

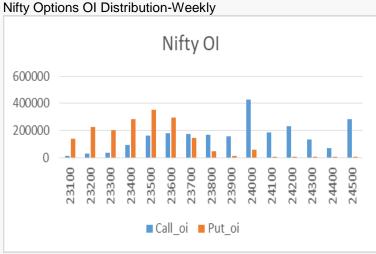
# **Daily Derivative Report**

26<sup>TH</sup> June 2024

Nifty Futures Vi	ew
Nifty Active Futures	23731.25
Nifty Active Futures OI	16435400
Change in OI	8,47,375
Premium / Discount	9.95
Inference	Long_Buildup

Volatility	
India VIX Index	14.31
Nifty ATM Call IV	17.4
Nifty ATM Put IV	12.73
PCR Index NIFTY	1.34
PCR Index BANKNIFTY	1.64

BankNifty Futures Viev	N
BankNifty Active Futures	52626.85
BankNifty Active Futures OI	3493860
Change in OI	5,49,525
Premium / Discount	20.85
Inference	Long_Buildup



## **HIGHLIGHTS:**

Nifty Futures closed at 23731 yesterday on a positive note, with a price gain of 0.80% and a 5.44% increase in the open interest, indicating a Long Build Up.

It closed at a premium of 10 points compared to its previous day's premium of 5 points.

Bank Nifty closed at 52627 yesterday on a positive note with price gain of 1.69% & 18.66% increase in open interest indicating Long Build Up. It closed at a premium of 21 points compared to its previous day's premium of 47 points.

<u>In Yesterday's Trading Session FII's</u> **Bought Index Futures** to the tune of 2698.63 Cr,

Bought Index Option worth 55792.75 Cr.

Bought Stock Futures to the tune of 1118.14 Cr,

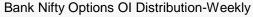
Bought Stock Options to the tune of 828.47 Cr,

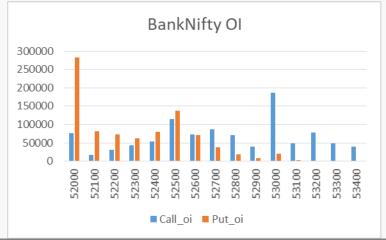
Net Bought in the derivative segment to the tune of 60437.99 Cr.

In Cash Segment

FII Bought 1175.91 Cr & DII sold 149.45 Cr.

The India VIX index is at 14.31 vs 14.06, ATM CE IV 17.41 & PE IV 12.73





Index options PCR is at 1.34 vs 1.03 to its previous day closing.

Nifty Put options OI distribution shows that 23500 has the highest OI concentration followed by 23600 and 23400 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 52000 has the highest OI concentration followed 52500 which may act as support for the current expiry.

BankNifty Call strike 53000 followed by 52500 witnessed significant OI concentration and may act as resistance for the current expiry.

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

## Stock Futures - Long Build

Symbol	Fut Price	% Chg	Open Interest	% Chg
EXIDEIND	580.35	1.2%	2,39,81,400.00	14.07%
HAL	5,366.80	0.9%	1,27,74,000.00	7.91%
MOTHERSON	191.65	1.9%	13,19,74,800.0 0	7.41%
CANFINHOME	900.25	2.0%	57,15,450.00	6.54%

## **Stock Futures - Short Build Up**

Symbol	Fut Price	% Chg	Open Interest	% Chg
UBL	1,994.10	-4.5%	26,09,600	14.86%
PETRONET	317.60	-1.9%	4,98,18,000	11.88%
RBLBANK	253.50	-1.5%	7,91,37,500	11.66%
HINDCOPPER	329.30	-1.0%	3,50,30,350	11.46%



# Nifty 50 Open Interest (OI) Dashboard

HIGHES	ST OPEN INTER	REST IN NIFT	Y 50 - STC	CKS CE & P	E
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
ADANIENT	3300	1499400	3171.05	3000	623400
ADANIPORTS	1600	3000400	1457.2	1300	1282000
APOLLOHOSP	6300	201000	6287.1	6000	133750
ASIANPAINT	3000	890400	2857	2900	354400
AXISBANK	1200	3786250	1268	1200	1842500
BAJAJ-AUTO	10000	156000	9676.25	9000	88250
BAJAJFINSV	1600	812000	1604.5	1580	242500
BAJFINANCE	7500	491375	7071.35	6500	150875
BHARTIARTL	1400	3997600	1416.25	1400	1891450
BPCL	325	10117800	296.45	300	2023200
BRITANNIA	5600	304400	5351.25	5400	61200
CIPLA	1520	1194050	1501.15	1560	653250
COALINDIA	500	6510000	469.55	400	2020200
DIVISLAB	4600	213600	4531.45	4400	105000
DRREDDY	6100	181750	6056.8	6000	89000
EICHERMOT	5000	165900	4786.4	4800	112000
GRASIM	2500	833796	2523.7	2460	347256
HCLTECH	1440	1257200	1445.4	1440	340900
HDFCBANK	1550	4430250	1707.75	1600	3452350
HDFCLIFE	570	2225300	589.85	560	799700
HEROMOTOCO	5800	314400	5498.8	5300	110250
HINDALCO	700	3628800	684.7	650	1579200
HINDUNILVR	2400	1267500	2429.7	2400	557400
ICICIBANK	1150	3804500	1194.6	1150	3059700
INDUSINDBK	1500	1907500	1495.55	1480	1147500

HIGHE	ST OPEN INTE	REST IN NIF	TY 50 - STO	CKS CE & P	<u>E</u>
NIFTY 50	CE STRIKE	CE OI	СМР	PE Strike	PE OI
INFY	1460	2950400	1537.65	1500	1437600
ITC	440	11412800	422.8	430	2609600
JSWSTEEL	950	1388475	930.05	900	462375
KOTAKBANK	1750	1584000	1782.45	1750	701600
LT	3800	1120950	3584.55	3200	484800
LTIM	5000	272850	5122.65	5000	109200
M&M	3000	1040200	2906.25	2800	819000
MARUTI	13000	699950	12091.75	11500	126450
NESTLEIND	2560	276600	2517.6	2400	82400
NTPC	400	9726000	360.2	350	1545000
ONGC	280	15810025	267	270	2046275
POWERGRID	360	6102000	327.7	280	4932000
RELIANCE	3000	5050750	2904.8	2900	1302250
SBILIFE	1480	698250	1461.1	1400	133500
SBIN	900	8679000	843	800	2318250
SUNPHARMA	1500	1495550	1504	1500	368900
TATACONSUM	1120	554850	1093.35	1100	450000
TATAMOTORS	1000	12500100	954.8	980	2827200
TATASTEEL	186.4	16753000	175.95	166.4	6556000
TCS	3900	1799525	3833.45	3800	461650
TECHM	1400	638400	1429.6	1400	388200
TITAN	3500	891800	3394.95	3400	225050
ULTRACEMCO	11200	202000	10848.5	10000	71600
UPL	600	2093000	570.45	540	1563900
WIPRO	500	4951500	497.4	460	1987500

# Participant wise Change in Open Interest for Today.

				PARTICIPANT WIS	SE OPEN INTERES	T			
FII	FII TODAY PREV DAY NET Net 1 Day Ago					TODAY	PREV DAY	NET	Net 1 Day Ago
INDEX FUT	39165	27679	140835	101670	INDEX FUT	587	-15078	-56494	-57081
INDEX CALL	297941	60571	552406	254465	INDEX CALL	0	0	2078	2078
INDEX PUT	328400	58037	560316	231916	INDEX PUT	24000	41338	252479	228479
STK FUT	15176	38634	440706	425530	STK FUT	-24356	-65240	-2694582	-2670226
CLIENTS	TODAY	PREV DAY	NET	Net 1 Day Ago	PRO	TODAY	PREV DAY	NET	Net 1 Day Ago
INDEX FUT	-54446	-11601	-123660	-69214	INDEX FUT	14694	-1000	39319	24625
INDEX CALL	-249424	-168841	-682441	-433017	INDEX CALL	-48517	108270	127957	176474
INDEX PUT	-49121	186017	-338549	-289428	INDEX PUT	-303279	-285392	-474246	-170967
STK FUT	23292	34894	1983738	1960446	STK FUT	-14112	-8288	270138	284250

Bought 39,165 Lots of Index Future, Bought 2,97,941 Lots of Index Calls, Bought 3,28,400 Lots of Index Puts, Bought 15,176 Lots of Stock Future.



Auto Stock	М	AY -Expiry Day			As on Today		As Compared to Previous Day			Compar	ed With Exp	piry 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	518.8	17384200	- 0.09%	4.03%	-4.04%	SC	10.72%	26.23%	LB
ASHOKLEY	221.6	93675000	1.85	242	86345000	0.06%	0.65%	1.53%	LB	9.21%	-7.82%	SC
BAJAJ-AUTO	8956.1	2158400	-12.4	9676.25	2058300	0.17%	-0.88%	1.76%	SB	8.04%	-4.64%	SC
BALKRISIND	3118.05	1585800	26.75	3185.15	2063700	0.02%	-1.19%	2.70%	SB	2.15%	30.14%	LB
BHARATFORG	1567.8	5143500	13.45	1723	6280500	0.21%	-1.36%	4.21%	SB	9.90%	22.11%	LB
BOSCHLTD	30628.05	226125	17.7	33675.45	295250	0.42%	2.43%	3.93%	LB	9.95%	30.57%	LB
EICHERMOT	4771.7	3251675	28.75	4786.4	3930675	0.24%	-1.97%	-0.66%	LU	0.31%	20.88%	LB
ESCORTS	3867.95	1217425	19.75	4192.5	1214675	- 0.15%	-1.20%	-3.96%	LU	8.39%	-0.23%	sc
EXIDEIND	502.65	20752200	4.7	580.35	23981400	0.12%	1.01%	14.07%	LB	15.46%	15.56%	LB
HEROMOTOCO	5167.1	3361500	31.1	5498.8	3666750	0.20%	-0.26%	-5.17%	LU	6.42%	9.08%	LB
M&M	2512.15	12599650	18.65	2906.25	16186450	- 0.11%	-0.22%	1.77%	SB	15.69%	28.47%	LB
MARUTI	12692.8	2114950	94.8	12091.75	3261950	- 0.21%	-0.55%	8.92%	SB	-4.74%	54.23%	SB
MOTHERSON	152.15	131641100	0.45	191.65	131974800	- 0.64%	2.45%	7.41%	LB	25.96%	0.25%	LB
MRF	126324.2	47280	858.15	127085.25	59695	0.10%	1.36%	3.88%	LB	0.60%	26.26%	LB
TATAMOTORS	924.75	77775175	0.8	954.8	83794100	0.02%	-0.32%	-0.36%	LU	3.25%	7.74%	LB
TVSMOTOR	2244.2	6016850	13.35	2414.75	7014350	0.00%	-1.02%	0.30%	SB	7.60%	16.58%	LB
Banking Stock	М	AY -Expiry Day		Į.	s on Today		As Compa	As Compared to Previous Day		Compar	ed With Exp	piry Day
	Price	OI	Basis	Price	OI	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up
AUBANK	632.1	18339000	-6.5	681.85	26043000	- 0.05%	0.40%	-4.17%	SC	7.87%	42.01%	LB
AXISBANK	1176.8	51329375	8.85	1268	44440000	- 0.27%	3.53%	5.52%	LB	7.75%	- 13.42%	SC
BANDHANBNK	187.7	95740000	1.35	203.25	102191600	- 0.10%	-2.16%	9.71%	SB	8.28%	6.74%	LB
BANKBARODA	264.6	178310925	1.75	280.2	159974100	- 0.16%	0.02%	-0.58%	SC	5.90%	- 10.28%	SC
CANBK	115.75	268501500	0.7	118.15	252537750	0.08%	-0.19%	5.68%	SB	2.07%	-5.95%	SC
CUB	143.4	28465000	0.85	167.75	26635000	0.29%	3.68%	-4.55%	SC	16.98%	-6.43%	SC
FEDERALBNK	161.2	83505000	0.9	176.1	92325000	0.06%	0.09%	3.34%	LB	9.24%	10.56%	LB
HDFCBANK	1524.6	199172050	9.75	1707.75	171405300	- 0.21%	2.33%	-0.33%	SC	12.01%	- 13.94%	SC
ICICIBANK	1121.2	85281000	7.5	1194.6	85731800	0.28%	2.38%	4.47%	LB	6.55%	0.53%	LB
IDFCFIRSTB	78.25	350662500	0.7	83.15	360622500	0.29%	-0.04%	-5.63%	LU	6.26%	2.84%	LB
INDUSINDBK	1455.95	26478000	9.15	1495.55	26201500	0.00%	0.35%	2.98%	LB	2.72%	-1.04%	SC
KOTAKBANK	1700.6	42810800	10.5	1782.45	39281600	0.03%	0.53%	-1.09%	SC	4.81%	-8.24%	SC
PNB	127.05	264528000	-0.4	124.55	339328000	0.34%	-0.75%	-3.85%	LU	-1.97%	28.28%	SB
RBLBANK	244.5	51075000	2	253.5	79137500	0.09%	-1.13%	11.66%	SB	3.68%	54.94%	LB
SBIN	831.05	81222750	5.2	843	85959750	0.09%	1.15%	0.70%	LB	1.44%	5.83%	LB



CapGood Stock	М	AY -Expiry Day			As on Today		As Compa	ared to Prev	ious 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
ABB	8313.8	1157500	49.15	8405.35	1554750	0.07%	-0.78%	2.40%	SB	1.10%	34.32%	LB
ASTRAL	2113.55	2725342	12	2381.3	3203543	- 0.17%	0.04%	4.39%	LB	12.67%	17.55%	LB
BEL	293.3	135161250	2.65	310	144090300	0.10%	-0.02%	1.66%	SB	5.69%	6.61%	LB
BHEL	293.4	74311125	2.65	293.4	86504250	- 0.17%	-0.27%	3.70%	SB	0.00%	16.41%	LU
CROMPTON	394.2	12843000	2.85	430.15	19033200	0.01%	-0.22%	1.04%	SB	9.12%	48.20%	LB
CUMMINSIND	3625.75	5736000	28.95	3998.9	4313400	0.20%	-0.88%	0.88%	SB	10.29%	-24.80%	SC
DIXON	9373.6	1424200	65.6	11655.75	1790400	0.24%	0.68%	0.73%	LB	24.35%	25.71%	LB
HAL	5016	10904700	39.75	5366.8	12774000	0.09%	0.88%	7.91%	LB	6.99%	17.14%	LB
HAVELLS	1867.9	5260500	7.3	1917.1	7486500	0.01%	0.26%	-3.93%	SC	2.63%	42.32%	LB
LT	3636.05	14248800	1.35	3584.55	17494200	0.09%	1.59%	2.59%	LB	-1.42%	22.78%	SB
POLYCAB	6756.2	1711200	42.1	7223.55	1714500	0.06%	-0.45%	-1.97%	LU	6.92%	0.19%	LB
SIEMENS	7048.5	1476600	63.85	7548.75	1839900	- 0.15%	-0.45%	-2.60%	LU	7.10%	24.60%	LB
VOLTAS	1359.95	6231600	9.45	1505.25	9581400	0.05%	-0.54%	3.16%	SB	10.68%	53.76%	LB
Cement Stock	M	AY -Expiry Day			As on Today		As Compared to Previous 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
ACC	2506.85	4664100	9.9	2569.7	4759800	0.07%	-0.72%	-1.08%	LU	2.51%	2.05%	LB
AMBUJACEM	621.1	34992000	1.95	648.8	37778400	- 0.05%	-1.36%	2.25%	SB	4.46%	7.96%	LB
DALBHARAT	1770.2	2428950	2.85	1816.6	3629850	0.07%	-0.11%	-2.16%	LU	2.62%	49.44%	LB
GRASIM	2359.5	7613202	14.3	2516.95	16039394	0.27%	0.07%	-0.11%	SC	6.67%	110.68%	LB
INDIACEM	206.35	25244500	1.45	229.38	26801800	0.23%	-2.19%	-2.59%	LU	11.16%	6.17%	LB
JKCEMENT	3923.35	422875	20.2	4333.85	499250	- 0.06%	2.62%	0.05%	LB	10.46%	18.06%	LB
RAMCOCEM	749.45	8902050	4	851.25	10158350	- 0.21%	-0.46%	3.40%	SB	13.58%	14.11%	LB
SHREECEM	25171.95	314800	109.6	27217.55	269625	0.02%	-0.37%	1.32%	SB	8.13%	-14.35%	SC
ULTRACEMCO	9924.75	2055500	55.9	10846.2	2013600	0.02%	0.56%	4.85%	LB	9.28%	-2.04%	SC
Chemicals Stock	M	AY -Expiry Day			As on Today		As Compa	ared to Prev	vious Day	Compar	ed With Exp	
	Price	OI	Basis	Price	OI	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up
AARTIIND	616.3	11605000	5.25	695.2	11453000	0.06%	-1.52%	0.30%	SB	12.80%	-1.31%	SC
ATUL	5715.15	537300	35	6368.3	568550	0.06%	-1.45%	3.84%	SB	11.43%	5.82%	LB
CHAMBLFERT	401.1	10814800	2.45	506.7	7505000	0.51%	-2.89%	- 19.02%	LU	26.33%	-30.60%	SC
COROMANDEL	1291.45	2029300	-8.75	1525.35	5319300	0.26%	-0.42%	- 11.82%	LU	18.11%	162.12%	LB
DEEPAKNTR	2203.05	2271900	18.6	2459.75	2299200	0.02%	-1.96%	2.38%	SB	11.65%	1.20%	LB
GNFC	644.5	5557500	4	694.65	7774000	- 0.01%	-1.74%	-7.43%	LU	7.78%	39.88%	LB
NAVINFLUOR	3251.3	1699650	20.1	3536.85	1382900	0.20%	-3.31%	0.51%	SB	8.78%	-18.64%	SC
PIIND	3573.25	1398250	16	3784.4	1749000	- 0.45%	-0.49%	-1.70%	LU	5.91%	25.08%	LB
TATACHEM	1034.3	9365400	-9.25	1097.05	10962600	0.09%	-0.58%	-1.90%	LU	6.07%	17.05%	LB
UPL	509.95	34547500	3.85	571.1	38958400	- 0.11%	-0.17%	-1.02%	LU	11.99%	12.77%	LB



Finance Stock	М	AY -Expiry Day			As on Today		As Compa	red to Prev	vious Day	Compar	Compared With Expir		
	Price	OI	Basis	Price	OI	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up	
ABCAPITAL	222.65	63315000	1.35	237.52	70497000	0.18%	-0.76%	-3.38%	LU	6.68%	11.34%	LB	
BAJAJFINSV	1532.5	11620000	8.4	1603.35	12557500	0.07%	0.99%	3.08%	LB	4.62%	8.07%	LB	
BAJFINANCE	6623	8682625	6.55	7074.45	7919250	-0.04%	-0.10%	-6.10%	LU	6.82%	-8.79%	SC	
CANFINHOME	725.8	4499625	5.15	899.6	5715450	0.07%	1.92%	6.54%	LB	23.95%	27.02%	LB	
CHOLAFIN	1220.95	8498750	8.1	1431.35	9531250	0.10%	-0.24%	-1.05%	LU	17.23%	12.15%	LB	
HDFCAMC	3771.55	2764800	22.8	4113.6	2774850	0.00%	3.65%	-5.63%	SC	9.07%	0.36%	LB	
HDFCLIFE	552	46169200	1.25	590.95	41531600	-0.19%	1.98%	-0.62%	SC	7.06%	-10.04%	SC	
ICICIGI	1591.55	3384500	5.4	1780.3	4160000	-0.14%	0.50%	2.73%	LB	11.86%	22.91%	LB	
ICICIPRULI	552.8	14562000	3.85	600.35	13177500	0.02%	-0.83%	-6.55%	LU	8.60%	-9.51%	SC	
IDFC	114.7	91775000	0.75	122.83	101695000	-0.11%	0.03%	-1.10%	SC	7.09%	10.81%	LB	
LTF	151.75	44624462	-1.4	185.51	65760956	0.10%	2.77%	2.04%	LB	22.25%	47.37%	LB	
LICHSGFIN	634.65	25447000	3.35	769.85	31669000	-0.33%	4.90%	0.43%	LB	21.30%	24.45%	LB	
M&MFIN	260.75	28294000	-2.4	306.05	36918000	0.21%	0.23%	-4.13%	SC	17.37%	30.48%	LB	
MANAPPURAM	167.9	45768000	-0.05	193.1	50763000	0.03%	-0.29%	0.78%	SB	15.01%	10.91%	LB	
MFSL	931.65	7393600	4.95	979.65	5539200	0.04%	-0.85%	1.41%	SB	5.15%	-25.08%	SC	
MUTHOOTFIN	1661.5	4549050	-12.5	1780.8	5520900	0.12%	2.84%	0.89%	LB	7.18%	21.36%	LB	
PEL	804.75	11894250	4.75	880.4	12583500	0.43%	1.27%	-6.05%	SC	9.40%	5.79%	LB	
PFC	505.2	69038375	4.75	483.7	68011675	0.20%	-0.83%	-0.63%	LU	-4.26%	-1.49%	LU	
RECLTD	552.1	48206000	4.35	521.55	56374000	-0.19%	0.01%	-6.17%	SC	-5.53%	16.94%	SB	
SBICARD	693.55	20622400	-0.5	732	21156800	-0.03%	0.28%	3.55%	LB	5.54%	2.59%	LB	
SBILIFE	1388.4	9866625	8.35	1462	9363375	-0.06%	0.64%	0.32%	LB	5.30%	-5.10%	SC	
SHRIRAMFIN	2316.65	6270900	13.95	2989.85	5037900	-0.34%	3.73%	-2.61%	SC	29.06%	-19.66%	SC	
FMCG Stock	М	AY -Expiry Day			As 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	e Diff OI Bui		
ASIANPAINT	2872.3	11565800	-11.4	2858.45	12898000	-0.05%	-1.30%	8.69%	SB	-0.48%	11.52%	SB	
BALRAMCHIN	380.9	10643200	3.3	440.7	10105600	0.15%	-0.45%	-2.70%	LU	15.70%	-5.05%	SC	
BATAINDIA	1383.5	4310625	11.3	1459.25	3819000	0.05%	0.30%	0.22%	LB	5.48%	-11.40%	SC	
BERGEPAINT	479.65	19487160	2.1	500.05	28601760	-0.12%	-0.55%	0.06%	SB	4.25%	46.77%	LB	
BRITANNIA	5229.15	2206800	30.6	5352.05	2591400	-0.01%	1.02%	0.79%	LB	2.35%	17.43%	LB	
COLPAL	2664.3	2984100	18.95	2831.15	2717050	0.28%	-0.06%	0.44%	SB	6.26%	-8.95%	SC	
DABUR	554.35	18695000	3.2	593.35	22546250	0.17%	-1.07%	2.81%	SB	7.04%	20.60%	LB	
GODREJCP	1284.95	5981500	11	1375.5	5890500	0.00%	-0.38%	-3.42%	LU	7.05%	-1.52%	SC	
HINDUNILVR	2343	18388800	-8.4	2432.2	19205700	-0.10%	-0.41%	3.46%	SB	3.81%	4.44%	LB	
INDIAMART	2442.15	1305300	-1.25	2701.8	1151100	-0.36%	1.41%	-2.34%	SC	10.63%	-11.81%	SC	
ITC	419.8	112128000	-4.05	423.3	115281600	-0.12%	0.00%	1.16%	LU	0.83%	2.81%	LB	
JUBLFOOD	498.95	22540000	-4.2	558.75	23885000	0.17%	-1.90%	-4.63%	LU	11.99%	5.97%	LB	
MARICO	598.85	10038000	1.6	615.05	17401200	0.05%	-1.28%	1.33%	SB	2.71%	73.35%	LB	
UNITDSPR	1179	7696500	7.65	1281.9	11125800	-0.11%	-1.27%	-2.02%	LU	8.73%	44.56%	LB	
NESTLEIND	2418.6	6246200	13.8	2515.45	5990600	0.09%	-0.58%	3.20%	SB	4.00%	-4.09%	SC	
		4704750	14.2	3138.6	2226000	-0.07%	1.01%	-1.55%	SC	4.17%	24.24%	LB	
PIDILITIND	3013	1791750	14.2	3130.0	2220000	-0.07 /6	1.0170	110070	00		,,		



TITAN	3292.8	7513625	20.95	3402.45	8740375	-0.22%	-0.29%	0.95%	SB	3.33%	16.33%	LB
UBL	1838.35	1820400	-2.5	1996	2609600	-0.10%	-4.14%	14.86%	SB	8.58%	43.35%	LB
INDEX	М	AY -Expiry Day			As on Today	ı	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
BANKNIFTY	49037.4	2580555	355.05	52606	3493860	0.04%	1.74%	18.66%	LB	7.28%	35.39%	LB
NIFTY	22627.35	14438500	138.7	23721.3	16435400	0.04%	0.78%	5.44%	LB	4.83%	13.83%	LB
Infra Stock	М	AY -Expiry Day			As on Today		As Compa	ared to Pre	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
ADANIENT	3212	14262000	17.75	3171.1	15929100	0.00%	-0.74%	-1.25%	LU	-1.27%	11.69%	SB
ADANIPORTS	1386.75	39381600	3.25	1456.15	32680800	0.07%	-0.28%	-1.17%	LU	5.00%	-17.02%	SC
CONCOR	1075.3	10885000	9.25	1051.4	12522000	0.20%	0.20%	-2.79%	SC	-2.22%	15.04%	SB
GMRINFRA	82.3	212512500	1.25	95.07	232380000	0.08%	-1.90%	1.02%	SB	15.52%	9.35%	LB
INDIGO	4183.7	5937000	21.5	4233.5	9158700	0.13%	-1.90%	0.05%	SB	1.19%	54.26%	LB
IRCTC	1033.35	16130625	8	995.1	20375250	-0.17%	-1.50%	-3.78%	LU	-3.70%	26.31%	SB
Media Stock	М	AY -Expiry Day			As on Today		As Compa	ared to Pre	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	1428.1	5160353	0.07%	0.49%	-0.56%	SC	7.94%	14.35%	LB
SUNTV	666.7	4554000	-3.55	750.5	7465500	0.09%	-0.71%	5.16%	SB	12.57%	63.93%	LB
ZEEL	153.45	131334000	1.35	148.73	103728000	-0.05%	-1.59%	-7.66%	LU	-3.08%	-21.02%	LU
Metals Stock	М	AY -Expiry Day			As on Today		As Compa	As Compared to Previous Day			ed With Exp	iry Day
	Price	OI	Basis	Price	OI	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up
COALINDIA	484.95	51989700	2.8	469.25	58298100	0.06%	-0.94%	0.78%	SB	-3.24%	12.13%	SB
HINDALCO	699.4	55679400	4.25	685.5	42301000	-0.12%	0.04%	5.79%	LB	-1.99%	-24.03%	LU
HINDCOPPER	358.9	24589350	4.5	329.55	35030350	-0.08%	-0.74%	11.46%	SB	-8.18%	42.46%	SB
JINDALSTEL	1039.65	10911250	8.45	1064.05	12595625	-0.19%	-0.64%	-1.17%	LU	2.35%	15.44%	LB
JSWSTEEL	888.65	15287400	4.95	929.9	16226325	0.02%	-0.58%	7.49%	SB	4.64%	6.14%	LB
NATIONALUM	191.35	80040000	1.85	188.47	69345000	-0.20%	-0.79%	-1.90%	LU	-1.51%	-13.36%	LU
NMDC	251.45	78138000	2	258.05	76171500	-0.02%	-2.25%	2.22%	SB	2.62%	-2.52%	SC
SAIL	159.05	178964000	1.3	147.01	167392000	-0.11%	-1.90%	-6.01%	LU	-7.57%	-6.47%	LU
TATASTEEL	165.45	242176000	1.3	175.68	204545000	0.15%	-1.28%	0.82%	SB	6.18%	-15.54%	SC
VEDL	443.45	91128300	2.65	454.05	81364800	-0.31%	-2.01%	-0.28%	LU	2.39%	-10.71%	SC
OIL & GAS Stock	М	AY -Expiry Day	¥		As on Today	ľ	As Compa	ared to Pre	vious Day	Compar	ed With Exp	• •
	Price	OI	Basis	Price	OI	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up
BPCL	630.9	27684000	5.15	296.3	76033800	0.05%	-2.93%	6.17%	SB	-53.04%	174.65%	SB
GAIL	200.65	137204250	1.25	213.15	138919875	-0.19%	0.24%	-0.65%	SC	6.23%	1.25%	LB
GUJGASLTD	538.55	6281250	-1.45	612.9	10841250	0.05%	0.84%	-6.49%	SC	13.81%	72.60%	LB
HINDPETRO	537.8	25937550	3.35	334.65	51481575	-0.19%	-0.98%	-1.48%	LU	-37.77%	98.48%	SB
IGL	440.3	21756625	-16.35	473.95	20633250	0.14%	-0.13%	2.31%	SB	7.64%	-5.16%	SC
IOC	162.9	158500875	0.95	164.37	153884250	0.08%	-1.16%	0.17%	SB	0.90%	-2.91%	SC
MGL	1287.05	2446000	6.15	1495.8	1670400	-0.11%	0.58%	-2.70%	SC	16.22%	-31.71%	SC
ONGC	268.5	82892425	1.8	267	84442050	0.00%	-1.07%	5.92%	SB	-0.56%	1.87%	SB
PETRONET	295.35	45534000	1.5	318.2	49818000	-0.19%	-1.88%	11.88%	SB	7.74%	9.41%	LB
RELIANCE	2868.95	41641000	19.25	2908.3	44153000	-0.12%	0.88%	-1.77%	sc	1.37%	6.03%	LB



Pharma Stock	MAY -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
ABBOTINDIA	26117.15	150480	126.15	26855.6	158360	0.04%	0.08%	-3.34%	SC	2.83%	5.24%	LB
ALKEM	4948.65	1116100	1.85	5092.7	1401900	0.12%	1.74%	4.38%	LB	2.91%	25.61%	LB
APOLLOHOSP	5813	2250625	46.55	6295.35	2169375	-0.13%	0.57%	-1.45%	SC	8.30%	-3.61%	SC
AUROPHARMA	1209.9	12541650	9.4	1217.95	12200650	-0.11%	-0.06%	-2.23%	LU	0.67%	-2.72%	SC
BIOCON	313.65	43117500	2.8	339.25	48750000	0.13%	-0.86%	-1.95%	LU	8.16%	13.06%	LB
CIPLA	1473.95	9895600	7.35	1499.7	9794200	0.10%	-0.31%	4.01%	SB	1.75%	-1.02%	SC
DIVISLAB	4436.25	2592600	23.45	4539.3	2194800	-0.17%	0.44%	0.04%	LB	2.32%	-15.34%	SC
DRREDDY	5889.45	2436750	15.7	6078.4	2867125	-0.36%	0.39%	-1.54%	SC	3.21%	17.66%	LB
GLENMARK	1161.85	10567600	5.85	1213.35	9356125	0.01%	-0.53%	-3.17%	LU	4.43%	-11.46%	SC
GRANULES	429.25	8530000	4.45	487.8	8876000	-0.02%	0.04%	- 11.20%	SC	13.64%	4.06%	LB
IPCALAB	1254.45	2197000	5.05	1101.75	3148600	0.21%	-2.10%	-6.72%	LU	-12.17%	43.31%	SB
LALPATHLAB	2637.1	1005900	9.75	2718.95	1437300	0.01%	1.09%	-2.66%	SC	3.10%	42.89%	LB
LAURUSLABS	430.4	11694300	2.55	427.4	18004700	-0.13%	-0.45%	-1.06%	LU	-0.70%	53.96%	SB
LUPIN	1589.6	6646150	10.2	1558.85	8840850	0.00%	-0.50%	-1.01%	LU	-1.93%	33.02%	SB
METROPOLIS	1929.6	862400	9.25	1935.65	2396400	-0.01%	-0.03%	-3.50%	LU	0.31%	177.88%	LB
SUNPHARMA	1468.85	17128650	9.75	1505.2	18858350	-0.08%	0.72%	0.85%	LB	2.47%	10.10%	LB
SYNGENE	679.85	5108000	3.9	702.15	5297000	-0.09%	-0.69%	10.49%	SB	3.28%	3.70%	LB
TORNTPHARM	2675.6	1372250	17.55	2830.45	1388250	0.12%	-0.35%	2.80%	SB	5.79%	1.17%	LB
ZYDUSLIFE	1032.65	11598300	8.7	1071.75	11109600	0.09%	-0.80%	4.01%	SB	3.79%	-4.21%	SC
Power Stock	MAY -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
IEX	154.3	58698750	0	179.47	74032500	-0.15%	-1.76%	-2.49%	LU	16.31%	26.12%	LB
NTPC	362.3	102816000	2.6	360.85	99375000	-0.18%	-0.52%	0.51%	SB	-0.40%	-3.35%	LU
POWERGRID	308.75	68752800	2.05	327.4	64296000	0.09%	-1.67%	5.14%	SB	6.04%	-6.48%	SC
TATAPOWER	428.75	78611850	3.4	430.75	97058250	-0.10%	-1.11%	0.01%	SB	0.47%	23.47%	LB
Realty Stock	MAY -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
DLF	809.1	46017675	7.05	824.65	44183700	0.09%	-1.88%	5.52%	SB	1.92%	-3.99%	SC
GODREJPROP	2743.95	3487550	22.2	3077.2	3506225	-0.10%	-1.09%	-4.43%	LU	12.14%	0.54%	LB
INDHOTEL	558.9	18293000	1.7	659.75	15900000	-0.20%	1.79%	0.11%	LB	18.04%	-13.08%	SC
OBEROIRLTY	1823.5	4942700	13.05	1829.3	7387800	0.19%	-4.07%	7.16%	SB	0.32%	49.47%	LB



IT Stock	MAY -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
BSOFT	615.5	11215000	4.9	695.75	14595000	0.29%	1.53%	- 2.15%	SC	13.04%	30.14%	LB
COFORGE	5027.95	1900950	30.9	5350.65	2288850	0.03%	-0.02%	- 5.12%	LU	6.42%	20.41%	LB
HCLTECH	1339.4	19824350	7.55	1447.95	19922700	- 0.18%	0.49%	1.84%	LB	8.10%	0.50%	LB
INFY	1409.2	48044400	-18.25	1541.95	49831600	0.28%	0.97%	4.15%	LB	9.42%	3.72%	LB
LTIM	4751	3492900	-22.15	5123.85	3891300	0.02%	0.25%	3.62%	SC	7.85%	11.41%	LB
LTTS	4473.6	1756900	-76.1	4834.85	1683000	0.26%	0.22%	2.72%	LB	8.08%	-4.21%	SC
MCX	3634	2573600	27.55	3941.6	2768600	0.16%	2.96%	0.20%	LB	8.46%	7.58%	LB
MPHASIS	2326.15	2157375	13.35	2408.3	5066325	0.07%	0.59%	- 0.50%	SC	3.53%	134.84%	LB
NAUKRI	5803.65	1485450	48.2	6648.6	1461900	- 0.19%	0.83%	2.99%	SC	14.56%	-1.59%	SC
OFSS	7474.65	698700	53.2	9727.05	1350200	0.03%	-0.56%	6.45%	SB	30.13%	93.24%	LB
PERSISTENT	3538.6	2260200	21.55	3974.2	2646200	0.25%	0.15%	4.37%	SC	12.31%	17.08%	LB
TCS	3761.65	15651825	25.55	3838.45	19295150	0.13%	0.57%	2.16%	SC	2.04%	23.28%	LB
TECHM	1247.4	17048400	6.55	1427.75	16529400	0.13%	1.86%	2.42%	SC	14.46%	-3.04%	SC
WIPRO	439.3	65263500	2.35	496.85	68934000	0.11%	1.28%	- 1.35%	SC	13.10%	5.62%	LB
Telecom Stock	MAY -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
BHARTIARTL	1387	38114000	9.85	1414.95	47652000	0.09%	-0.34%	1.04%	SB	2.02%	25.02%	LB
IDEA	14.85	2568400000	0.25	17.19	4201440000	0.35%	-0.41%	0.42%	SB	15.76%	63.58%	LB
INDUSTOWER	345.75	63733000	2	344.2	166059400	0.09%	1.28%	6.23%	SC	-0.45%	160.55%	SB
TATACOMM	1762.5	6008000	-0.2	1837.5	7076000	0.02%	-0.64%	0.33%	SB	4.26%	17.78%	LB
Textile Stock	MAY -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
ABFRL	285.85	28314000	-6.8	318.3	38916800	0.08%	-0.08%	- 3.52%	LU	11.35%	37.45%	LB
PAGEIND	36573.9	202170	- 1390.9	40455.85	198120	0.11%	0.37%	2.45%	LB	10.61%	-2.00%	SC
SRF	2236.25	4459125	13.15	2393.85	4093500	0.09%	-1.09%	- 3.56%	LU	7.05%	-8.20%	SC
TRENT	4678.85	3146800	27.5	5338.8	3168000	0.05%	-1.06%	0.53%	SB	14.10%	0.67%	LB



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### Research Team

Sr. No	Name	Designation	E-mail
1	Rajesh Palviya	Technical & Derivative Analyst - (Head)	rajesh.palviya@axissecurities.in
2	Rahil Vora	Derivative Analyst	rahil.vora@axissecurities.in
3	Hemang.Gor	Derivative Analyst	hemang.gor@axissecurities.in

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