

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	24,120	0.82%	64.73 L	82.90 L	-32.75%
26-May-26	24,210	0.76%	60.15 L	1.21 Cr	57.58%
30-Jun-26	24328.80	0.73%	4.32 L	11.57 L	1.46%

Lot size = 65

NIFTY OI	
Total CE OI : 17.02 Cr	Total CE OI Chg : -2.99 Cr
Total PE OI : 16.62 Cr	Total PE OI Chg : 3.05 Cr
Diff PE-CE OI : -39.17 L	Diff PE-CE OI Chg : 6.04 Cr
Trend OI : Bearish	Trend OI Chg : Bullish
Max CE OI Strike : 25000	Max PE OI Strike : 24000
Max CE OI Chg Strike : 24100	Max PE OI Chg Strike : 24000

SYMBOL: BANK NIFTY					
Expiry Date	Price	Price Chg	Volume	OI	OI Chg
28-Apr-26	56,349	0.25%	7.46 L	8.58 L	-30.91%
26-May-26	56,608	0.27%	6.66 L	14.43 L	36.57%
30-Jun-26	56850.20	0.33%	38.37 K	1.43 L	7.48%

Lot size = 30

BANK NIFTY OI	
Total CE OI : 1.81 Cr	Total CE OI Chg : 8.38 L
Total PE OI : 1.61 Cr	Total PE OI Chg : 4.58 L
Diff PE-CE OI : -20.02 L	Diff PE-CE OI Chg : -3.80 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 : 55200

Key Market Indicators

	24-Apr	27-Apr	% Chg
India Vix	19.71	18.37	-6.80
Nifty	23,897.95	24,092.70	0.81
Nifty PCR	0.68	0.97	SC
Bank Nifty	56,089.75	56,264.30	0.31
Bank PCR	0.91	0.89	SC
NIFTY 50 - Adv/Dec	12/38	39/11	-
F&O - Adv/Dec	49/164	173/40	-

FII Statistics

27-Mar			
(INR Cr.)	BUY	SELL	NET
IDX Fut	12135	12456	-320.90
IDX Opt	2666	2604	61.84
STK Fut	121677	120184	1493.11
STK Opt	36236	37308	-1072.51
Total	172714	172552	161.54

Pivot levels- Nifty futures

Support	24,020
Pivot	24,080
Resistance	24,180

Moving Averages - Nifty 50

10 DEMA	24,085
20 DEMA	23,951
50 DSMA	24,248
200 DSMA	25,119

Nifty and Bank Nifty Options Outlook

Nifty's options data continues to indicate a consolidation phase with a positive undertone. Maximum Pain inched upward to the 24,100 strike, marking it as the near-term equilibrium zone for the ongoing expiry. The highest call open interest is concentrated at the 25,000 strike, suggesting strong overhead resistance at this level. Fresh call additions were seen at the 24,100 strike, indicating immediate resistance near the current levels. On the downside, put additions were observed at the 24,000 strike, while the highest put open interest also stood at the 24,000 strike, pointing to a solid support base. The Put-Call Ratio (PCR) moved up to 0.98 from 0.67.

Bank Nifty derivatives positioning reflects a stable-to-positive structure. Maximum Pain edged lower to the 56,100 level from 56,200. The highest call open interest remained stable at the 60,000 strike, implying continued heavy resistance overhead. Fresh call additions were seen at the 56,500 strike, acting as resistance around spot levels. Put additions were observed at the 55,200 strike, while the largest put open interest stayed stable at the 54,000 strike, highlighting a key support zone. Some short covering was visible at the 56,000 strike. The PCR stood at 0.89, marginally lower from 0.90 earlier.

Ban Stocks: SAIL

Participants Wise Open Interest Dashboard for 28th April 2026

Index Futures	Client				DII				FII				Pro			
	Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change	
Long	223706	217515	-6191		82381	81382	-999		64025	65665	1640		60769	73293	12524	
Short	85849	87270	1421	BEARISH	29436	29540	104	BEARISH	268104	271646	3542	BEARISH	47492	49399	1907	BULLISH
Net	137857	130245	-7612		52945	51842	-1103		-204079	-205981	-1902		13277	23894	10617	
Index Call Option	Client				DII				FII				Pro			
	Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change	
Long	3167562	3009809	-157753		3287	4517	1230		658740	620796	-37944		1387604	1322701	-64903	
Short	3002126	2890247	-111879	BEARISH	840	1120	280	BULLISH	885490	825375	-60115	BULLISH	1328737	1241081	-87656	BULLISH
Net	165436	119562	-45874		2447	3397	950		-226750	-204579	22171		58867	81620	22753	
Index Put Option	Client				DII				FII				Pro			
	Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change	
Long	2037739	2537363	499624		51709	55009	3300		906190	944737	38547		1223176	1355162	131986	
Short	2771850	3123341	351491	BEARISH	464	464	0	BEARISH	522378	616983	94605	BULLISH	924122	1151482	227360	BULLISH
Net	-734111	-585978	148133		51245	54545	3300		383812	327754	-56058		299054	203680	-95374	
Stock Futures	Client				DII				FII				Pro			
	Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change	
Long	2868654	2867625	-1029		448251	472323	24072		4106561	4157509	50948	BULLISH	848199	855321	7122	
Short	274913	277230	2317	BEARISH	4132496	4162797	30301	BEARISH	3238021	3257251	19230		626235	655500	29265	BEARISH
Net	2593741	2590395	-3346		-3684245	-3690474	-6229		868540	900258	31718		221964	199821	-22143	
Stock Call Option	Client				DII				FII				Pro			
	Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change	
Long	2085043	1858618	-226425		2160	1944	-216		226960	208156	-18804	BEARISH	1411239	1446275	35036	
Short	1172249	1115667	-56582	BEARISH	408464	399854	-8610	BULLISH	383613	380905	-2708		1761076	1618567	-142509	BULLISH
Net	912794	742951	-169843		-406304	-397910	8394		-156653	-172749	-16096		-349837	-172292	177545	
Stock Put Option	Client				DII				FII				Pro			
	Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change	
Long	857654	875814	18160		28688	35540	6852		302938	295725	-7213		1269200	1243875	-25325	
Short	1050524	1024472	-26052	BEARISH	4942	4252	-690	BEARISH	248037	240857	-7180	BULLISH	1154977	1181373	26396	BULLISH
Net	-192870	-148658	44212		23746	31288	7542		54901	54868	-33		114223	62502	-51721	

Trending stocks. Uptrend & Downtrend.

Symbol	Price	OI	OI Change(%)	Buildup
HINDZINC	627	-1,80,50,375	-56.81%	SC
VBL	520	-1,15,24,500	-34.15%	SC
SUZLON	57	-9,12,87,875	-59.69%	SC
INDUSINDBK	903	-86,80,700	-39.42%	SC
LODHA	881	-27,12,150	-21.21%	SC

Symbol	Price	OI	OI Change(%)	Buildup
FORCEMOT	19,945	-36,725	-60.28%	LU
ASTRAL	1,547	-32,88,225	-56.68%	LU
POLICYBZR	1,665	-14,82,250	-35.10%	LU
TATACONSUM	1,161	-17,44,050	-19.10%	LU
BEL	437	-1,80,78,975	-28.98%	LU

Future INDEX & Stock Open Interest and Build – Ups.

Participant	Long	Short	NOI	Change	Ratio
CLIENT	2,17,515	87,270	1,30,245	-7,612	0.71
DII	81,382	29,540	51,842	-1,103	0.73
FII	65,665	2,71,646	-2,05,981	-1,902	0.19
PRO	73,293	49,399	23,894	10,617	0.60

Participant wise Future Stock OI

Participant	Long	Short	NOI	Change	Ratio
CLIENT	28,67,625	2,77,230	25,90,395	-3,346	0.91
DII	4,72,323	41,62,797	-36,90,474	-6,229	0.10
FII	41,57,509	32,57,251	9,00,258	31,718	0.56
PRO	8,55,321	6,55,500	1,99,821	-22,143	0.57

Long Built-Up (May Expiry)

STOCK	Price	Pr (%)	OI	OI (%)
SONACOMS	593	4.25	1,26,54,250	102.91
PATANJALI	468	0.45	3,21,78,600	79.98
SUNPHARMA	1,746	7.37	2,00,24,900	78.54
VMM	127	2.05	2,35,80,700	71.02
NIFTY	24209.7	0.76	12089805	57.58

Short Built-Up (May Expiry)

STOCK	Price	Pr (%)	OI	OI (%)
RBLBANK	315	-2.49	4,87,87,050	75.83
GODREJCP	1,092	-0.15	1,07,38,500	50.84
ICICIGI	1,783	-0.01	43,75,150	48.57
ETERNAL	257	-0.62	14,29,27,075	48.29
TATACONSUM	1166.3	-0.72	5636950	41.74

Short Covering (Apr Expiry)

STOCK	Price	Pr (%)	OI	OI (%)
PATANJALI	466	0.36	30,33,000	-83.00
MARICO	787	0.65	16,21,200	-76.56
ALKEM	5,361	2.14	1,39,500	-76.27
DELHIVERY	462	2.54	29,46,500	-75.73
TORNTPHARM	4223.4	2.28	241000	-75.62

Long Un-winding (Apr Expiry)

STOCK	Price	Pr (%)	OI	OI (%)
BRITANNIA	5,703	-0.38	2,57,125	-75.66
CGPOWER	822	-0.25	14,75,600	-75.46
UNITDSPR	1,389	-0.19	11,88,400	-68.13
ASIANPAINT	2,485	-0.10	16,66,750	-65.60
COLPAL	2,151	-0.59	5,85,675	-64.23

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