

Derivative Insights

16th APRIL 2026



Prepared By

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DERIVATIVE INSIGHTS

Nifty 50 Future	24237.7		BNF Future	56418.8	
Basis (SPOT-FUTURE)	6.4		Basis (SPOT-FUTURE)	116.85	
DOWNSIDE 1&2 (SD)	23952.56	23667.42	DOWNSIDE 1&2 (SD)	55755.07	55091.34
UPSIDE 1&2 (SD)	24522.84	24807.98	UPSIDE 1&2 (SD)	57082.53	57746.26

HIGHEST OI (NIFTY) (21-04-2026)

Strike Price	OI	Buildup	Strike Price	OI	Buildup
25000 CE	8453900	LONG BUILDUP	23000 PE	6560775	SHORT BUILDUP
25500 CE	4795895	LONG BUILDUP	24200 PE	4615585	SHORT BUILDUP

HIGHEST OI (BNF) (28-04-2026)

Strike Price	OI	Buildup	Strike Price	OI	Buildup
60000 CE	1394370	LONG BUILDUP	55000 PE	750330	SHORT BUILDUP
58000 CE	783630	SHORT COVERING	54000 PE	662550	LONG LIQUIDATION

DERIVATIVE INSIGHTS

PARTICIPANT POSITION (INDEX)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	215741	78234	2.757637344
DII	95189	29419	3.235630035
FII	73089	273807	0.2669362
PRO	50867	53426	0.952101973

PARTICIPANT POSITION (FUTURE STOCK)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	2601203	241336	10.77834637
DII	402034	4092443	0.098238143
FII	4163870	3121543	1.333914029
PRO	778788	490573	1.587506854

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LONG BUILDUP

Stock	Price	Price Chng	OI Chng
GODFRYPHLP	2095.5	2.57%	32.08%
MOTILALOFS	791.25	4.40%	25.93%
SIEMENS	3546.9	5.79%	18.23%
FORCEMOT	22339	0.96%	16.06%
NAM-INDIA	950.8	3.56%	13.91%

SHORT BUILDUP

Stock	Price	Price Chng	OI Chng
ASTRAL	1583.7	-1.25%	6.30%
OIL	464.7	-3.00%	6.15%
INDIANB	949	-1.83%	4.42%
INDUSTOWER	421.75	-3.72%	3.23%
TORNTPHARM	4143.5	-0.61%	2.93%

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LONG LIQUIDATION

Stock	Price	Price Chng	OI Chng
AXISBANK	1355.2	-0.03%	-7.46%
BHARTIARTL	1861.1	-0.52%	-5.68%
ONGC	287.8	-0.03%	-3.01%
ICICIBANK	1348.2	-0.23%	-1.91%
SAIL	168.59	-0.36%	-0.42%

SHORT COVERING

Stock	Price	Price Chng	OI Chng
BOSCHLTD	37150	1.28%	-15.49%
CDSL	1342.8	4.01%	-8.31%
VEDL	766.15	1.67%	-7.56%
IREDA	126.93	2.75%	-5.97%
PPLPHARMA	148.81	1.85%	-5.71%

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SECURITY IN BAN

SAMMAANCAP	SAIL		

NIFTY WEEKLY & MONTHLY PCR

WEEKLY PCR

PE	CE	PCR
88508160	79436500	1.114

MONTHLY PCR(28-4-2026)

PE	CE	PCR
57213130	53253330	1.074

BNF MONTHLY PCR

PE	CE	PCR
13367100	14630100	0.914

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