

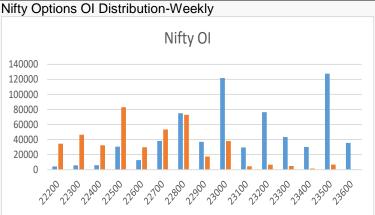
# **Daily Derivative Report**

07<sup>TH</sup> June 2024

Nifty Futures Vi	ew
Nifty Active Futures	22899.5
Nifty Active Futures OI	14673200
Change in OI	6,18,950
Premium / Discount	78.10
Inference	Long_Buildup

Volatility	
India VIX Index	16.8
Nifty ATM Call IV	17.67
Nifty ATM Put IV	17.84
PCR Index NIFTY	1.03
PCR Index BANKNIFTY	0.71

BankNifty Future	es View
BankNifty Active Futures	49435.75
BankNifty Active Futures OI	2910135
Change in OI	-2,10,150
Premium / Discount	143.85
Inference	Short_Covering



■ Call oi ■ Put oi

### **HIGHLIGHTS:**

Nifty futures closed at 22899 yesterday on a positive note with price gain of 1.13% & 4.40% increase in the open interest indicating Long Build Up. It closed at a premium of 78 points compared to its previous day's premium of 23 points.

Bank Nifty closed at 49436 yesterday on a positive note with price gain of 0.65% & 6.73% decrease in open interest indicating Short Covering. It closed at a premium of 144 points compared to its previous day's premium of 63 points.

## In Yesterday's Trading Session FII's

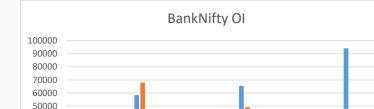
Bought Index Futures to the tune of 1566 Cr, Sold Index Option worth 8341 Cr, Sold Stock Futures to the tune of 4545 Cr, Bought Stock Options to the tune of 255 Cr,

Net Sold in the derivative segment to the tune of 11066 Cr.

In Cash Segment

FII Sold 6868 Cr & DII Bought 3718 Cr.

The India VIX index is at 16.80 vs 18.89, ATM CE IV 17.67 & PE IV 17.84



Bank Nifty Options OI Distribution-Weekly

Index options PCR is at 1.03 vs 0.75 to its previous day closing.

Nifty Put options OI distribution shows that 22500 has the highest OI concentration followed by 22800 and 22700 which may act as support for current expiry.

Nifty Call options OI shows that 23500 has the highest OI followed by 23000 which may act as resistance for current expiry.

BankNifty Put options OI distribution shows that 49000 has the highest OI concentration followed 49500 which may act as support for the current expiry.

BankNifty Call strike 50000 followed by 49500 witnessed significant OI concentration and may act as resistance for the current expiry.

**SECURITIES IN BAN PERIOD: ZEEL** 

40000

30000

20000

10000

## **Stock Futures - Long Build**

■ Call\_oi ■ Put\_oi

Symbol	Fut Price	% Chg	Open Interest	% Chg
METROPOLIS	2,039.90	2.4%	14,86,800.00	25.66%
LAURUSLABS	431.35	0.8%	1,45,91,100.00	16.68%
POWERGRID	302.05	0.7%	7,57,18,800.00	15.13%
EXIDEIND	531.70	7.8%	2,19,78,000.00	12.92%

# **Stock Futures - Short Build Up**

Symbol	Fut Price	% Chg	Open Interest	% Chg
DABUR	600.45	-0.5%	2,24,75,000	8.11%
ASIANPAINT	2,884.30	-2.0%	1,23,16,200	8.10%
RBLBANK	244.85	-0.1%	5,40,77,500	7.63%
CIPLA	1,480.65	-1.3%	1,10,20,100	5.17%



# Nifty 50 Open Interest (OI) Dashboard

HIGHES	ST OPEN INTER	REST IN NIFT	TY 50 – STC	CKS CE & P	<u>E</u>
NIFTY 50	CE STRIKE	CE OI	СМР	PE Strike	PE OI
ADANIENT	3900	1379400	3195.85	2800	771600
ADANIPORTS	1600	3446000	1354.15	1300	2138400
APOLLOHOSP	6000	211250	5978.35	5900	68750
ASIANPAINT	3000	1188600	2884.3	2800	376400
AXISBANK	1200	3813125	1176.9	1100	875000
BAJAJ-AUTO	10000	136375	9642.3	9000	80125
BAJAJFINSV	1600	646000	1531.7	1500	268500
BAJFINANCE	7500	647375	6922.7	6500	212250
BHARTIARTL	1400	4467375	1373.6	1300	721050
BPCL	650	3278700	587.25	550	1596600
BRITANNIA	5600	143400	5454.1	5000	97200
CIPLA	1500	1632800	1480.65	1480	732550
COALINDIA	500	6136200	474.35	400	2417100
DIVISLAB	4500	345200	4481.65	4400	96200
DRREDDY	6000	198750	5908.9	5800	95625
EICHERMOT	5200	158025	4729.8	4300	107100
GRASIM	2500	402588	2339.75	2200	184599
HCLTECH	1400	1430800	1401.05	1300	562100
HDFCBANK	1600	7141200	1563.4	1400	3429250
HDFCLIFE	570	2855600	555.05	550	1065900
HEROMOTOCO	5700	151950	5548.65	5000	137550
HINDALCO	700	3333400	679.95	600	1848000
HINDUNILVR	2400	1424100	2531.75	2400	957300
ICICIBANK	1150	5041400	1113.95	1100	1920800
INDUSINDBK	1600	1425500	1485	1600	1274000

HIGHE	ST OPEN INTE	REST IN NIF	TY 50 - STC	CKS CE & PI	<u> </u>
NIFTY 50	CE STRIKE	CE OI	СМР	PE Strike	PE OI
INFY	1500	4360400	1477.55	1400	1609200
ITC	450	12145600	437.05	430	3737600
JSWSTEEL	900	590625	890.45	850	401625
KOTAKBANK	1800	1336000	1739.1	1700	793600
LT	3800	1319250	3472.35	3200	516900
LTIM	5000	294000	4782.8	4500	114450
M&M	2800	562450	2712.4	2400	390250
MARUTI	13000	350800	12692.35	12000	78500
NESTLEIND	2600	270800	2479.1	2400	143800
NTPC	400	13500000	350.95	330	1570500
ONGC	280	16558850	253.35	250	1670900
POWERGRID	360	6490800	302.05	280	5068800
RELIANCE	3000	4825000	2875.55	2700	1378250
SBILIFE	1500	684000	1445.85	1400	200250
SBIN	900	12789000	819.6	800	3738000
SUNPHARMA	1500	1774850	1476.55	1400	189350
TATACONSUM	1200	722250	1142.7	1100	440550
TATAMOTORS	1000	10184475	934.9	900	3626625
TATASTEEL	180	17226000	172.75	150	7667000
TCS	3900	960575	3842.15	3700	539700
TECHM	1400	806400	1324.3	1300	391800
TITAN	3400	350175	3328.4	3300	195650
ULTRACEMCO	11000	160600	10098.3	10500	62000
UPL	600	2696200	540.55	500	811200
WIPRO	500	5026500	463.2	450	2208000

# Participant wise Change in Open Interest for Today.

FII	TODAY	PREV DAY	NET	Net 1 Day Ago	DII	TODAY	PREV DAY	NET	Net 1 Day Ago
INDEX FUT	24181	43772	-287426	-311607	INDEX FUT	-879	-1121	8346	9225
INDEX CALL	286811	470365	2487	-284324	INDEX CALL	0	0	2078	2078
INDEX PUT	73347	297079	111107	37760	INDEX PUT	8000	36178	239811	231811
STK FUT	-62914	25500	552959	615873	STK FUT -8071		4420	-2753865	-2745794
CLIENTS	TODAY	PREV DAY	NET	Net 1 Day Ago	PRO	TODAY	PREV DAY	NET	Net 1 Day Ago
INDEX FUT	-37867	-86597	208900	246767	INDEX FUT	INDEX FUT 14565		70180	55615
INDEX CALL	-535674	-847530	249947	785621	INDEX CALL	248863	377165	-254512	-503375
INDEX PUT	-237649	-350898	-439553	-201904	INDEX PUT	INDEX PUT 156302		88635	-67667
STK FUT	66547	-17144	1839403	1772856	STK FUT	4438	-12776	361503	357065

Bought 24,181 Lots of Index Future,
Bought 2,86,811 Lots of Index Calls,
Bought 73,347 Lots of Index Puts,
Sold 62,914 Lots of Stock Future



Auto Stock	М	AY -Expiry Day		4	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
APOLLOTYRE	468.55	13771700	2.8	473.55	14138900	0.54%	0.18%	7.76%	LB	1.07%	2.67%	LB
ASHOKLEY	221.6	93675000	1.85	226.95	86935000	0.55%	0.69%	-1.85%	SC	2.41%	-7.20%	SC
BAJAJ-AUTO	8956.1	2158400	-12.4	9642.3	2199375	- 0.61%	1.03%	6.28%	LB	7.66%	1.90%	LB
BALKRISIND	3118.05	1585800	26.75	3118.85	1805100	0.33%	-0.46%	1.25%	SB	0.03%	13.83%	LB
BHARATFORG	1567.8	5143500	13.45	1559.95	6408000	0.19%	3.71%	-2.91%	SC	-0.50%	24.58%	SB
BOSCHLTD	30628.05	226125	17.7	30527	306500	- 0.41%	-0.70%	-0.33%	LU	-0.33%	35.54%	SB
EICHERMOT	4771.7	3251675	28.75	4729.8	3381875	0.21%	3.07%	2.38%	LB	-0.88%	4.00%	SB
ESCORTS	3867.95	1217425	19.75	4032.5	1363175	0.54%	2.61%	11.04%	LB	4.25%	11.97%	LB
EXIDEIND	502.65	20752200	4.7	531.7	21978000	0.73%	7.49%	12.92%	LB	5.78%	5.91%	LB
HEROMOTOCO	5167.1	3361500	31.1	5548.65	3808500	0.26%	-2.20%	-0.59%	LU	7.38%	13.30%	LB
M&M	2512.15	12599650	18.65	2712.4	14972300	0.46%	-1.50%	4.44%	SB	7.97%	18.83%	LB
MARUTI	12692.8	2114950	94.8	12692.35	2097550	0.15%	1.37%	2.85%	LB	0.00%	-0.82%	LU
MOTHERSON	152.15	131641100	0.45	153.35	110021600	0.59%	0.26%	1.03%	LB	0.79%	- 16.42%	SC
MRF	126324.2	47280	858.15	126846.65	50285	0.57%	-1.43%	3.45%	SB	0.41%	6.36%	LB
TATAMOTORS	924.75	77775175	0.8	934.9	72829125	0.36%	0.89%	0.33%	LB	1.10%	-6.36%	SC
TVSMOTOR	2244.2	6016850	13.35	2404.55	7247450	0.26%	1.97%	3.51%	LB	7.15%	20.45%	LB
Banking Stock	М	AY -Expiry Day		4	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
AUBANK	632.1	18339000	-6.5	649.65	24758000	- 1.65%	-1.34%	3.67%	SB	2.78%	35.00%	LB
AXISBANK	1176.8	51329375	8.85	1176.9	44536250	0.51%	-1.14%	-0.15%	LU	0.01%	13.23%	SC
BANDHANBNK	187.7	95740000	1.35	192.6	90706200	0.55%	0.47%	0.84%	LB	2.61%	-5.26%	SC
BANKBARODA	264.6	178310925	1.75	270.3	150330375	0.52%	3.42%	-2.75%	SC	2.15%	- 15.69%	SC
CANBK	115.75	268501500	0.7	118.55	228501000	0.47%	2.43%	3.70%	LB	2.42%	- 14.90%	SC
CUB	143.4	28465000	0.85	145.95	23900000	0.31%	0.73%	3.55%	LB	1.78%	16.04%	SC
FEDERALBNK	161.2	83505000	0.9	165.45	77785000	0.55%	-0.90%	-0.69%	LU	2.64%	-6.85%	SC
HDFCBANK	1524.6	199172050	9.75	1563.4	184595400	0.24%	0.51%	0.09%	LB	2.54%	-7.32%	SC
ICICIBANK	1121.2	85281000	7.5	1113.95	84275100	0.32%	0.16%	2.61%	LB	-0.65%	-1.18%	LU
IDFCFIRSTB	78.25	350662500	0.7	77.65	362775000	0.52%	0.00%	-0.82%	LU	-0.77%	3.45%	SB
INDUSINDBK	1455.95	26478000	9.15	1485	22509500	0.26%	-1.32%	1.12%	SB	2.00%	- 14.99%	SC
KOTAKBANK	1700.6	42810800	10.5	1739.1	42452000	0.25%	0.97%	1.77%	LB	2.26%	-0.84%	SC
		264528000	-0.4	123.05	282920000	- 0.000/	1.68%	0.39%	LB	-3.15%	6.95%	SB
PNB	127.05	264528000	0.4	120.00		0.69%						
PNB RBLBANK	127.05 244.5	51075000	2	244.85	54077500	0.69%	-0.20%	7.63%	SB	0.14%	5.88%	LB



CapGood Stock	М	MAY -Expiry Day			As on Today		As Compa	red to Pre	vious Day	Compar	ed With Exp	oiry 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	8031.7	1176750	0.55%	2.24%	1.00%	LB	-3.39%	1.66%	SB
ASTRAL	2113.55	2725342	12	2156.05	2426237	0.31%	1.56%	0.78%	LB	2.01%	- 10.97%	SC
BEL	293.3	135161250	2.65	274.55	137438400	0.33%	5.11%	1.58%	LB	-6.39%	1.68%	SB
BHEL	293.4	74311125	2.65	279.45	74408250	0.54%	8.85%	- 3.81%	SC	-4.75%	0.13%	SB
CROMPTON	394.2	12843000	2.85	401.7	15071400	0.44%	-0.57%	3.37%	SB	1.90%	17.35%	LB
CUMMINSIND	3625.75	5736000	28.95	3514.5	4563000	0.26%	2.97%	- 6.11%	SC	-3.07%	- 20.45%	LU
DIXON	9373.6	1424200	65.6	9808.45	1487200	0.48%	3.08%	- 0.01%	SC	4.64%	4.42%	LB
HAL	5016	10904700	39.75	4691.2	12640200	0.53%	6.91%	3.78%	LB	-6.48%	15.92%	SB
HAVELLS	1867.9	5260500	7.3	1848.7	5555000	0.49%	2.62%	0.83%	LB	-1.03%	5.60%	SB
LT	3636.05	14248800	1.35	3472.35	16011150	0.29%	2.16%	6.41%	LB	-4.50%	12.37%	SB
POLYCAB	6756.2	1711200	42.1	6876.15	1533750	0.25%	1.04%	2.07%	SC	1.78%	- 10.37%	SC
SIEMENS	7048.5	1476600	63.85	6811.6	1630950	0.26%	4.07%	3.79%	LB	-3.36%	10.45%	SB
VOLTAS	1359.95	6231600	9.45	1450.45	6544200	0.06%	-0.70%	0.40%	SB	6.65%	5.02%	LB
Cement Stock	ment 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
ACC	2506.85	4664100	9.9	2453.55	4805100	0.23%	2.16%	0.82%	SC	-2.13%	3.02%	SB
AMBUJACEM	621.1	34992000	1.95	610.05	31463100	0.02%	1.86%	1.25%	SC	-1.78%	10.08%	LU
DALBHARAT	1770.2	2428950	2.85	1766.1	2754425	0.49%	1.78%	2.56%	LB	-0.23%	13.40%	SB
GRASIM	2359.5	7613202	14.3	2334.75	7376300	0.21%	1.30%	2.61%	LB	-1.05%	-3.11%	LU
INDIACEM	206.35	25244500	1.45	207	24464400	0.56%	5.45%	0.70%	LB	0.31%	-3.09%	SC
JKCEMENT	3923.35	422875	20.2	4013	428125	0.52%	2.40%	6.96%	LB	2.29%	1.24%	LB
RAMCOCEM	749.45	8902050	4	786.7	7939850	0.46%	3.30%	1.03%	SC	4.97%	- 10.81%	SC
SHREECEM	25171.95	314800	109.6	25636.25	277675	0.34%	0.61%	2.30%	SC	1.84%	- 11.79%	SC
ULTRACEMCO	9924.75	2055500	55.9	10054.95	1888300	0.43%	0.17%	1.69%	LB	1.31%	-8.13%	SC
Chemicals Stock	M	AY -Expiry Day			As on Today		As Compa	red to Pre	vious Day	Compar	ed With Exp	oiry Day
	Price	OI	Basis	Price	OI	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up
AARTIIND	616.3	11605000	5.25	638.15	10399000	0.69%	1.46%	1.04%	LB	3.55%	10.39%	SC
ATUL	5715.15	537300	35	5815.2	521725	0.63%	-0.04%	5.86%	SB	1.75%	-2.90%	SC
CHAMBLFERT	401.1	10814800	2.45	402.35	10579200	0.53%	3.01%	1.90%	LB	0.31%	-2.18%	SC
COROMANDEL	1291.45	2029300	-8.75	1387.4	2403100	1.60%	1.28%	7.21%	LB	7.43%	18.42%	LB
DEEPAKNTR	2203.05	2271900	18.6	2278.45	2097900	0.30%	2.26%	1.67%	SC	3.42%	-7.66%	SC
GNFC	644.5	5557500	4	637.55	6730100	0.64%	2.16%	7.01%	LB	-1.08%	21.10%	SB
NAVINFLUOR	3251.3	1699650	20.1	3319.15	1337000	0.53%	0.56%	1.82%	SC	2.09%	- 21.34%	SC
PIIND	3573.25	1398250	16	3651.6	1474250	0.26%	-0.40%	2.88%	LU	2.19%	5.44%	LB
TATACHEM	1034.3	9365400	-9.25	1063.35	8594300	- 1.25%	1.94%	2.68%	SC	2.81%	-8.23%	SC
UPL	509.95	34547500	3.85	537.4	33750600	0.59%	1.69%	8.15%	LB	5.38%	-2.31%	SC



Finance Stock	М	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
ABCAPITAL	222.65	63315000	1.35	228.55	62326800	0.55%	6.03%	7.30%	LB	2.65%	-1.56%	SC
BAJAJFINSV	1532.5	11620000	8.4	1526.45	11597000	0.34%	0.58%	6.38%	LB	-0.39%	-0.20%	LU
BAJFINANCE	6623	8682625	6.55	6925.8	8845875	-0.04%	1.30%	4.43%	LB	4.57%	1.88%	LB
CANFINHOME	725.8	4499625	5.15	763.95	3477825	0.48%	2.51%	- 5.16%	SC	5.26%	- 22.71%	SC
CHOLAFIN	1220.95	8498750	8.1	1335.7	9932500	0.28%	3.66%	3.08%	LB	9.40%	16.87%	LB
HDFCAMC	3771.55	2764800	22.8	3760.5	2741400	-1.49%	1.49%	0.04%	LB	-0.29%	-0.85%	LU
HDFCLIFE	552	46169200	1.25	555.25	45521300	-0.04%	0.60%	1.18%	LB	0.59%	-1.40%	SC
ICICIGI	1591.55	3384500	5.4	1644.8	3690500	0.01%	0.88%	- 0.199/	SC	3.35%	9.04%	LB
ICICIPRULI	552.8	14562000	3.85	563.6	12594000	0.44%	0.18%	0.18% 1.19%	LB	1.95%	- 12 510/	SC
IDFC	114.7	91775000	0.75	114.3	90455000	0.52%	-0.04%	2.15%	SB	-0.35%	13.51% -1.44%	LU
LTF	151.75	44624462	-1.4	159.05	47163340	-0.91%	1.40%	4.42%	LB	4.81%	5.69%	LB
LICHSGFIN	634.65	25447000	3.35	651.05	26273000	0.42%	4.62%	-	SC	2.58%	3.25%	LB
M&MFIN	260.75	28294000	-2.4	278.15	29490000	-1.87%	1.40%	2.64% 1.34%	LB	6.67%	4.23%	LB
MANAPPURAM	167.9	45768000	-0.05	177.75	49398000	0.48%	5.49%	5.92%	LB	5.87%	7.93%	LB
MFSL	931.65	7393600	4.95	927.2	5833600	0.61%	0.10%	3.73%	LB	-0.48%	-	LU
MUTHOOTFIN	1661.5	4549050	-12.5	1753.25	3781250	0.44%	0.34%	4.18%	LB	5.52%	21.10%	SC
PEL	804.75	11894250	4.75	804.25	12478500	0.60%	2.24%	2.81%	LB	-0.06%	16.88% 4.91%	SB
PFC	505.2	69038375	4.75	472.3	67094500	0.20%	5.62%	-	SC	-6.51%	-2.82%	LU
RECLTD	552.1	48206000	4.35	490.1	61696000	0.39%	6.66%	3.15%	SC	-11.23%	27.98%	SB
SBICARD	693.55	20622400	-0.5	703.7	18600800	-0.50%	0.58%	0.46%	SC	1.46%	-9.80%	SC
SBILIFE	1388.4	9866625	8.35	1442.85	9483750	0.21%	3.79%	3.21%	SC	3.92%	-3.88%	SC
SHRIRAMFIN	2316.65	6270900	13.95	2474.8	6218700	0.24%	3.66%	2.57% 3.09%	LB	6.83%	-0.83%	SC
FMCG Stock		AY -Expiry Day	13.93	2474.0	As on Today	0.2476		red to Pre			ed With Exp	
T MICC CLOCK	Price	OI	Basis	Price	OI	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up
ASIANPAINT	2872.3	11565800	-11.4	2904.8	12316200	-0.71%	-1.92%	8.10%	SB	1.13%	6.49%	LB
BALRAMCHIN	380.9	10643200	3.3	386.35	10761600	0.54%	-1.15%	1.23%	SB	1.43%	1.11%	LB
BATAINDIA	1383.5	4310625	11.3	1456.95	3688500	0.52%	2.32%	3.37%	LB	5.31%	-	SC
BERGEPAINT	479.65	19487160	2.1	477.15	26850120	0.57%	0.44%	-	SC	-0.52%	14.43% 37.78%	SB
BRITANNIA	5229.15	2206800	30.6	5440.45	2233400	0.25%	-0.84%	1.37% 2.12%	SB	4.04%	1.21%	LB
COLPAL	2664.3	2984100	18.95	2951.9	2579500	0.15%	-0.28%	-	LU	10.79%	-	SC
DABUR	554.35	18695000	3.2	597.2	22475000	0.13%	-0.51%	3.15% 8.11%	SB	7.73%	13.56% 20.22%	LB
GODREJCP	1284.95	5981500	11	1402.15	6299000	0.24%	-1.73%	-	LU	9.12%	5.31%	LB
HINDUNILVR	2343	18388800	-8.4	2549.6	18791700	-0.70%	-2.04%	0.66%	SB	8.82%	2.19%	LB
INDIAMART	2442.15	1305300	-1.25	2546.6	1151700	-0.40%	2.29%	-	SC	4.28%	-	SC
ITC	419.8	112128000	-4.05	435.4	107459200			4.38% 5.10%		3.72%	11.77% -4.16%	SC
JUBLFOOD	498.95	22540000	-4.05	521.8	21922500	0.38%	1.19%	2.23%	LB SB	4.58%	-4.16%	SC
MARICO	598.85	10038000	1.6	637.85	12008400	0.01%	-1.19%	-	LU	6.51%	19.63%	LB
								2.76%	LB	10.73%		LB
MCDOWELL-N	1179	7696500	7.65	1305.45	8281700	0.44%	0.54%	3.94%			7.60%	
NESTLEIND	2418.6	6246200	13.8	2471.4	6035600	0.31%	-1.53%	4.66%	SB	2.18%	-3.37%	SC
PIDILITIND	3013	1791750	14.2	3089.2	1812250	0.39%	-2.43%	2.52%	SB	2.53%	1.14%	LB
TATACONSUM	1073.25	11813400	6.05	1139.9	10074150	0.25%	-0.22%	0.30%	SB	6.21%	14.72%	SC
TITAN	3292.8	7513625	20.95	3321.65	8783250	0.20%	0.12%	7.59%	LB	0.88%	16.90%	LB



UBL	1838.35	1820400	-2.5	2035.6	1646400	0.20%	0.94%	0.39%	SC	10.73%	-9.56%	SC
INDEX	M	AY -Expiry Day			As on Today		As Compa	red to Pre	vious Day	Compar	ed With Exp	oiry 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	49291.9	2910135	0.29%	0.48%	6.73%	SC	0.52%	12.77%	LB
NIFTY	22627.35	14438500	138.7	22821.4	14673200	0.34%	0.89%	4.40%	LB	0.86%	1.63%	LB
Infra Stock	M	AY -Expiry Day	•		As on Today		As Compa	red to Pre	vious Day	Compar	ed With Exp	oiry Day
	Price	OI	Basis	Price	OI	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up
ADANIENT	3212	14262000	17.75	3185.65	13379400	0.32%	2.26%	0.27%	LB	-0.82%	-6.19%	LU
ADANIPORTS	1386.75	39381600	3.25	1352.95	31569600	0.09%	-0.12%	3.28%	SB	-2.44%	- 19.84%	LU
CONCOR	1075.3	10885000	9.25	1052.75	9458000	0.56%	5.99%	0.54%	SC	-2.10%	- 13.11%	LU
GMRINFRA	82.3	212512500	1.25	84.3	228195000	0.65%	3.12%	5.20%	LB	2.43%	7.38%	LB
INDIGO	4183.7	5937000	21.5	4301	5164500	0.46%	-1.09%	1.05%	SB	2.80%	- 13.01%	SC
IRCTC	1033.35	16130625	8	973.3	16485000	0.53%	5.92%	1.73%	SC	-5.81%	2.20%	SB
Media Stock	M	AY -Expiry Day			As on Today		As Compa	red to Pre	vious Day	Compar	ed With Exp	oiry Day
	Price	OI	Basis	Price	OI	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up
PVRINOX	1323	4512816	10.25	1337.5	4301176	0.52%	1.26%	0.45%	LB	1.10%	-4.69%	SC
SUNTV	666.7	4554000	-3.55	718.95	4510500	0.41%	-3.92%	2.31%	SB	7.84%	-0.96%	SC
ZEEL	153.45	131334000	1.35	153.55	132561000	0.26%	4.96%	2.37%	SC	0.07%	0.93%	LB
Metals Stock	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
COALINDIA	484.95	51989700	2.8	472.95	50635200	0.30%	2.69%	0.64%	SC	-2.47%	-2.61%	LU
HINDALCO	699.4	55679400	4.25	677.5	42362600	0.36%	-2.55%	0.16%	LU	-3.13%	23.92%	LU
HINDCOPPER	358.9	24589350	4.5	337.3	32981900	0.30%	5.09%	3.83%	SC	-6.02%	34.13%	SB
JINDALSTEL	1039.65	10911250	8.45	1029.55	10238750	0.27%	2.32%	2.79%	SC	-0.97%	-6.16%	LU
JSWSTEEL	888.65	15287400	4.95	888.1	15649875	0.26%	1.10%	3.99%	LB	-0.06%	2.37%	SB
NATIONALUM	191.35	80040000	1.85	180.6	75570000	0.33%	2.53%	0.95%	SC	-5.62%	-5.58%	LU
NMDC	251.45	78138000	2	252.2	74308500	0.54%	3.02%	0.96%	LB	0.30%	-4.90%	SC
SAIL	159.05	178964000	1.3	146.9	172984000	0.51%	0.93%	1.21%	LB	-7.64%	-3.34%	LU
TATASTEEL	165.45	242176000	1.3	172.05	207190500	0.41%	1.68%	1.00%	SC	3.99%	- 14.45%	SC
VEDL	443.45	91128300	2.65	449.9	82153700	0.49%	2.09%	0.30%	SC	1.45%	-9.85%	SC
OIL & GAS Stock	M	AY -Expiry Day	<b>.</b>		As on Today	T	As Compa	red to Pre	vious Day	Compar	ed With Exp	oiry Day
	Price	OI	Basis	Price	OI	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up
BPCL	630.9	27684000	5.15	584.15	36464400	0.53%	0.52%	4.18%	LB	-7.41%	31.72%	SB
GAIL	200.65	137204250	1.25	207.9	127345125	0.55%	6.53%	0.82%	LB	3.61%	-7.19%	SC
GUJGASLTD	538.55	6281250	-1.45	571.1	7502500	-0.49%	3.80%	1.59%	LB	6.04%	19.44%	LB
HINDPETRO	537.8	25937550	3.35	515.55	31282200	0.57%	2.04%	4.46%	LB	-4.14%	20.61%	SB
IGL	440.3	21756625	-16.35	460.6	17450125	0.50%	3.12%	0.28%	SC	4.61%	- 19.79%	SC
IOC	162.9	158500875	0.95	163.6	154678875	0.58%	2.73%	1.35%	LB	0.43%	-2.41%	SC
MGL	1287.05	2446000	6.15	1360.2	2002000	0.58%	3.46%	1.75%	LB	5.68%	- 18.15%	SC
ONGC	268.5	82892425	1.8	252.3	81142600	0.42%	1.94%	5.30%	LB	-6.03%	-2.11%	LU
PETRONET	295.35	45534000	1.5	302.4	39387000	0.48%	5.09%	3.87%	SC	2.39%	13.50%	SC
RELIANCE	2868.95	41641000	19.25	2863.2	42762750	0.43%	0.76%	6.80%	LB	-0.20%	2.69%	SB



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	26998.8	150140	0.52%	-1.73%	1.87%	SB	3.38%	-0.23%	SC
ALKEM	4948.65	1116100	1.85	4854.6	943200	0.43%	0.61%	2.08%	LB	-1.90%	- 15.49%	LU
APOLLOHOSP	5813	2250625	46.55	5962	2212375	0.27%	0.46%	2.17%	LB	2.56%	-1.70%	SC
AUROPHARMA	1209.9	12541650	9.4	1251.3	12402500	0.34%	-1.19%	1.15%	SB	3.42%	-1.11%	SC
BIOCON	313.65	43117500	2.8	332.75	43852500	0.47%	9.01%	9.26%	LB	6.09%	1.70%	LB
CIPLA	1473.95	9895600	7.35	1477	11020100	0.25%	-1.33%	5.17%	SB	0.21%	11.36%	LB
DIVISLAB	4436.25	2592600	23.45	4448.9	2561000	0.74%	-1.19%	2.55%	SB	0.29%	-1.22%	SC
DRREDDY	5889.45	2436750	15.7	5890.95	2547375	0.30%	1.15%	5.28%	LB	0.03%	4.54%	LB
GLENMARK	1161.85	10567600	5.85	1209.85	9828100	0.34%	2.22%	1.00%	LB	4.13%	-7.00%	SC
GRANULES	429.25	8530000	4.45	468.3	8250000	0.34%	6.27%	3.36%	LB	9.10%	-3.28%	SC
IPCALAB	1254.45	2197000	5.05	1161.75	2485600	-0.08%	-1.24%	4.22%	SB	-7.39%	13.14%	SB
LALPATHLAB	2637.1	1005900	9.75	2754.7	1369500	0.24%	-0.72%	4.49%	SB	4.46%	36.15%	LB
LAURUSLABS	430.4	11694300	2.55	428.9	14591100	0.57%	0.65%	16.68%	LB	-0.35%	24.77%	SB
LUPIN	1589.6	6646150	10.2	1607.25	6426000	0.51%	-1.43%	1.77%	SB	1.11%	-3.31%	SC
METROPOLIS	1929.6	862400	9.25	2028.55	1486800	0.56%	2.19%	25.66%	LB	5.13%	72.40%	LB
SUNPHARMA	1468.85	17128650	9.75	1472.7	16680650	0.26%	-0.98%	3.56%	SB	0.26%	-2.62%	SC
SYNGENE	679.85	5108000	3.9	685.15	5133000	0.53%	2.02%	5.94%	LB	0.78%	0.49%	LB
TORNTPHARM	2675.6	1372250	17.55	2782	1414250	0.31%	0.06%	0.30%	LB	3.98%	3.06%	LB
ZYDUSLIFE	1032.65	11598300	8.7	1045	10930500	0.49%	-0.35%	2.22%	SB	1.20%	-5.76%	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	162.55	59617500	0.46%	3.57%	9.43%	LB	5.35%	1.57%	LB
NTPC	362.3	102816000	2.6	349.75	100698000	0.34%	2.57%	-0.24%	sc	-3.46%	-2.06%	LU
POWERGRID	308.75	68752800	2.05	300.45	75718800	0.53%	0.55%	15.13%	LB	-2.69%	10.13%	SB
TATAPOWER	428.75	78611850	3.4	431.55	81940275	0.53%	2.07%	0.30%	LB	0.65%	4.23%	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	829.15	42320025	0.36%	4.16%	-1.35%	sc	2.48%	-8.04%	SC
GODREJPROP	2743.95	3487550	22.2	2796.4	3454675	0.48%	4.80%	2.34%	LB	1.91%	-0.94%	SC
INDHOTEL	558.9	18293000	1.7	583.5	17764000	0.03%	1.85%	-1.28%	sc	4.40%	-2.89%	SC
OBEROIRLTY	1823.5	4942700	13.05	1904.25	5263300	0.58%	3.21%	5.86%	LB	4.43%	6.49%	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	646.75	12700000	0.64%	2.45%	3.90%	LB	5.08%	13.24%	LB
COFORGE	5027.95	1900950	30.9	5212.65	1924950	0.48%	1.63%	1.18%	LB	3.67%	1.26%	LB
HCLTECH	1339.4	19824350	7.55	1397.5	21896000	0.25%	4.00%	1.37%	LB	4.34%	10.45%	LB
INFY	1409.2	48044400	-18.25	1472.25	49004000	0.36%	2.95%	0.99%	LB	4.47%	2.00%	LB
LTIM	4751	3492900	-22.15	4800.25	3841650	0.36%	2.38%	3.74%	LB	1.04%	9.98%	LB
LTTS	4473.6	1756900	-76.1	4682.5	1506200	- 0.19%	1.27%	1.41%	LB	4.67%	- 14.27%	SC
MCX	3634	2573600	27.55	3484.85	2658400	0.58%	-0.64%	2.65%	SB	-4.10%	3.29%	SB
MPHASIS	2326.15	2157375	13.35	2436.3	2482975	0.58%	3.14%	10.61%	LB	4.74%	15.09%	LB
NAUKRI	5803.65	1485450	48.2	6125.2	1425600	0.36%	2.16%	-4.42%	sc	5.54%	-4.03%	SC
OFSS	7474.65	698700	53.2	8171.85	680700	0.46%	5.73%	6.81%	LB	9.33%	-2.58%	SC
PERSISTENT	3538.6	2260200	21.55	3694.35	2495000	0.55%	3.57%	-0.66%	SC	4.40%	10.39%	LB
TCS	3761.65	15651825	25.55	3830.4	18662175	0.31%	2.24%	7.08%	LB	1.83%	19.23%	LB
TECHM	1247.4	17048400	6.55	1317.45	16414800	0.52%	3.99%	1.52%	LB	5.62%	-3.72%	SC
WIPRO	439.3	65263500	2.35	461	58665000	0.48%	2.10%	-1.59%	SC	4.94%	- 10.11%	SC
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	1370.6	40980625	0.22%	1.95%	0.81%	LB	-1.18%	7.52%	SB
IDEA	14.85	2568400000	0.25	15	3307400000	0.67%	1.01%	2.56%	LB	1.01%	28.77%	LB
INDUSTOWER	345.75	63733000	2	339.35	66211600	0.55%	2.00%	1.73%	LB	-1.85%	3.89%	SB
TATACOMM	1762.5	6008000	-0.2	1791.1	5983000	0.49%	2.45%	-3.18%	sc	1.62%	-0.42%	SC
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	322.2	31441800	0.54%	5.64%	8.55%	LB	12.72%	11.05%	LB
PAGEIND	36573.9	202170	- 1390.9	38793.4	214230	0.32%	0.63%	3.46%	LB	6.07%	5.97%	LB
SRF	2236.25	4459125	13.15	2296.55	4104000	0.29%	0.07%	1.69%	LB	2.70%	-7.96%	SC
TRENT	4678.85	3146800	27.5	4878.45	3003200	0.47%	-0.52%	-1.55%	LU	4.27%	-4.56%	SC



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