

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
26-May-26	24,069	-0.58%	61.21 L	1.45 Cr	19.58%
30-Jun-26	24,202	-0.52%	3.44 L	12.26 L	6.00%
-	-	-	-	-	-

Lot size = 65

NIFTY OI	
Total CE OI : 7.29 Cr	Total CE OI Chg : 3.31 Cr
Total PE OI : 5.75 Cr	Total PE OI Chg : 2.46 Cr
Diff PE-CE OI : -1.54 Cr	Diff PE-CE OI Chg : -0.85 Cr
Trend OI : Bearish	Trend OI Chg : Bearish
Max CE OI Strike : 25000	Max PE OI Strike : 23000
Max CE OI Chg Strike : 25000	Max PE OI Chg Strike : 23000

SYMBOL: BANK NIFTY					
Expiry Date	Price	Price Chg	Volume	OI	OI Chg
26-May-26	55,745	-1.52%	10.55 L	19.13 L	32.56%
30-Jun-26	55,970	-1.55%	78.96 K	1.76 L	22.80%
-	-	-	-	-	-

Lot size = 30

BANK NIFTY OI	
Total CE OI : 82.16 L	Total CE OI Chg : 19.97 L
Total PE OI : 78.17 L	Total PE OI Chg : 20.15 L
Diff PE-CE OI : -3.99 L	Diff PE-CE OI Chg : 17.64 K
Trend OI : Bearish	Trend OI Chg : Bullish
Max CE OI Strike : 60000	Max PE OI Strike : 60000
Max CE OI Chg Strike : 56000	Max PE OI Chg Strike : 56000

Key Market Indicators

	27-Apr	28-Apr	% Chg
India Vix	18.37	18.04	-1.80
Nifty	24,092.70	23,995.70	-0.40
Nifty PCR	0.97	0.79	SB
Bank Nifty	56,264.30	55,400.35	-1.54
Bank PCR	0.89	0.95	SB
NIFTY 50 - Adv/Dec	39/11	20/30	-
F&O - Adv/Dec	173/40	107/101	-

FII Statistics

	28-Apr		
(INR Cr.)	BUY	SELL	NET
IDX Fut	6556	9650	-3094.39
IDX Opt	1699	2207	-508.31
STK Fut	39924	42987	-3063.61
STK Opt	14704	15488	-784.01
Total	62882	70333	-7450.32

Pivot levels- Nifty futures

Support	23,914
Pivot	24,046
Resistance	24,128

Moving Averages - Nifty 50

10 DEMA	23,995
20 DEMA	23,955
50 DSMA	24,209
200 DSMA	25,111

Nifty and Bank Nifty Options Outlook

Nifty's options data continues to indicate a consolidation phase with a positive undertone. Maximum Pain remains unchanged at 24,100 strike, marking it as the near-term equilibrium zone for the ongoing expiry. The highest call open interest and highest call addition remains at the 25,000 strike, suggesting strong overhead resistance at this level. On the downside, put additions were observed at the 23,000 strike, reflecting new positions that could provide cushion at this levels. The highest put open interest also stood at the 23,000 strike, pointing to a solid defensive base. The Put-Call Ratio (PCR) has inched downward from 0.98 to 0.79.

Bank Nifty derivatives positioning also reflects a stable-to-positive structure. Maximum Pain has inched higher to the 56,500 level from 56,100, indicating a modest upward shift in the equilibrium zone. The highest call open interest remained stable at the 60,000 strike, implying continued heavy concentration and potential resistance at this level. Call additions were seen at the 56,000 strike, while notable put additions were also observed at the same 56,000 strike. The largest put open interest stayed stable at the 56,000 strike, highlighting it as a key base with significant two-sided activity. The PCR has edged higher from 0.89 to 0.95, indicating a slight improvement in sentiment.

Ban Stocks: SAIL

Participants Wise Open Interest Dashboard for 29th April 2026

Index Futures	Client				DII				FII				Pro			
	Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change	
Long	217515	197800	-19715		81382	74324	-7058		65665	30223	-35442		73293	27492	-45801	
Short	87270	73242	-14028	BEARISH	29540	29166	-374	BEARISH	271646	200901	-70745	BULLISH	49399	26530	-22869	BEARISH
Net	130245	124558	-5687		51842	45158	-6684		-205981	-170678	35303		23894	962	-22932	
Index Call Option	Client				DII				FII				Pro			
	Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change	
Long	3009809	1691540	-1318269		4517	20	-4497		620796	255953	-364843		1322701	578389	-744312	
Short	2890247	1479932	-1410315	BULLISH	1120	0	-1120	BEARISH	825375	457771	-367604	BULLISH	1241081	588199	-652882	BEARISH
Net	119562	211608	92046		3397	20	-3377		-204579	-201818	2761		81620	-9810	-91430	
Index Put Option	Client				DII				FII				Pro			
	Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change	
Long	2537363	1135674	-1401689		55009	49158	-5851		944737	602178	-342559		1355162	677652	-677510	
Short	3123341	1710981	-1412360	BEARISH	464	2	-462	BULLISH	616983	258666	-358317	BEARISH	1151482	495013	-656469	BULLISH
Net	-585978	-575307	10671		54545	49156	-5389		327754	343512	15758		203680	182639	-21041	
Stock Futures	Client				DII				FII				Pro			
	Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change	
Long	2867625	2780043	-87582		472323	258333	-213990		4157509	3963869	-193640	BEARISH	855321	739301	-116020	
Short	277230	213320	-63910	BEARISH	4162797	4053650	-109147	BEARISH	3257251	3168711	-88540		655500	305865	-349635	BULLISH
Net	2590395	2566723	-23672		-3690474	-3795317	-104843		900258	795158	-105100		199821	433436	233615	
Stock Call Option	Client				DII				FII				Pro			
	Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change	
Long	1858618	1031902	-826716		1944	89	-1855		208156	31521	-176635	BULLISH	1446275	469151	-977124	
Short	1115667	613407	-502260	BEARISH	399854	52396	-347458	BULLISH	380905	70199	-310706		1618567	796661	-821906	BEARISH
Net	742951	418495	-324456		-397910	-52307	345603		-172749	-38678	134071		-172292	-327510	-155218	
Stock Put Option	Client				DII				FII				Pro			
	Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change	
Long	875814	407840	-467974		35540	24459	-11081		295725	57760	-237965		1243875	592363	-651512	
Short	1024472	586781	-437691	BULLISH	4252	862	-3390	BULLISH	240857	31990	-208867	BULLISH	1181373	462789	-718584	BEARISH
Net	-148658	-178941	-30283		31288	23597	-7691		54868	25770	-29098		62502	129574	67072	

Trending stocks. Uptrend & Downtrend.

Symbol	Price	OI	OI Change(%)	Buildup
ONGC	302	1,95,84,000	28.75%	LB
FORCEMOT	20,644	28,175	14.55%	LB
CROMPTON	271	81,91,800	21.18%	LB
OIL	502	49,70,000	35.96%	LB
RVNL	306	-4,13,275	-0.90%	SC

Symbol	Price	OI	OI Change(%)	Buildup
LAURUSLABS	1,093	31,62,850	21.22%	SB
AXISBANK	1,297	58,50,625	11.04%	SB
INDIGO	4,483	8,67,600	14.52%	SB
ICICIBANK	1,297	1,39,19,500	15.40%	SB
MARUTI	12,918	2,63,000	10.04%	SB

Future INDEX & Stock Open Interest and Build – Ups.

Participant	Long	Short	NOI	Change	Ratio
CLIENT	1,97,800	73,242	1,24,558	-5,687	0.73
DII	74,324	29,166	45,158	-6,684	0.72
FII	30,223	2,00,901	-1,70,678	35,303	0.13
PRO	27,492	26,530	962	-22,932	0.51

Participant wise Future Stock OI

Participant	Long	Short	NOI	Change	Ratio
CLIENT	27,80,043	2,13,320	25,66,723	-23,672	0.93
DII	2,58,333	40,53,650	-37,95,317	-1,04,843	0.06
FII	39,63,869	31,68,711	7,95,158	-1,05,100	0.56
PRO	7,39,301	3,05,865	4,33,436	2,33,615	0.71

Long Built-Up (May Expiry)

STOCK	Price	Pr (%)	OI	OI (%)
OIL	501	4.51	1,86,32,600	34.91
WAAREENER	3,467	2.50	51,83,675	30.92
UPL	649	0.92	2,79,17,065	27.17
HAL	4,366	0.76	62,37,450	27.07
SOLARINDS	15384	0.21	726600	25.76

Short Built-Up (May Expiry)

STOCK	Price	Pr (%)	OI	OI (%)
FINNIFTY	26,092	-1.13	23,460	99.49
SAMMAANCAP	144	-0.08	10,04,65,200	57.60
TATACONSUM	1,153	-1.14	79,16,700	40.44
BANKNIFTY	55,745	-1.52	19,12,650	32.56
PNB	111.87	-2.35	246248000	31.47

Short Covering (May Expiry)

STOCK	Price	Pr (%)	OI	OI (%)
COALINDIA	469	4.21	5,43,41,550	-3.83
RVNL	305	3.11	4,47,83,150	-1.09
DRREDDY	1,355	2.00	1,37,09,375	-0.64
OBEROIRLTY	1,709	0.32	69,38,050	-0.56
ALKEM	5418	0.71	1087625	-0.01

Long Un-winding (May Expiry)

STOCK	Price	Pr (%)	OI	OI (%)
BANKEX	62,025	-2.36	420	-53.33
VEDL	740	-0.38	1,49,41,950	-13.66
SENSEX	76,995	-0.58	37,500	-8.45
HCLTECH	1,200	-0.89	4,37,35,650	-4.91
-	-	-	-	-

Derivative Analyst**Devashish Shinde****Devashish.shinde@idbicapital.com****Deven Mehta****Deven.mehta@idbicapital.com****IDBI Capital Markets & Securities Ltd.** (A wholly owned subsidiary of IDBI Bank Ltd.)**Research Desk**Regd. Office: 6th Floor, IDBI Tower, WTC Complex, Cuffe Parade, Colaba, Mumbai – 400 005.Phones: (91-22) 4069 1700; Fax: (91-22) 2285 0785; Email: info@idbidirect.in**SEBI Registration:** BSE & NSE (Cash & FO) – INZ000007237, NSDL – IN-DP-NSDL-12-96, Research – INH000002459, CIN – U65990MH1993GOI075578**Compliance Officer:** Mr. Pushkar Vartak; Email: compliance@idbicapital.com; Telephone: (91-22) 4069 1700Disclaimer

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 11. Clients are required to keep contact details, including email id and mobile number/s updated with the RA at all times.
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