

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	24,252	0.76%	56.24 L	1.43 Cr	-0.77%
30-Jun-26	24,380	0.74%	4.28 L	12.98 L	5.86%
28-Jul-26	24528.40	0.00%	1.07 L	53.76 K	0.00%

Lot size = 65

NIFTY OI

Total CE OI : 9.23 Cr	Total CE OI Chg : 1.94 Cr
Total PE OI : 8.61 Cr	Total PE OI Chg : 2.86 Cr
Diff PE-CE OI : -0.62 Cr	Diff PE-CE OI Chg : 0.92 Cr
Trend OI : Bearish	Trend OI Chg : Bullish
Max CE OI Strike : 25000	Max PE OI Strike : 23000
Max CE OI Chg Strike : 24300	Max PE OI Chg Strike : 24200

SYMBOL: BANK NIFTY

Expiry Date	Price	Price Chg	Volume	OI	OI Chg
26-May-26	55,614	-0.24%	10.25 L	19.23 L	0.53%
30-Jun-26	55,853	-0.21%	68.37 K	1.88 L	6.76%
28-Jul-26	56205.80	0.00%	18.93 K	6.93 K	0.00%

Lot size = 30

BANK NIFTY OI

Total CE OI : 1.01 Cr	Total CE OI Chg : 18.24 L
Total PE OI : 92.33 L	Total PE OI Chg : 14.15 L
Diff PE-CE OI : -8.32 L	Diff PE-CE OI Chg : -4.09 L
Trend OI : Bearish	Trend OI Chg : Bearish
Max CE OI Strike : 60000	Max PE OI Strike : 60000
Max CE OI Chg Strike : 60000	Max PE OI Chg Strike : 52000

Key Market Indicators

	28-Apr	29-Apr	% Chg
India Vix	18.04	17.43	-3.38
Nifty	23,995.70	24,177.65	0.76
Nifty PCR	0.79	0.93	SC
Bank Nifty	55,400.35	55,403.60	0.01
Bank PCR	0.95	0.91	SB
NIFTY 50 - Adv/Dec	20/30	35/15	-
F&O - Adv/Dec	107/101	116/93	-

FII Statistics

	29-Apr		
(INR Cr.)	BUY	SELL	NET
IDX Fut	2607	2676	-68.88
IDX Opt	585	788	-203.22
STK Fut	21593	21253	340.77
STK Opt	19909	20216	-307.00
Total	44694	44933	-238.33

Pivot levels- Nifty futures

Support	24,101
Pivot	24,276
Resistance	24,426

Moving Averages - Nifty 50

10 DEMA	24,088
20 DEMA	23,977
50 DSMA	24,173
200 DSMA	25,105

Nifty and Bank Nifty Options Outlook

Nifty's options data continues to indicate a consolidation phase with a positive undertone. Maximum Pain has inched upward to the 24,200 strike from 24,100, marking it as the near-term equilibrium zone for the ongoing expiry. The highest call open interest is at the 25,000 strike, while the highest call additions remain at the 24,300 strike, suggesting strong overhead resistance in this region. On the downside, put additions were observed at the 24,200 strike, reflecting fresh positions that could provide cushion near current levels. The highest put open interest stood at the 23,000 strike, pointing to a solid defensive base. The Put-Call Ratio (PCR) has inched higher from 0.79 to 0.93.

Bank Nifty derivatives positioning also reflects a stable-to-positive structure. Maximum Pain remained stable at the 56,500 level, continuing to act as the near-term 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 60,000 strike, while notable put additions were observed at the 52,000 strike. The largest put open interest stayed stable at the 50,000 strike (Below ATM), highlighting it as a key base. The PCR has edged lower from 0.95 to 0.91.

Ban Stocks: NA

Participants Wise Open Interest Dashboard for 30th April 2026

Index Futures	Client				DII				FII				Pro			
	Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change	
Long	197800	193687	-4113		74324	74581	257		30223	28830	-1393		27492	33914	6422	
Short	73242	76125	2883	BEARISH	29166	29139	-27	BULLISH	200901	199888	-1013	BEARISH	26530	25860	-670	BULLISH
Net	124558	117562	-6996		45158	45442	284		-170678	-171058	-380		962	8054	7092	
Index Call Option	Client				DII				FII				Pro			
	Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change	
Long	1691540	1987715	296175		20	4250	4230		255953	293574	37621		578389	695785	117396	
Short	1479932	1832240	352308	BEARISH	0	320	320	BULLISH	457771	509632	51861	BEARISH	588199	639133	50934	BULLISH
Net	211608	155475	-56133		20	3930	3910		-201818	-216058	-14240		-9810	56652	66462	
Index Put Option	Client				DII				FII				Pro			
	Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change	
Long	1135674	1542101	406427		49158	49874	716		602178	653116	50938		677652	821986	144334	
Short	1710981	2095516	384535	BEARISH	2	302	300	BEARISH	258666	319965	61299	BULLISH	495013	651294	156281	BULLISH
Net	-575307	-553415	21892		49156	49572	416		343512	333151	-10361		182639	170692	-11947	
Stock Futures	Client				DII				FII				Pro			
	Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change	
Long	2780043	2805435	25392		258333	263087	4754		3963869	4033261	69392	BULLISH	739301	769704	30403	
Short	213320	229853	16533	BULLISH	4053650	4105077	51427	BEARISH	3168711	3204357	35646		305865	332200	26335	BULLISH
Net	2566723	2575582	8859		-3795317	-3841990	-46673		795158	828904	33746		433436	437504	4068	
Stock Call Option	Client				DII				FII				Pro			
	Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change	
Long	1031902	1204511	172609		89	169	80		31521	56574	25053	BEARISH	469151	611947	142796	
Short	613407	730797	117390	BULLISH	52396	85421	33025	BEARISH	70199	103340	33141		796661	953643	156982	BEARISH
Net	418495	473714	55219		-52307	-85252	-32945		-38678	-46766	-8088		-327510	-341696	-14186	
Stock Put Option	Client				DII				FII				Pro			
	Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change		Yesterday	Today	Change	
Long	407840	487042	79202		24459	25967	1508		57760	87150	29390		592363	712030	119667	
Short	586781	684602	97821	BULLISH	862	1950	1088	BEARISH	31990	54219	22229	BEARISH	462789	571418	108629	BEARISH
Net	-178941	-197560	-18619		23597	24017	420		25770	32931	7161		129574	140612	11038	

Trending stocks. Uptrend & Downtrend.

Symbol	Price	OI	OI Change(%)	Buildup
VEDL	778	-56,350	-11.29%	SC
GODFRYPHLP	2,267	1,100	3.10%	LB
RBLBANK	346	1,49,225	63.51%	LB
BANDHANBNK	200	6,30,000	51.93%	LB
ITC	319	-19,200	-0.10%	SC

Symbol	Price	OI	OI Change(%)	Buildup
NHPC	82	8,64,000	47.54%	SB
NUVAMA	1,325	27,000	112.50%	SB
JSWENERGY	563	86,000	32.21%	SB
VMM	123	33,950	30.43%	SB
VOLTAS	1,444	35,625	22.78%	SB

Future INDEX & Stock Open Interest and Build – Ups.

Participant	Long	Short	NOI	Change	Ratio
CLIENT	1,93,687	76,125	1,17,562	-6,996	0.72
DII	74,581	29,139	45,442	284	0.72
FII	28,830	1,99,888	-1,71,058	-380	0.13
PRO	33,914	25,860	8,054	7,092	0.57

Participant wise Future Stock OI

Participant	Long	Short	NOI	Change	Ratio
CLIENT	28,05,435	2,29,853	25,75,582	8,859	0.92
DII	2,63,087	41,05,077	-38,41,990	-46,673	0.06
FII	40,33,261	32,04,357	8,28,904	33,746	0.56
PRO	7,69,704	3,32,200	4,37,504	4,068	0.70

Long Built-Up (Apr Expiry)

STOCK	Price	Pr (%)	OI	OI (%)
COCHINSHIP	1,783	4.69	22,94,400	41.35
GODFRYPHLP	2,285	7.52	14,59,425	25.37
KFINTECH	968	1.38	28,32,000	10.22
FORCEMOT	20,880	1.70	2,43,725	9.81
CROMPTON	276.61	2.02	49681800	7.78

Short Built-Up (Apr Expiry)

STOCK	Price	Pr (%)	OI	OI (%)
INDIANB	880	-2.51	1,13,22,000	20.04
NHPC	83	-2.92	9,45,92,000	15.70
BDL	1,383	-1.19	34,34,200	13.47
BPCL	306	-1.34	4,66,31,725	12.94
DRREDDY	1323.8	-2.32	15034375	9.66

Short Covering (Apr Expiry)

STOCK	Price	Pr (%)	OI	OI (%)
VEDL	774	4.62	90,27,500	-39.58
SENSEX	77,430	0.57	30,040	-19.89
BANKEX	62,500	0.77	390	-7.14
VBL	525	0.77	4,63,73,625	-3.84
COALINDIA	482.4	2.78	52278750	-3.80

Long Un-winding (Apr Expiry)

STOCK	Price	Pr (%)	OI	OI (%)
KEI	4,959	-0.25	15,67,300	-3.75
AUROPARMA	1,404	-1.85	1,94,87,600	-3.45
PAYTM	1,109	-2.27	1,35,54,600	-2.74
CAMS	761	-0.03	62,85,000	-2.46
SONACOMS	601	-0.23	1,43,55,775	-2.45

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 - Step 2: If the resolution is unsatisfactory, the client can also lodge grievances through SEBI's SCORES platform at www.scores.sebi.gov.in
 - Step 3: The client may also consider the Online Dispute Resolution (ODR) through the Smart ODR portal at <https://smartodr.in>
 11. Clients are required to keep contact details, including email id and mobile number/s updated with the RA at all times.
 12. The RA shall never ask for the client's login credentials and OTPs for the client's Trading Account Demat Account and Bank Account. Never share such information with anyone including RA.