SC
RBLBANK	321	-72,86,625	-14.95%	SC
NMDC	89	-2,68,78,500	-10.32%	SC
ADANIENSOL	1,416	-39,78,450	-24.35%	SC
TRENT	4,309	-25,54,500	-42.24%	SC

Symbol	Price	OI	OI Change(%)	Buildup
PERSISTENT	4,758	-15,34,800	-33.98%	LU
INFY	1,158	-1,73,35,200	-27.65%	LU
ICICIPRULI	513	-45,51,000	-21.86%	LU
NAM-INDIA	990	-4,97,500	-21.12%	LU
TCS	2,401	-88,99,800	-30.09%	LU

## Future INDEX &amp; Stock Open Interest and Build – Ups.

Participant	Long	Short	NOI	Change	Ratio
CLIENT	2,23,706	85,849	1,37,857	11,115	0.72
DII	82,381	29,436	52,945	-2,173	0.74
FII	64,025	2,68,104	-2,04,079	-13,165	0.19
PRO	60,769	47,492	13,277	4,223	0.56

## Participant wise Future Stock OI

Participant	Long	Short	NOI	Change	Ratio
CLIENT	28,68,654	2,74,913	25,93,741	76,678	0.91
DII	4,48,251	41,32,496	-36,84,245	-53,416	0.10
FII	41,06,561	32,38,021	8,68,540	-29,306	0.56
PRO	8,48,199	6,26,235	2,21,964	6,044	0.58

## Long Built-Up (May Expiry)

STOCK	Price	Pr (%)	OI	OI (%)
SAIL	179	1.22	9,59,78,700	155.97
HDFCAMC	2,748	0.77	34,13,700	111.82
NYKAA	264	0.34	3,13,90,625	104.29
POLYCAB	8,054	0.54	10,69,500	101.74
DELHIVERY	453	0.07	20478175	93.51

## Short Built-Up (May Expiry)

STOCK	Price	Pr (%)	OI	OI (%)
MIDCPNIFTY	13,750	-0.83	14,74,680	151.21
PATANJALI	466	-0.94	1,78,78,500	144.55
MFSL	1,595	-0.58	59,18,400	139.07
TCS	2,378	-4.96	2,33,78,600	123.55
INDIANB	916.25	-0.42	5966000	121.87

## Short Covering (Apr Expiry)

STOCK	Price	Pr (%)	OI	OI (%)
DALBHARAT	1,959	0.15	6,26,925	-56.22
JSWSTEEL	1,257	0.19	1,01,08,800	-56.21
OFSS	8,908	1.42	4,53,225	-56.05
COLPAL	2,164	0.73	16,37,325	-53.84
VOLTAS	1463.1	1.36	3218625	-52.66

## Long Un-winding (Apr Expiry)

STOCK	Price	Pr (%)	OI	OI (%)
SWIGGY	288	-1.62	1,28,62,200	-58.32
TIINDIA	2,967	-4.27	7,61,400	-55.52
BHEL	338	-0.07	3,27,39,000	-54.22
RVNL	304	-1.10	1,30,09,775	-53.78
MANKIND	2,268	-1.04	7,52,625	-52.79

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