

## **Daily Derivative Report**

**BankNifty Futures View** 

## 27<sup>TH</sup> June 2024

52877.1

2686740

-8,07,120

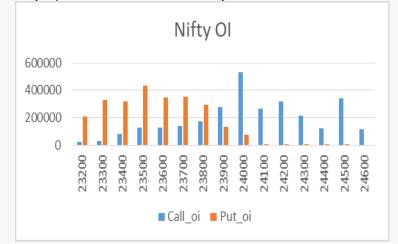
Short\_Covering

6.60

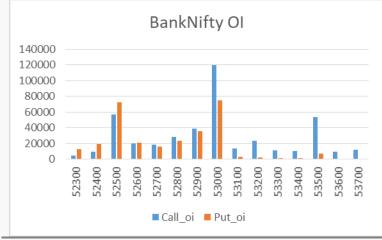
Nifty Futures Vi	ew
Nifty Active Futures	23867.95
Nifty Active Futures OI	17043875
Change in OI	6,08,475
Premium / Discount	-0.85
Inference	Long_Buildup

Volatility	
India VIX Index	14.04
Nifty ATM Call IV	17.38
Nifty ATM Put IV	12.73
PCR Index NIFTY	1.27
PCR Index BANKNIFTY	0.96

## Nifty Options OI Distribution-Weekly



## Bank Nifty Options OI Distribution-Weekly



SECURITIES IN BAN PERIOD: GNFC, INDIACEM, INDUSTOWER, PNB, SAIL

## Stock Futures - Long Build

Symbol	Fut Price	% Chg	Open Interest	% Chg
INDIACEM	263.20	14.5%	3,74,68,000.00	39.80%
GRANULES	503.10	3.2%	1,01,54,000.00	14.40%
CHAMBLFERT	520.20	2.1%	84,79,700.00	12.99%
IPCALAB	1,108.35	0.4%	34,47,600.00	9.50%

## **HIGHLIGHTS:**

Nifty Futures closed at 23868 yesterday on a positive note, with a price gain of 0.58% and a 3.70% increase in the open interest, indicating a Long Build Up.

It closed at a premium of 1 points compared to its previous day's premium of 10 points.

Bank Nifty closed at 52877 yesterday on a positive note with price gain of 0.38% & 23.1% decrease in open interest indicating Short Covering. It closed at a premium of 6 points compared to its previous day's premium of 21 points.

BankNifty Active Futures

Change in OI

Inference

Premium / Discount

BankNifty Active Futures OI

In Yesterday's Trading Session FII's Bought Index Futures to the tune of 2885.84 Cr, Sold Index Option worth 8272.93 Cr. Bought Stock Futures to the tune of 6486.31 Cr, Bought Stock Options to the tune of 816.79 Cr, Net Bought in the derivative segment to the tune of 1916.01 Cr. In Cash Segment FII Sold 3535.43 Cr & DII Bought 5103.67 Cr.

The India VIX index is at 14.04 vs 14.31, ATM CE IV 17.38 & PE IV 12.73

Index options PCR is at 1.27 v/s 1.34 to its previous day closing.

Nifty Put options OI distribution shows that 23500 has the highest OI concentration followed by 23300 and 23700 which may act as support for current expiry.

Nifty Call options OI shows that 24000 has the highest OI followed by 24500 which may act as resistance for current expiry.

BankNifty Put options OI distribution shows that 53000 has the highest OI concentration followed 52500 which may act as support for the current expiry.

BankNifty Call strike 53000 followed by 53500 witnessed significant OI concentration and may act as resistance for the current expiry.

<u>s</u>	tock Futures	- Short I	<u> Build Up</u>	
Symbol	Fut Price	% Chg	Open Interest	% Chg
VEDL	443.10	-2.1%	13,08,79,20 0	60.85%
JSWSTEEL	919.30	-1.2%	1,74,81,150	7.73%
BSOFT	687.50	-1.5%	1,55,83,000	6.77%
NMDC	249.75	-3.2%	8,09,59,500	6.29%



## Nifty 50 Open Interest (OI) Dashboard

NIFTY 50	CE STRIKE	CE OI	СМР	DE Strike	PE OI	NIFTY 50	CE STRIKE	CE OI	СМР	PE Strike	PE OI
				PE Strike							
ADANIENT	3300	1212600	3176.85	3000	569700	INFY	1460	2924000	1536.6	1400	1323200
ADANIPORTS	1600	2606000	1465.9	1300	1139600	ITC	440	10635200	423.65	430	2537600
APOLLOHOSP	6300	113625	6116.25	6000	123375	JSWSTEEL	950	1067175	919.3	900	362475
ASIANPAINT	3000	711400	2857.05	2800	259200	KOTAKBANK	1750	1500800	1796.15	1750	653200
AXISBANK	1200	3740625	1280.75	1200	1725625	LT	3800	986250	3600.25	3200	476850
BAJAJ-AUTO	10000	102625	9487.9	9000	81125	LTIM	5000	265800	5170.85	5000	105300
BAJAJFINSV	1600	737000	1599.15	1500	191000	M&M	3000	696850	2854.4	2800	681450
BAJFINANCE	7500	363500	7159.6	6500	134875	MARUTI	13000	586250	12169.15	12000	57800
BHARTIARTL	1400	3892150	1458.1	1400	2040125	NESTLEIND	2560	242200	2533.4	2400	78000
BPCL	325	8029800	297.85	315	1611000	NTPC	400	9243000	364.8	360	1344000
BRITANNIA	5600	288800	5424.55	5000	56600	ONGC	280	15636775	267.25	250	1570800
CIPLA	1500	728000	1478.2	1560	649350	POWERGRID	360	5918400	326.8	280	3967200
COALINDIA	500	5787600	468.1	400	1997100	RELIANCE	3000	2292750	3028.8	2900	1731250
DIVISLAB	4600	161800	4539.75	4500	86000	SBILIFE	1480	647625	1452	1360	120750
DRREDDY	6100	156000	6063.65	6000	85500	SBIN	900	7363500	845.45	800	1999500
EICHERMOT	5000	137025	4751.85	4800	99750	SUNPHARMA	1540	1283450	1522.45	1500	611800
GRASIM	2500	746982	2558.55	2500	498942	TATACONSUM	1100	382050	1087	1100	332100
HCLTECH	1460	894600	1441.95	1200	302050	TATAMOTORS	1000	9568875	952.6	900	2419650
HDFCBANK	1550	4401100	1698.75	1600	2963950	TATASTEEL	186.4	15686000	172.7	166.4	5511000
HDFCLIFE	570	2147200	588.2	560	770000	TCS	3900	1286950	3853.9	3700	345625
HEROMOTOCO	5800	265200	5442.15	5400	77100	TECHM	1400	601200	1413.35	1400	361800
HINDALCO	700	2609600	673.8	650	1535800	TITAN	3500	739025	3364.6	3400	195125
HINDUNILVR	2400	1072800	2446.45	2400	525900	ULTRACEMCO	11500	124800	11112.6	11000	79600
ICICIBANK	1150	3564400	1213.25	1150	2633400	UPL	600	1703000	570.55	540	1201200
INDUSINDBK	1500	1447500	1495.4	1600	720500	WIPRO	500	3675000	495.4	460	1867500

## Participant wise Change in Open Interest for Today.

	PARTICIPANT WISE OPEN INTEREST												
FI	TODAY	PREV DAY	NET	Net 1 Day Ago	DII	TODAY	PREV DAY	NET	Net 1 Day Ago				
INDEX FUT	61955	39165	202790	140835	INDEX FUT	1313	587	-55181	-56494				
INDEX CALL	-56746	297941	495660	552406	INDEX CALL	0	0	2078	2078				
INDEX PUT	-82910	328400	477406	560316	INDEX PUT	-10000	24000	242479	252479				
STK FUT	87363	15176	528069	440706	STK FUT	-45132	-24356	-2739714	-2694582				
CLIENTS	TODAY	PREV DAY	NET	Net 1 Day Ago	PRO	TODAY	PREV DAY	NET	Net 1 Day Ago				
INDEX FUT	-24253	-54446	-147913	-123660	INDEX FUT	-39015	14694	304	39319				
INDEX CALL	68993	-249424	-613448	-682441	INDEX CALL	-12247	-48517	115710	127957				
INDEX PUT	-189325	-49121	-527874	-338549	INDEX PUT	282235	-303279	-192011	-474246				
STK FUT	-17773	23292	1965965	1983738	STK FUT	-24458	-14112	245680	270138				

Bought	61,955 Lots of Index Future,
Sold	56,746 Lots of Index Calls,
Sold	82,910 Lots of Index Puts,
Bought	87,363 Lots of Stock Future.

Daily Derivative Report 27<sup>TH</sup> June 2024



Auto Stock	м	AY -Expiry Day		Å	s on Today		As Compa	red to Prev	vious Day	Compared With Expiry Day		
	Price	OI	Basis	Price	OI	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up
APOLLOTYRE	468.55	13771700	2.8	516.3	16694000	- 0.28%	-0.29%	- 3.97%	LU	10.19%	21.22%	LB
ASHOKLEY	221.6	93675000	1.85	240.25	85310000	0.02%	-0.69%	- 1.20%	LU	8.42%	-8.93%	SC
BAJAJ-AUTO	8956.1	2158400	-12.4	9487.9	2130600	0.14%	-1.92%	3.51%	SB	5.94%	-1.29%	SC
BALKRISIND	3118.05	1585800	26.75	3176.8	2123400	0.04%	-0.29%	2.89%	SB	1.88%	33.90%	LB
BHARATFORG	1567.8	5143500	13.45	1680.3	6526500	0.05%	-2.32%	3.92%	SB	7.18%	26.89%	LB
BOSCHLTD	30628.05	226125	17.7	34094.2	315925	- 0.16%	0.98%	7.00%	LB	11.32%	39.71%	LB
EICHERMOT	4771.7	3251675	28.75	4751.85	4108825	0.26%	-0.74%	4.53%	SB	-0.42%	26.36%	SB
ESCORTS	3867.95	1217425	19.75	4242.7	1204500	- 0.19%	1.24%	- 0.84%	SC	9.69%	-1.06%	SC
EXIDEIND	502.65	20752200	4.7	569.45	24503400	0.24%	-1.99%	2.18%	SB	13.29%	18.08%	LB
HEROMOTOCO	5167.1	3361500	31.1	5442.15	3778200	- 0.20%	-1.03%	3.04%	SB	5.32%	12.40%	LB
M&M	2512.15	12599650	18.65	2854.4	16013550	0.10%	-1.99%	- 1.07%	LU	13.62%	27.10%	LB
MARUTI	12692.8	2114950	94.8	12169.15	3143850	- 0.24%	0.67%	- 3.62%	SC	-4.13%	48.65%	SB
MOTHERSON	152.15	131641100	0.45	192.95	128218900	- 0.41%	0.45%	- 2.85%	SC	26.82%	-2.60%	SC
MRF	126324.2	47280	858.15	126083.05	60335	0.12%	-0.81%	1.07%	SB	-0.19%	27.61%	SB
TATAMOTORS	924.75	77775175	0.8	952.6	80984225	0.08%	-0.33%	- 3.35%	LU	3.01%	4.13%	LB
TVSMOTOR	2244.2	6016850	13.35	2380.75	6800850	0.17%	-1.57%	- 3.04%	LU	6.08%	13.03%	LB
Banking Stock	м	AY -Expiry Day		A	As on Today		As Compared to Previous Day			Compar	ed With Exp	biry Day
	Price	ОІ	Basis	Price	ОІ	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up
AUBANK	632.1	18339000	-6.5	694.05	27250000	0.23%	1.50%	4.63%	LB	9.80%	48.59%	LB
AXISBANK	1176.8	51329375	8.85	1280.75	45409375	- 0.36%	1.10%	2.18%	LB	8.83%	- 11.53%	SC
BANDHANBNK	187.7	95740000	1.35	205.6	99351500	0.01%	1.04%	- 2.78%	SC	9.54%	3.77%	LB
BANKBARODA	264.6	178310925	1.75	280.7	158371200	- 0.09%	0.11%	- 1.00%	SC	6.08%	- 11.18%	SC
CANBK	115.75	268501500	0.7	118.7	251295750	0.01%	0.54%	- 0.49%	SC	2.55%	-6.41%	SC
CUB	143.4	28465000	0.85	167.1	25565000	- 0.27%	-0.40%	- 4.02%	LU	16.53%	- 10.19%	SC
FEDERALBNK						-	0.66%	4.59%	LB	9.89%	15.63%	LB
	161.2	83505000	0.9	177.15	96560000	0.01%	0.00 /8	4.0070	ED			
HDFCBANK	161.2 1524.6	83505000 199172050	0.9 9.75	177.15 1698.75	96560000 167074050	0.01% - 0.16%	-0.58%	- 2.53%	LU	11.42%	- 16.12%	SC
HDFCBANK						-		-		11.42% 8.21%	- 16.12% 2.84%	SC LB
	1524.6	199172050	9.75	1698.75	167074050	- 0.16% -	-0.58%	- 2.53%	LU			
ICICIBANK	1524.6 1121.2	199172050 85281000	9.75 7.5	1698.75 1213.25	167074050 87704400	- 0.16% - 0.39%	-0.58% 1.67%	- 2.53% 2.30%	LU LB	8.21%	2.84%	LB
ICICIBANK IDFCFIRSTB	1524.6 1121.2 78.25	199172050 85281000 350662500	9.75 7.5 0.7	1698.75 1213.25 82.9	167074050 87704400 364905000	- 0.16% - 0.39% 0.19% -	-0.58% 1.67% -0.21%	- 2.53% 2.30% 1.19%	LU LB SB	8.21% 5.94%	2.84% 4.06%	LB LB
ICICIBANK IDFCFIRSTB INDUSINDBK	1524.6 1121.2 78.25 1455.95	199172050 85281000 350662500 26478000	9.75 7.5 0.7 9.15	1698.75 1213.25 82.9 1495.4	167074050 87704400 364905000 26729500	0.16% - 0.39% 0.19% - 0.17% -	-0.58% 1.67% -0.21% 0.16%	2.53% 2.30% 1.19% 2.02%	LU LB SB LB	8.21% 5.94% 2.71%	2.84% 4.06% 0.95%	LB LB LB
ICICIBANK IDFCFIRSTB INDUSINDBK KOTAKBANK	1524.6 1121.2 78.25 1455.95 1700.6	199172050 85281000 350662500 26478000 42810800	9.75 7.5 0.7 9.15 10.5	1698.75 1213.25 82.9 1495.4 1796.15	167074050 87704400 364905000 26729500 39806000	0.16% 0.39% 0.19% - 0.17% - 0.11%	-0.58% 1.67% -0.21% 0.16% 0.91%	2.53% 2.30% 1.19% 2.02% 1.33%	LU LB SB LB LB	8.21% 5.94% 2.71% 5.62%	2.84% 4.06% 0.95% -7.02%	LB LB LB SC



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	SECURITIES
	SECURITIES

CapGood Stock	M	AY -Expiry Day			As on Today		As Compa	ared to Prev	vious Day	Compared With Expiry Day		
	Price	OI	Basis	Price	OI	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up
ABB	8313.8	1157500	49.15	8394.4	1511750	0.04%	-0.10%	-2.77%	LU	0.97%	30.60%	LB
ASTRAL	2113.55	2725342	12	2397.45	3451635	- 0.36%	0.86%	7.74%	LB	13.43%	26.65%	LB
BEL	293.3	135161250	2.65	306.45	145449750	- 0.13%	-0.92%	0.94%	SB	4.48%	7.61%	LB
BHEL	293.4	74311125	2.65	295.4	84047250	- 0.12%	0.63%	-2.84%	SC	0.68%	13.10%	LB
CROMPTON	394.2	12843000	2.85	428.15	19026000	- 0.09%	-0.36%	-0.04%	LU	8.61%	48.14%	LB
CUMMINSIND	3625.75	5736000	28.95	4005.7	4239900	0.16%	-0.19%	-1.70%	LU	10.48%	-26.08%	SC
DIXON	9373.6	1424200	65.6	11408.65	1703300	0.09%	-2.45%	-4.86%	LU	21.71%	19.60%	LB
HAL	5016	10904700	39.75	5286.45	12885900	0.02%	-1.60%	0.88%	SB	5.39%	18.17%	LB
HAVELLS	1867.9	5260500	7.3	1916.8	7127000	- 0.08%	0.08%	-4.80%	SC	2.62%	35.48%	LB
LT	3636.05	14248800	1.35	3600.25	16883400	- 0.07%	0.42%	-3.49%	SC	-0.98%	18.49%	SB
POLYCAB	6756.2	1711200	42.1	7190.7	1722275	0.14%	-0.65%	0.45%	SB	6.43%	0.65%	LB
SIEMENS	7048.5	1476600	63.85	7597.65	1783950	0.01%	0.49%	-3.04%	SC	7.79%	20.81%	LB
VOLTAS	1359.95	6231600	9.45	1497.45	9657600	0.14%	-0.60%	0.80%	SB	10.11%	54.98%	LB
Cement Stock	M	AY -Expiry Day			As on Today		As Compa	ared to Prev	vious Day	Compared With E		iry Day
	Price	OI	Basis	Price	ОІ	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up
ACC	2506.85	4664100	9.9	2590.9	4997100	0.04%	0.82%	4.99%	LB	3.35%	7.14%	LB
AMBUJACEM	621.1	34992000	1.95	657.05	38289600	- 0.09%	1.27%	1.35%	LB	5.79%	9.42%	LB
DALBHARAT	1770.2	2428950	2.85	1819.8	3661525	0.00%	0.18%	0.87%	LB	2.80%	50.75%	LB
GRASIM	2359.5	7613202	14.3	2552.25	16780801	0.25%	1.40%	4.62%	LB	8.17%	120.42%	LB
INDIACEM	206.35	25244500	1.45	262.62	37468000	0.22%	14.49%	39.80%	LB	27.27%	48.42%	LB
JKCEMENT	3923.35	422875	20.2	4400.25	528250	0.32%	1.53%	5.81%	LB	12.16%	24.92%	LB
RAMCOCEM	749.45	8902050	4	865.45	10528100	0.19%	1.67%	3.64%	LB	15.48%	18.27%	LB
SHREECEM	25171.95	314800	109.6	27498.9	285525	0.13%	1.03%	5.90%	LB	9.24%	-9.30%	SC
ULTRACEMCO	9924.75	2055500	55.9	11143.1	2158000	- 0.27%	2.74%	7.17%	LB	12.28%	4.99%	LB
Chemicals Stock	M	AY -Expiry Day			As on Today		As Compa	ared to Prev	/ious Day	Compar	red With Exp	iry Day
	Price	OI	Basis	Price	ОІ	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up
AARTIIND	616.3	11605000	5.25	694.55	11663000	0.01%	-0.09%	1.83%	SB	12.70%	0.50%	LB
ATUL	5715.15	537300	35	6400.1	563975	- 0.08%	0.50%	-0.80%	SC	11.98%	4.96%	LB
CHAMBLFERT	401.1	10814800	2.45	520.55	8479700	- 0.07%	2.73%	12.99%	LB	29.78%	-21.59%	SC
COROMANDEL	1291.45	2029300	-8.75	1559.95	5117700	0.23%	2.27%	-3.79%	SC	20.79%	152.19%	LB
DEEPAKNTR	2203.05	2271900	18.6	2505.25	2223900	0.33%	1.85%	-3.28%	SC	13.72%	-2.11%	SC
GNFC	644.5	5557500	4	694.35	7027800	- 0.36%	-0.04%	-9.60%	LU	7.73%	26.46%	LB
NAVINFLUOR	3251.3	1699650	20.1	3592.35	1453675	0.19%	1.57%	5.12%	LB	10.49%	-14.47%	SC
PIIND	3573.25	1398250	16	3775.95	1686250	0.11%	-0.22%	-3.59%	LU	5.67%	20.60%	LB
TATACHEM	1034.3	9365400	-9.25	1092.45	10366400	0.21%	-0.42%	-5.44%	LU	5.62%	10.69%	LB
UPL	509.95	34547500	3.85	570.35	37402300	0.04%	-0.13%	-3.99%	LU	11.84%	8.26%	LB





Finance Stock	м	AY -Expiry Day		As on Today			As Compared to Previous Day			Compared With Expiry Day		
	Price	OI	Basis	Price	01	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up
ABCAPITAL	222.65	63315000	1.35	237.6	70502400	-0.19%	0.03%	0.01%	LB	6.71%	11.35%	LB
BAJAJFINSV	1532.5	11620000	8.4	1600.25	12326500	-0.07%	-0.19%	-1.84%	LU	4.42%	6.08%	LB
BAJFINANCE	6623	8682625	6.55	7158.2	7998625	0.02%	1.18%	1.00%	LB	8.08%	-7.88%	SC
CANFINHOME	725.8	4499625	5.15	901.25	5402475	0.16%	0.18%	-5.48%	SC	24.17%	20.07%	LB
CHOLAFIN	1220.95	8498750	8.1	1430.25	9530625	0.28%	-0.08%	-0.01%	LU	17.14%	12.14%	LB
HDFCAMC	3771.55	2764800	22.8	4044.35	2790450	0.01%	-1.68%	0.56%	SB	7.23%	0.93%	LB
HDFCLIFE	552	46169200	1.25	589.05	40026800	-0.14%	-0.32%	-3.62%	LU	6.71%	-13.30%	SC
ICICIGI	1591.55	3384500	5.4	1786.9	4451500	-0.17%	0.37%	7.01%	LB	12.27%	31.53%	LB
ICICIPRULI	552.8	14562000	3.85	596.5	13584000	0.12%	-0.64%	3.08%	SB	7.91%	-6.72%	SC
IDFC	114.7	91775000	0.75	122.2	101245000	-0.04%	-0.51%	-0.44%	LU	6.54%	10.32%	LB
LTF	151.75	44624462	-1.4	181.71	66880918	0.19%	-2.05%	1.70%	SB	19.74%	49.88%	LB
LICHSGFIN	634.65	25447000	3.35	778.8	33982000	-0.30%	1.16%	7.30%	LB	22.71%	33.54%	LB
M&MFIN	260.75	28294000	-2.4	308.1	38888000	0.19%	0.67%	5.34%	LB	18.16%	37.44%	LB
MANAPPURAM	167.9	45768000	-0.05	196.27	51612000	0.12%	1.64%	1.67%	LB	16.90%	12.77%	LB
MFSL	931.65	7393600	4.95	971.7	5514400	0.04%	-0.81%	-0.45%	LU	4.30%	-25.42%	SC
MUTHOOTFIN	1661.5	4549050	-12.5	1775.4	5316300	0.08%	-0.30%	-3.71%	LU	6.86%	16.87%	LB
PEL	804.75	11894250	4.75	907.35	13758750	0.12%	3.06%	9.34%	LB	12.75%	15.68%	LB
PFC	505.2	69038375	4.75	480.05	65696750	0.29%	-0.75%	-3.40%	LU	<b>-4.98%</b>	-4.84%	LU
RECLTD	552.1	48206000	4.35	515.6	56996000	-0.05%	-1.14%	1.10%	SB	-6.61%	18.23%	SB
SBICARD	693.55	20622400	-0.5	732	21539200	-0.25%	0.00%	1.81%	LU	5.54%	4.45%	LB
SBILIFE	1388.4	9866625	8.35	1450.9	9292125	0.08%	-0.76%	-0.76%	LU	4.50%	-5.82%	SC
SHRIRAMFIN	2316.65	6270900	13.95	2989.05	4715700	0.03%	-0.03%	-6.40%	LU	29.02%	-24.80%	SC
FMCG Stock	м	AY -Expiry Day			As on Today		As Compared to Previous Day			Compared With Expiry Day		
	Price	ОІ	Basis	Price	ОІ	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up
ASIANPAINT	2872.3	11565800	-11.4	2863.35	12699000	-0.22%	0.17%	-1.54%	SC	-0.31%	9.80%	SB
BALRAMCHIN	380.9	10643200	3.3	429.95	10363200	-0.19%	-2.44%	2.55%	SB	12.88%	-2.63%	SC
BATAINDIA	1383.5	4310625	11.3	1445.2	3698625	-0.14%	-0.96%	-3.15%	LU	4.46%	-14.20%	SC
BERGEPAINT	479.65	19487160	2.1	495.8	25593480	-0.18%	-0.85%	- 10.52%	LU	3.37%	31.34%	LB
BRITANNIA	5229.15	2206800	30.6	5421.7	2667200	0.05%	1.30%	2.93%	LB	3.68%	20.86%	LB
COLPAL	2664.3	2984100	18.95	2801.9	2769550	0.15%	-1.03%	1.93%	SB	5.16%	-7.19%	SC
DABUR	554.35	18695000	3.2	601.8	22398750	-0.07%	1.42%	-0.65%	SC	8.56%	19.81%	LB
GODREJCP	1284.95	5981500	11	1414.25	5757000	-0.21%	2.82%	-2.27%	SC	10.06%	-3.75%	SC
HINDUNILVR	2343	18388800	-8.4	2445.6	19409700	0.03%	0.55%	1.06%	LB	4.38%	5.55%	LB
INDIAMART	2442.15	1305300	-1.25	2683.45	1161600	-0.44%	-0.68%	0.91%	SB	9.88%	-11.01%	SC
ITC	419.8	112128000	-4.05	423.95	113460800	-0.07%	0.15%	-1.58%	SC	0.99%	1.19%	LB
JUBLFOOD	498.95	22540000	-4.2	555.55	23872500	0.32%	-0.57%	-0.05%	LU	11.34%	5.91%	LB
MARICO	598.85	10038000	1.6	613.15	16882800	0.20%	-0.31%	-2.98%	LU	2.39%	68.19%	LB
UNITDSPR	1179	7696500	7.65	1276.8	10731700	-0.34%	-0.40%	-3.54%	LU	8.30%	39.44%	LB
NESTLEIND	2418.6	6246200	13.8	2534.25	5972000	-0.03%	0.75%	-0.31%	SC	4.78%	-4.39%	SC
PIDILITIND	3013	1791750	14.2	3173.95	2261000	0.24%	1.13%	1.57%	LB	5.34%	26.19%	LB



# **Daily Derivative Report**

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TATACONSUM	1073.25	11813400	6.05	1086.9	12260250	0.01%	-0.70%	1.89%	SB	1.27%	3.78%	LB	
TITAN	3292.8	7513625	20.95	3372.75	8844850	-0.24%	-0.87%	1.20%	SB	2.43%	17.72%	LB	
UBL	1838.35	1820400	-2.5	1964.1	2613600	0.08%	-1.60%	0.15%	SB	6.84%	43.57%	LB	
INDEX	M	AY -Expiry Day		As on Today			As Compared to Previous Day			Compared With Expiry Day			
	Price	OI	Basis	Price	OI	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up	
BANKNIFTY	49037.4	2580555	355.05	52870.5	2686740	0.01%	0.50%	- 23.10%	SC	7.82%	4.11%	LB	
NIFTY	22627.35	14438500	138.7	23868.8	17043875	0.00%	0.62%	3.70%	LB	5.49%	18.04%	LB	
Infra Stock	M	AY -Expiry Day			As on Today	l	As Compa	ared to Prev	vious Day	Compar	ed With Exp	oiry Day	
	Price	01	Basis	Price	OI	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up	
ADANIENT	3212	14262000	17.75	3170.5	16252200	0.20%	-0.02%	2.03%	SB	-1.29%	13.95%	SB	
ADANIPORTS	1386.75	39381600	3.25	1467.8	31886000	-0.13%	0.80%	-2.43%	SC	5.84%	-19.03%	SC	
CONCOR	1075.3	10885000	9.25	1047.3	12829000	0.11%	-0.39%	2.45%	SB	-2.60%	17.86%	SB	
GMRINFRA	82.3	212512500	1.25	98.28	238905000	-0.03%	3.38%	2.81%	LB	19.42%	12.42%	LB	
INDIGO	4183.7	5937000	21.5	4225.9	9012900	-0.11%	-0.18%	-1.59%	LU	1.01%	51.81%	LB	
IRCTC	1033.35	16130625	8	990.45	20580875	0.13%	-0.47%	1.01%	SB	-4.15%	27.59%	SB	
Media Stock	M	AY -Expiry Day			As on Today		As Compa	ared to Prev	vious Day	Compar	ed With Exp	iry Day	
	Price	OI	Basis	Price	OI	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up	
PVRINOX	1323	4512816	10.25	1451.7	4762307	0.18%	1.65%	-7.71%	SC	9.73%	5.53%	LB	
SUNTV	666.7	4554000	-3.55	762.85	7087500	0.14%	1.65%	-5.06%	SC	14.42%	55.63%	LB	
ZEEL	153.45	131334000	1.35	155.61	82104000	-0.07%	4.63%	- 20.85%	SC	1.41%	-37.48%	SC	
Metals Stock	M	AY -Expiry Day		As on Today		As Compared to Previous Day			Compar	ed With Exp	oiry Day		
	Price	ОІ	Basis	Price	ОІ	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up	
COALINDIA	484.95	51989700	2.8	468.75	57323700	-0.14%	-0.11%	-1.67%	LU	-3.34%	10.26%	SB	
HINDALCO	699.4	55679400	4.25	674.7	43446200	-0.13%	-1.58%	2.71%	SB	-3.53%	-21.97%	LU	
HINDCOPPER	358.9	24589350	4.5	322.85	35078050	0.17%	-2.03%	0.14%	SB	-10.04%	42.66%	SB	
JINDALSTEL	1039.65	10911250	8.45	1047.1	12235625	-0.07%	-1.59%	-2.86%	LU	0.72%	12.14%	LB	
JSWSTEEL	888.65	15287400	4.95	919.2	17481150	0.01%	-1.15%	7.73%	SB	3.44%	14.35%	LB	
NATIONALUM	191.35	80040000	1.85	186.9	67125000	-0.21%	-0.83%	-3.20%	LU	-2.33%	-16.14%	LU	
NMDC	251.45	78138000	2	249.25	80959500	0.20%	-3.41%	6.29%	SB	-0.87%	3.61%	SB	
SAIL	159.05	178964000	1.3	143.97	159404000	0.02%	-2.07%	-4.77%	LU	<b>-9.48%</b>	-10.93%	LU	
TATASTEEL	165.45	242176000	1.3	172.56	213378000	0.08%	-1.78%	4.32%	SB	4.30%	-11.89%	SC	
VEDL	443.45	91128300	2.65	442.1	130879200	0.23%	-2.63%	60.85%	SB	-0.30%	43.62%	SB	
OIL & GAS Stock	M	AY -Expiry Day			As on Today		As Compa	ared to Prev	vious Day	Compar	ed With Exp		
	Price	ОІ	Basis	Price	ОІ	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up	
BPCL	630.9	27684000	5.15	298.4	73992600	-0.18%	0.71%	-2.68%	SC	-52.70%	167.28%	SB	
GAIL	200.65	137204250	1.25	213.43	137332350	0.06%	0.13%	-1.14%	SC	6.37%	0.09%	LB	
GUJGASLTD	538.55	6281250	-1.45	620.95	10455000	-0.13%	1.31%	-3.56%	SC	15.30%	66.45%	LB	
HINDPETRO	537.8	25937550	3.35	333.45	48897675	-0.09%	-0.36%	-5.02%	LU	-38.00%	88.52%	SB	
				474.0	18130750	0.01%	0.18%	- 12.13%	SC	7.84%	-16.67%	SC	
IGL	440.3	21756625	-16.35	474.8	10130730	0.0170							
IGL IOC	440.3 162.9	21756625 158500875	-16.35 0.95	474.8 164.27	152831250	-0.10%	-0.06%	-0.68%	LU	0.84%	-3.58%	SC	
							-0.06% 0.27%		LU SC	0.84% <b>16.53%</b>	-3.58% -34.60%	SC SC	
IOC	162.9	158500875	0.95	164.27	152831250	-0.10%		-0.68%					
IOC MGL	162.9 1287.05	158500875 2446000	0.95 6.15	164.27 1499.85	152831250 1599600	-0.10% 0.27%	0.27%	-0.68% -4.24%	SC	16.53%	-34.60%	SC	



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AXIS	SECURITIES
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Pharma Stock	MAY -Expiry Day		As on Today			As Compared to Previous Day			Compared With Expiry Day			
	Price	01	Basis	Price	OI	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up
ABBOTINDIA	26117.15	150480	126.15	27639.55	154540	0.10%	2.92%	-2.41%	SC	5.83%	2.70%	LB
ALKEM	4948.65	1116100	1.85	4973.6	1434600	0.34%	-2.34%	2.33%	SB	0.50%	28.54%	LB
APOLLOHOSP	5813	2250625	46.55	6136.8	2106125	-0.33%	-2.52%	-2.92%	LU	5.57%	-6.42%	SC
AUROPHARMA	1209.9	12541650	9.4	1197.95	12188550	0.10%	-1.64%	-0.10%	LU	-0.99%	-2.82%	LU
BIOCON	313.65	43117500	2.8	352.15	50862500	0.16%	3.80%	4.33%	LB	12.27%	17.96%	LB
CIPLA	1473.95	9895600	7.35	1479.1	9997650	-0.06%	-1.37%	2.08%	SB	0.35%	1.03%	LB
DIVISLAB	4436.25	2592600	23.45	4545.35	2147600	-0.12%	0.13%	-2.15%	SC	2.46%	-17.16%	SC
DRREDDY	5889.45	2436750	15.7	6070.05	2882000	-0.11%	-0.14%	0.52%	SB	3.07%	18.27%	LB
GLENMARK	1161.85	10567600	5.85	1226.4	9353225	-0.02%	1.08%	-0.03%	SC	5.56%	-11.49%	SC
GRANULES	429.25	8530000	4.45	502.2	10154000	0.18%	2.95%	14.40%	LB	16.99%	19.04%	LB
IPCALAB	1254.45	2197000	5.05	1107.3	3447600	0.09%	0.50%	9.50%	LB	-11.73%	56.92%	SB
LALPATHLAB	2637.1	1005900	9.75	2746.7	1382100	0.07%	1.02%	-3.84%	SC	4.16%	37.40%	LB
LAURUSLABS	430.4	11694300	2.55	427.45	16945600	0.15%	0.01%	-5.88%	SC	-0.69%	44.90%	SB
LUPIN	1589.6	6646150	10.2	1583.65	8172325	0.23%	1.59%	-7.56%	SC	-0.37%	22.96%	SB
METROPOLIS	1929.6	862400	9.25	1943.35	1938800	0.00%	0.40%	- 19.10%	SC	0.71%	124.81%	LB
SUNPHARMA	1468.85	17128650	9.75	1521.15	19443900	0.09%	1.06%	3.10%	LB	3.56%	13.52%	LB
SYNGENE	679.85	5108000	3.9	709.25	5063000	0.30%	1.01%	-4.42%	SC	4.32%	-0.88%	SC
TORNTPHARM	2675.6	1372250	17.55	2790.55	1360250	0.16%	-1.41%	-2.02%	LU	4.30%	-0.87%	SC
ZYDUSLIFE	1032.65	11598300	8.7	1065.8	11471400	0.12%	-0.56%	3.26%	SB	3.21%	-1.09%	SC
Power Stock	M	AY -Expiry Day		As on Today		As Compared to Previous Day			Compared With Expiry Day			
	Price	ОІ	Basis	Price	ОІ	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up
IEX	154.3	58698750	0	178.68	75292500	0.15%	-0.44%	1.70%	SB	15.80%	28.27%	LB
NTPC	362.3	102816000	2.6	365.05	98631000	-0.07%	1.16%	-0.75%	SC	0.76%	-4.07%	SC
POWERGRID	308.75	68752800	2.05	326.7	63414000	0.03%	-0.21%	-1.37%	LU	5.81%	-7.77%	SC
TATAPOWER	428.75	78611850	3.4	432.2	96700500	0.10%	0.34%	-0.37%	SC	0.80%	23.01%	LB
Realty Stock	M	AY -Expiry Day		As on Today		As Compared to Previous Day			Compared With Expiry Day			
	Price	ОІ	Basis	Price	ОІ	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up
DLF	809.1	46017675	7.05	825.7	44974050	0.08%	0.13%	1.79%	LB	2.05%	-2.27%	SC
GODREJPROP	2743.95	3487550	22.2	3066.55	3587100	-0.23%	-0.35%	2.31%	SB	11.76%	2.85%	LB
INDHOTEL	558.9	18293000	1.7	649.95	16540000	-0.42%	-1.49%	4.03%	SB	16.29%	-9.58%	SC
OBEROIRLTY	1823.5	4942700	13.05	1796.5	7521500	0.10%	-1.79%	1.81%	SB	-1.48%	52.17%	SB

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AVIC	SECURITIES
AXIS	SECORITES

IT Stock		MAY -Expiry Day		As on Today			As Compared to Previous Day			Compared With Expiry Day		
	Price	01	Basis	Price	OI	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up
BSOFT	615.5	11215000	4.9	685.65	15583000	0.27%	-1.45%	6.77%	SB	11.40%	38.95%	LB
COFORGE	5027.95	1900950	30.9	5325.35	2377050	0.16%	-0.47%	3.85%	SB	5.91%	25.05%	LB
HCLTECH	1339.4	19824350	7.55	1443.7	19812450	- 0.12%	-0.29%	-0.55%	LU	7.79%	-0.06%	SC
INFY	1409.2	48044400	-18.25	1540.7	49840400	- 0.27%	-0.08%	0.02%	SB	9.33%	3.74%	LB
LTIM	4751	3492900	-22.15	5177.5	3819000	- 0.13%	1.05%	-1.86%	SC	8.98%	9.34%	LB
LTTS	4473.6	1756900	-76.1	4845.7	1763900	0.05%	0.22%	4.81%	LB	8.32%	0.40%	LB
MCX	3634	2573600	27.55	3805.05	2714400	- 0.14%	-3.46%	-1.96%	LU	4.71%	5.47%	LB
MPHASIS	2326.15	2157375	13.35	2419.45	4924150	- 0.01%	0.46%	-2.81%	SC	4.01%	128.25%	LB
NAUKRI	5803.65	1485450	48.2	6747.95	1359750	- 0.20%	1.49%	-6.99%	SC	16.27%	-8.46%	SC
OFSS	7474.65	698700	53.2	9492.1	1341400	0.07%	-2.42%	-0.65%	LU	26.99%	91.99%	LB
PERSISTENT	3538.6	2260200	21.55	3950.9	2648000	0.20%	-0.59%	0.07%	SB	11.65%	17.16%	LB
TCS	3761.65	15651825	25.55	3855.85	18674075	- 0.05%	0.45%	-3.22%	SC	2.50%	19.31%	LB
TECHM	1247.4	17048400	6.55	1413.05	16377600	0.02%	-1.03%	-0.92%	LU	13.28%	-3.93%	SC
WIPRO	439.3	65263500	2.35	495.2	66346500	0.04%	-0.33%	-3.75%	LU	12.72%	1.66%	LB
Telecom Stock		MAY -Expiry Day		As on Today		As Compared to Previous Day			Compared With Expiry Day			
	Price	ОІ	Basis	Price	ОІ	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up
BHARTIARTL	1387	38114000	9.85	1459.5	51658625	- 0.10%	3.15%	8.41%	LB	5.23%	35.54%	LB
IDEA	14.85	2568400000	0.25	18.02	4203280000	0.17%	4.83%	0.04%	LB	21.35%	63.65%	LB
INDUSTOWER	345.75	63733000	2	356.1	148257000	- 0.07%	3.46%	- 10.72%	SC	2.99%	132.62%	LB
ТАТАСОММ	1762.5	6008000	-0.2	1841.6	7130500	0.06%	0.22%	0.77%	LB	4.49%	18.68%	LB
Textile Stock		MAY -Expiry Day	Expiry Day		As on Today		As Compared to Previous Day			Compared With Expiry Day		
	Price	01	Basis	Price	01	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up
ABFRL	285.85	28314000	-6.8	320.65	40349400	- 0.02%	0.74%	3.68%	LB	12.17%	42.51%	LB
PAGEIND	36573.9	202170	- 1390.9	39584.95	201750	0.10%	-2.15%	1.83%	SB	8.23%	-0.21%	SC
SRF	2236.25	4459125	13.15	2398.8	4039125	0.18%	0.21%	-1.33%	SC	7.27%	-9.42%	SC
TRENT	4678.85	3146800	27.5	5363.8	3114000	- 0.09%	0.47%	-1.70%	SC	14.64%	-1.04%	SC



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