

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	24,381	-0.83%	32.92 L	1.62 Cr	-1.06%
26-May-26	24,510	-0.83%	12.75 L	31.38 L	21.47%
30-Jun-26	24653.60	-0.75%	2.49 L	10.07 L	7.41%

Lot size = 65

NIFTY OI

Total CE OI : 13.00 Cr	Total CE OI Chg : 3.95 Cr
Total PE OI : 12.51 Cr	Total PE OI Chg : 1.94 Cr
Diff PE-CE OI : -49.41 L	Diff PE-CE OI Chg : -2.01 Cr
Trend OI : Bearish	Trend OI Chg : Bearish
Max CE OI Strike : 26000	Max PE OI Strike : 24000
Max CE OI Chg Strike : 24400	Max PE OI Chg Strike : 24400

SYMBOL: BANK NIFTY

Expiry Date	Price	Price Chg	Volume	OI	OI Chg
28-Apr-26	57,147	-0.40%	6.74 L	16.90 L	-4.93%
26-May-26	57,469	-0.35%	1.81 L	5.80 L	7.40%
30-Jun-26	57690.40	-0.39%	41.88 K	1.05 L	16.57%

Lot size = 30

BANK NIFTY OI

Total CE OI : 1.61 Cr	Total CE OI Chg : 8.83 L
Total PE OI : 1.64 Cr	Total PE OI Chg : -6.51 L
Diff PE-CE OI : 2.90 L	Diff PE-CE OI Chg : -15.34 L
Trend OI : Bullish	Trend OI Chg : Bearish
Max CE OI Strike : 60000	Max PE OI Strike : 55000
Max CE OI Chg Strike : 57500	Max PE OI Chg Strike : 53500

Key Market Indicators

	21-Apr	22-Apr	% Chg
India Vix	17.53	18.30	4.39
Nifty	24,576.60	24,378.10	-0.81
Nifty PCR	0.95	0.95	LU
Bank Nifty	57,371.45	57,124.45	-0.43
Bank PCR	1.12	1.00	LU
NIFTY 50 - Adv/Dec	35/15	18/32	-
F&O - Adv/Dec	147/65	117/95	-

FII Statistics

	22-Apr		
(INR Cr.)	BUY	SELL	NET
IDX Fut	1979	3499	-1520.32
IDX Opt	475	798	-323.83
STK Fut	35708	39377	-3669.03
STK Opt	34949	35782	-833.12
Total	73110	79456	-6346.30

Pivot levels- Nifty futures

Support	24,305
Pivot	24,401
Resistance	24,477

Moving Averages - Nifty 50

10 DEMA	24,114
20 DEMA	23,916
50 DSMA	24,348
200 DSMA	25,140

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 24,400 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 24,400 strike, indicating fresh call buying interest. On the downside, put additions were observed at the 24,400 strike, reflecting new positions that could provide support near current levels, and the highest put open interest stood at the 24,000 strike, pointing to a solid defensive base. The Put-Call Ratio (PCR) has moved lower from 1.17 to 0.95, 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 higher to the 56,500 level from 56,400, indicating a slightly higher equilibrium point for the near term. 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 57,500 strike showing fresh accumulation. Put additions were observed at the 53,500 strike, while the largest put open interest stayed stable at the 55,000 strike, highlighting a key base. Some short covering was visible with notable call unwinding at the 62,000 level, which helps ease overhead pressure. The PCR came down at 1.00 from 1.02, indicating balanced sentiment with a mild positive bias.

Ban Stocks: SAIL

Participants Wise Open Interest Dashboard for 23rd April 2026

Index Futures	Client				DII				FII				Pro			
	Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change	
Long	192664	205111	12447		88809	88591	-218		72108	70406	-1702		55906	51253	-4653	
Short	86488	80972	-5516	BULLISH	29488	29638	150	BEARISH	246056	253720	7664	BEARISH	47455	51031	3576	BEARISH
Net	106176	124139	17963		59321	58953	-368		-173948	-183314	-9366		8451	222	-8229	
Index Call Option	Client				DII				FII				Pro			
	Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change	
Long	1663740	2261880	598140		4537	4548	11		436467	469533	33066		773224	907574	134350	
Short	1660920	2147337	486417	BULLISH	509	520	11	BULLISH	567780	678084	110304	BEARISH	648760	817593	168833	BEARISH
Net	2820	114543	111723		4028	4028	0		-131313	-208551	-77238		124464	89981	-34483	
Index Put Option	Client				DII				FII				Pro			
	Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change	
Long	1741028	1895174	154146		57172	54622	-2550		735411	819012	83601		801458	927862	126404	
Short	2121722	2414186	292464	BULLISH	489	489	0	BULLISH	435080	473066	37986	BEARISH	777778	808931	31153	BEARISH
Net	-380694	-519012	-138318		56683	54133	-2550		300331	345946	45615		23680	118931	95251	
Stock Futures	Client				DII				FII				Pro			
	Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change	
Long	2665653	2752976	87323		417489	417836	347		4153809	4138764	-15045	BEARISH	854286	904743	50457	
Short	280637	284771	4134	BULLISH	4057898	4060216	2318	BEARISH	3115078	3169231	54153		637624	700101	62477	BEARISH
Net	2385016	2468205	83189		-3640409	-3642380	-1971		1038731	969533	-69198		216662	204642	-12020	
Stock Call Option	Client				DII				FII				Pro			
	Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change	
Long	1666103	1869517	203414		1686	2639	953		242173	247963	5790	BEARISH	1335272	1378397	43125	
Short	1096481	1136003	39522	BULLISH	365421	390498	25077	BEARISH	348223	385025	36802		1435109	1586990	151881	BEARISH
Net	569622	733514	163892		-363735	-387859	-24124		-106050	-137062	-31012		-99837	-208593	-108756	
Stock Put Option	Client				DII				FII				Pro			
	Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change	
Long	923191	928214	5023		27401	27275	-126		305172	334633	29461		1117828	1182168	64340	
Short	1012453	1055432	42979	BULLISH	4869	4439	-430	BEARISH	239877	254363	14486	BEARISH	1116393	1158056	41663	BEARISH
Net	-89262	-127218	-37956		22532	22836	304		65295	80270	14975		1435	24112	22677	

Trending stocks. Uptrend & Downtrend.

Symbol	Price	OI	OI Change(%)	Buildup
IREDA	141	62,100	0.15%	LB
ADANIENSOL	1,365	-1,36,350	-0.71%	SC
EXIDEIND	354	-43,48,800	-16.80%	SC
KAYNES	4,464	-97,100	-3.45%	SC
TIINDIA	3,019	-1,15,000	-4.50%	SC

Symbol	Price	OI	OI Change(%)	Buildup
TATAELXI	4,307	5,84,200	41.37%	SB
HCLTECH	1,265	24,70,300	6.47%	SB
M&M	3,148	7,98,400	5.09%	SB
TVSMOTOR	3,669	-2,275	-0.03%	LU
MPHASIS	2,351	-8,250	-0.19%	LU

Future INDEX & Stock Open Interest and Build – Ups.

Participant	Long	Short	NOI	Change	Ratio
CLIENT	2,05,111	80,972	1,24,139	17,963	0.72
DII	88,591	29,638	58,953	-368	0.75
FII	70,406	2,53,720	-1,83,314	-9,366	0.22
PRO	51,253	51,031	222	-8,229	0.50

Participant wise Future Stock OI

Participant	Long	Short	NOI	Change	Ratio
CLIENT	27,52,976	2,84,771	24,68,205	83,189	0.91
DII	4,17,836	40,60,216	-36,42,380	-1,971	0.09
FII	41,38,764	31,69,231	9,69,533	-69,198	0.57
PRO	9,04,743	7,00,101	2,04,642	-12,020	0.56

Long Built-Up (Apr Expiry)

STOCK	Price	Pr (%)	OI	OI (%)
HAVELLS	1,344	1.17	88,52,500	8.87
UNIONBANK	193	1.07	10,32,66,225	6.76
NIFTYNXT50	71,349	0.78	18,725	4.90
OFSS	8,161	2.71	14,69,175	3.39
GODFRYPHLP	2171.2	2.56	1065900	3.36

Short Built-Up (Apr Expiry)

STOCK	Price	Pr (%)	OI	OI (%)
TATAELXI	4,312	-7.49	19,83,300	42.88
CDSL	1,319	-2.91	87,26,225	7.54
SENSEX	78,621	-0.93	48,740	1.58
DRREDDY	1,211	-0.49	1,32,45,000	1.51
KFINTECH	989.05	-0.76	3022500	1.51

Short Covering (Apr Expiry)

STOCK	Price	Pr (%)	OI	OI (%)
JSWENERGY	560	2.48	2,00,11,000	-20.40
AMBUJACEM	461	1.11	3,93,73,950	-19.06
NESTLEIND	1,394	0.88	1,41,64,500	-16.66
GRASIM	2,784	0.02	92,10,250	-15.21
ADANIGREEN	1198.25	3.97	15603000	-14.36

Long Un-winding (Apr Expiry)

STOCK	Price	Pr (%)	OI	OI (%)
APOLLOHOSP	7,646	-1.16	18,18,000	-15.59
IDEA	10	-0.10	4,64,68,04,175	-15.07
360ONE	1,047	-4.88	46,32,000	-11.70
HDFCLIFE	605	-1.78	3,12,70,800	-11.07
FINNIFTY	26,645	-0.83	21,360	-10.55

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