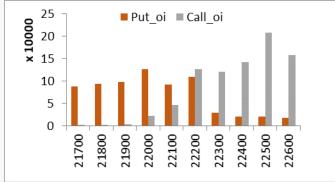


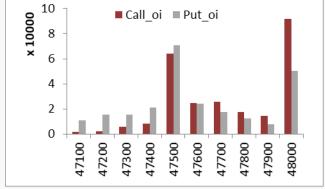
`Nifty Futures	View
Nifty Active Futures	22201.00
Nifty Active Futures OI	1,38,56,550
Change in OI	-282850
Premium / Discount	53.00
Inference	Long Unwinding

# VolatilityIndia VIX Index12.61Nifty ATM Call IV14.34Nifty ATM Put IV11.57PCR Index Options0.76PCR F&O Total0.87

# Nifty Options OI Distribution-Weekly



# Bank Nifty Options OI Distribution-Weekly



SECURITIES IN BAN PERIOD: BALRAMCHINI, BANDHANBNK, GNFC, HINDCOPPER, METROPOLIS, NATIONALUM, PEL, SAIL, ZEEL

# HIGHLIGHTS:

Nifty futures closed at 22201 yesterday on a negative note with price Cut of 0.70% & 2.00% decrease in the open interest indicating Long Unwinding. It closed at a premium of 53 points compared to its previous day's premium of 85 points.

Bank Nifty closed at 47661 yesterday on a negative note with price Cut of 0.40% & 1.05% increase in open interest indicating Short Build Up. It closed at a premium of 176 points compared to its previous day's premium of 78 points.

## In Yesterday's Trading Session FII's

BankNifty Active Futures

Change in OI

Inference

Premium / Discount

BankNifty Active Futures OI

Sold Index Futures to the tune of 3153 Cr, Bought Index Option worth 18448 Cr, Sold Stock Futures to the tune of 4360 Cr, Bought Stock Options to the tune of 700 Cr, Net Bought in the derivative segment to the tune of 11634 Cr. In Cash Segment FII Sold 4468 Cr & DII Bought 2040 Cr.

The India VIX index is at 12.61 vs 12.47, ATM CE IV 14.34 & PE IV 11.57

Index options PCR is at 0.76 vs 0.80 to its previous day closing.

Nifty Put options OI distribution shows that 22000 has the highest OI concentration followed by 21900 and 22200 which may act as support for current expiry.

Nifty Call options OI shows that 22500 has the highest OI followed by 22400 which may act as resistance for current expiry.

BankNifty Put options OI distribution shows that 47500 has the highest OI concentration followed 48000 which may act as support for the current expiry.

BankNifty Call strike 48000 followed by 47500 witnessed significant OI concentration and may act as resistance for the current expiry.

	Stock Fu	utures - L	ong Build		<u>s</u>	tock Futures - \$	Short Bui	ld Up	
Symbol	Fut Price	% Chg	Open Interest	% Chg	Symbol	Fut Price	% Chg	Open Interest	% Chg
ICICIGI	1655.25	1.24%	41,61,500	48.20%	IDEA	12.75	-2.67%	3,65,54,40, 000	56.00%
HDFCAMC	3741.55	2.29%	32,30,100	11.09%	GUJGASLTD	553.35	-3.56%	75,08,750	13.58%
ZYDUSLIFE	948.6	1.06%	1,02,77,100	9.97%	SYNGENE	710.10	-2.10%	52,89,000	11.09%
IPCALAB	1339.5	1.22%	28,82,100	9.70%	MPHASIS	2,308.60	-3.84%	28,63,575	10.65%

# **Daily Derivative Report**

**BankNifty Futures View** 

18<sup>TH</sup> Apr 2024

47661.00

23,32,680

Short Build up

24300

176.00



# Nifty 50 Open Interest (OI) Dashboard

HIGHE	ST OPEN INTER	REST IN NIFT	Y 50 – STC	DCKS CE & P	<u>E</u>	HIGHE	ST OPEN INTE	REST IN NIF	TY 50 - STC	CKS CE & P	E
NIFTY 50	CE STRIKE	CE OI	СМР	PE Strike	PE OI	NIFTY 50	CE STRIKE	CE OI	СМР	PE Strike	PE OI
ADANIENT	3400	1182000	3109	3000	714900	INFY	1500	4470800	1418.4	1500	2279600
ADANIPORTS	1400	3476800	1307.7	1200	1431200	ITC	435	18150400	425.9	430	3040000
APOLLOHOSP	6500	230125	6343.35	6300	96875	JSWSTEEL	900	1831950	846.4	800	600075
ASIANPAINT	3000	1267800	2826.5	2800	425800	KOTAKBANK	1800	1837200	1798.15	1800	932800
AXISBANK	1100	3471875	1055.75	1050	1203125	LT	3800	1980600	3549.3	3500	389700
BAJAJ-AUTO	9500	242125	8947.75	8000	172125	LTIM	5000	294450	4660.5	4500	117450
BAJAJFINSV	1700	951000	1622.65	1600	289500	M&M	2100	864850	2035.05	1900	639100
BAJFINANCE	7300	643125	6971.1	7000	275375	MARUTI	13000	647550	12485.25	12000	281900
BHARTIARTL	1200	3930150	1216	1200	2379750	NESTLEIND	2600	587200	2554.05	2500	412400
BPCL	620	5128200	593.65	600	1899000	NTPC	370	10110000	359.3	350	3369000
BRITANNIA	5000	269600	4757	4700	109600	ONGC	280	20308750	283.35	280	10629850
CIPLA	1500	1017250	1379.4	1400	225550	POWERGRID	300	16484400	274.45	260	1717200
COALINDIA	460	5289900	453.3	450	2074800	RELIANCE	3000	5726750	2936.15	2800	1430000
DIVISLAB	3800	297400	3773.75	3700	116000	SBILIFE	1500	603000	1465.35	1500	223500
DRREDDY	6200	308750	6049.9	6100	121875	SBIN	800	10414500	752.05	750	3216000
EICHERMOT	4400	299250	4367	4000	262325	SUNPHARMA	1600	1526000	1536	1500	438900
GRASIM	2300	342486	2244.5	2200	312435	TATACONSUM	1200	810000	1135.55	1100	702900
HCLTECH	1600	1641500	1477.8	1540	532700	TATAMOTORS	1000	7623750	993.4	1000	4066950
HDFCBANK	1550	10031450	1511.9	1500	4229500	TATASTEEL	170	41888000	160.2	150	14030500
HDFCLIFE	650	2277000	605.7	600	810700	TCS	4000	3115875	3872.5	3900	893375
HEROMOTOCO	4700	836400	4325	4500	260100	TECHM	1300	1363800	1195.1	1200	561000
HINDALCO	620	3869600	609.75	620	1985200	TITAN	3800	1295525	3645.3	3600	334775
HINDUNILVR	2300	2006100	2225.6	2200	534600	ULTRACEMCO	10000	538300	9492.4	9000	101800
ICICIBANK	1100	5338900	1070.5	1100	1603700	UPL	500	3456700	484.35	450	1095900
INDUSINDBK	1600	1840000	1495.55	1600	1024000	WIPRO	500	10351500	447.2	450	2206500

# 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	-31384	-38455	-36391	-5007	INDEX FUT	-397	-2163	-19181	-18784
INDEX CALL	212062	-145961	107688	-104374	INDEX CALL	0	0	0	0
INDEX PUT	178854	-80439	257435	78581	INDEX PUT	-4534	-2888	43025	47559
STK FUT	-47462	14590	117901	165363	STK FUT	1604	-25719	-2251534	-2253138
CLIENTS	TODAY	PREV DAY	NET	Net 1 Day Ago	PRO	TODAY	PREV DAY	NET	Net 1 Day Ago
INDEX FUT	37713	40287	81814	44101	INDEX FUT	-5932	331	-26242	-20310
INDEX CALL	-565040	472455	-61452	503588	INDEX CALL	352978	-326494	-46236	-399214
INDEX PUT	-166411	192122	-406898	-240487	INDEX PUT	-7909	-108795	106438	114347
STK FUT	20465	15501	1769348	1748883	STK FUT	25393	-4372	364285	338892

Sold31,384 Lots of Index Future,Bought2,12,062 Lots of Index Calls,Bought1,78,854 Lots of Index Puts,Sold47,462 Lots of Stock Future,





# Inference as on Yesterday & Since Expiry Day.

Auto Stock	Ma	ar -Expiry Day		A	s on Today		As Compa	ared to Prev	vious Day	Compar	ed With Exp	biry Day
	Price	OI	Basis	Price	OI	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up
APOLLOTYRE	466.45	11898300	-0.40	477.55	12768700	- 0.21%	0.90%	0.63%	LB	2.38%	7.32%	LB
ASHOKLEY	171.25	87565000	-0.10	176.2	112035000	0.17%	0.77%	1.91%	LB	2.89%	27.94%	LB
BAJAJ-AUTO	9148.15	2665625	10.35	8919.15	2574250	0.32%	-0.87%	-3.23%	LU	-2.50%	-3.43%	LU
BALKRISIND	2317.35	2109000	2.10	2352.1	2144400	0.37%	-1.48%	-0.29%	LU	1.50%	1.68%	LB
BHARATFORG	1129.6	6705000	2.15	1180.65	7217500	0.11%	0.88%	2.00%	LB	4.52%	7.64%	LB
BOSCHLTD	30031.3	268650	-9.70	29986.5	318300	0.05%	0.62%	-0.87%	SC	-0.15%	18.48%	SB
EICHERMOT	4019.3	3924550	-1.95	4355.7	2777250	0.26%	3.23%	-3.26%	SC	8.37%	- 29.23%	SC
ESCORTS	2777.3	1763300	-3.15	3063.15	1867250	0.30%	2.13%	-0.66%	SC	10.29%	5.90%	LB
EXIDEIND	304.55	18813600	-0.25	459.8	20516400	- 2.32%	12.41%	- 27.34%	SC	50.98%	9.05%	LB
HEROMOTOCO	4722.3	4189500	4.60	4322.9	5068800	0.05%	-1.33%	3.78%	SB	-8.46%	20.99%	SB
M&M	1921.35	12890850	-0.35	2031.3	12587750	0.18%	-1.08%	-2.87%	LU	5.72%	-2.35%	SC
MARUTI	12600.35	2431600	20.40	12502.7	2581250	- 0.14%	0.64%	-2.44%	SC	-0.77%	6.15%	SB
MOTHERSON	117.1	158038900	0.00	124.25	165025300	0.40%	2.86%	4.66%	LB	6.11%	4.42%	LB
MRF	133387.4	44625	- 20.85	130156.15	49600	0.26%	0.55%	-0.36%	SC	-2.42%	11.15%	SB
TATAMOTORS	992.8	61551450	-0.75	992.8	67096125	0.06%	-0.60%	1.38%	SB	0.00%	9.01%	LU
TVSMOTOR	2151.85	4509050	-2.70	1975.6	5540850	0.22%	-1.23%	-1.58%	LU	-8.19%	22.88%	SB
Banking Stock	Ma	ar -Expiry Day		A	s on Today		As Compa	ared to Prev	vious Day	Compar	ed With Exp	biry Day
	Price	OI	Basis	Price	OI	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up
AUBANK	565	16704000	0.80	613.4	20401000	0.32%	-2.99%	-0.10%	LU	8.57%	22.13%	LB
AXISBANK	1047.2	49283125	-2.30	1051.9	55221250	0.37%	-0.57%	-0.29%	LU	0.45%	12.05%	LB
BANDHANBNK	180	111535000	-0.55	173.85	115547500	- 0.09%	-1.19%	-2.98%	LU	-3.42%	3.60%	SB
BANKBARODA	264.05	117409500	0.55	254.7	153021375	0.14%	-2.56%	2.15%	SB	-3.54%	30.33%	SB
CANBK	581.05	61927200	0.30	584.05	66914100	0.05%	-1.53%	1.74%	SB	0.52%	8.05%	LB
CUB	135.15	39335000	0.10	153.2	33545000	0.07%	-1.19%	3.09%	SB	13.36%	- 14.72%	SC
FEDERALBNK	150.2	81630000	-0.15	152.1	119155000	0.33%	-1.87%	2.23%	SB	1.26%	45.97%	LB
HDFCBANK	1447.9	199112650	-0.15	1509.25	183401350	0.18%	0.97%	1.57%	LB	4.24%	-7.89%	SC
ICICIBANK	1093.3	70392700	-1.85	1067.05	79793700	0.32%	-1.05%	0.92%	SB	-2.40%	13.36%	SB
IDFCFIRSTB	75.4	363547500	-0.10	82.7	376087500	0.12%	-0.06%	1.55%	SB	9.68%	3.45%	LB
INDUSINDBK	1553	20456000	0.35	1490.95	23775500	0.31%	-3.18%	5.58%	SB	-4.00%	16.23%	SB
KOTAKBANK	1785.5	30668400	-0.25	1792.6	35002800	0.31%	-0.31%	-2.65%	LU	0.40%	14.13%	LB
PNB	124.4	215536000	0.10	128.55	275472000	0.27%	-3.24%	7.15%	SB	3.34%	27.81%	LB
RBLBANK	240.3	62965000	0.10	243.85	65690000	0.16%	-2.85%	3.22%	SB	1.48%	4.33%	LB
SBIN	752.35	91426500	0.25	751.7	102579000	0.05%	-0.77%	2.49%	SB	-0.09%	12.20%	SB

Daily Derivative Report 18<sup>TH</sup> Apr 2024



CapGood Stock	м	ar -Expiry Day			As on Today		As Compa	ared to Pre	vious Day	Compared With Expiry Day		
	Price	ОІ	Basis	Price	ОІ	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up
ABB	6360.85	1083125	-9.75	6644.85	912000	0.18%	1.28%	- 3.17%	SC	4.46%	- 15.80%	SC
ASTRAL	1991.25	2863701	-0.45	1987.35	3060413	0.03%	0.90%	- 0.51%	SC	-0.20%	6.87%	SB
BEL	201.5	144660300	-0.40	233.45	169882800	0.28%	-0.43%	2.32%	SB	15.86%	17.44%	LB
BHEL	247.3	83060250	0.05	257.75	86467500	0.31%	0.49%	2.11%	LB	4.23%	4.10%	LB
CROMPTON	267.5	22444200	0.20	289.5	18412200	- 0.07%	-0.92%	- 3.53%	LU	8.22%	- 17.96%	SC
CUMMINSIND	3006.25	3130200	11.45	3120.65	3171900	- 0.13%	2.57%	4.22%	LB	3.81%	1.33%	LB
DIXON	7479.25	1223100	13.05	7559.95	1074600	0.33%	-0.96%	1.22%	SB	1.08%	- 12.14%	SC
HAL	3327	7018200	0.95	3722.15	8070300	0.08%	2.56%	- 2.62%	SC	11.88%	14.99%	LB
HAVELLS	1515	5746000	1.40	1482	8236500	0.30%	-1.31%	5.91%	SB	-2.18%	43.34%	SB
LT	3763.9	14944500	3.45	3543.45	14563500	0.17%	-1.59%	- 1.54%	LU	-5.86%	-2.55%	LU
POLYCAB	5065	1800700	-1.85	5267.55	2178900	0.14%	-0.87%	1.06%	SB	4.00%	21.00%	LB
SIEMENS	5374.05	1144650	12.75	5531.85	1246650	0.10%	1.67%	0.18%	LB	2.94%	8.91%	LB
VOLTAS	1103.55	6261000	2.10	1297.1	7698600	0.04%	1.03%	0.79%	LB	17.54%	22.96%	LB
Cement Stock	м	ar -Expiry Day			As on Today		As Compa	ared to Pre	vious 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
ACC	2491.7	5116800	2.90	2442.65	5527500	0.25%	0.01%	0.20%	LB	-1.97%	8.03%	SB
AMBUJACEM	612.35	55445400	0.60	617.55	48209400	0.37%	1.76%	1.91%	LB	0.85%	- 13.05%	SC
DALBHARAT	1942.15	3134000	-0.60	1970.1	2990750	0.01%	1.86%	- 0.35%	SC	1.44%	-4.57%	SC
GRASIM	2287.3	6559704	-0.75	2242.95	6908868	0.07%	0.25%	- 0.90%	SC	-1.94%	5.32%	SB
INDIACEM	212.4	23823500	0.10	226.95	24099000	0.55%	2.02%	- 2.97%	SC	6.85%	1.16%	LB
JKCEMENT	4076.15	869000	-3.40	4203.15	802250	0.32%	-0.88%	2.75%	SB	3.12%	-7.68%	SC
RAMCOCEM	810.55	4391100	0.05	807.3	7788550	0.22%	-0.23%	2.62%	SB	-0.40%	77.37%	SB
SHREECEM	25682.85	258100	38.95	24882.55	302475	0.15%	-1.64%	1.34%	SB	-3.12%	17.19%	SB
ULTRACEMCO	9749.15	1955900	6.15	9463.8	2476700	0.30%	-0.45%	3.03%	SB	-2.93%	26.63%	SB
Chemicals Stock	м	ar -Expiry Day			As on Today		As Compa	ared to Pre	vious 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
AARTIIND	665.55	13951000	0.95	748.85	14999000	0.20%	1.84%	2.57%	LB	12.52%	7.51%	LB
ATUL	5740.5	416175	-3.10	5981.5	493125	0.07%	1.30%	- 2.55%	SC	4.20%	18.49%	LB
CHAMBLFERT	342	9344200	-0.35	373.5	9553200	- 0.03%	2.08%	- 0.44%	SC	9.21%	2.24%	LB
COROMANDEL	1075.05	1341200	-2.85	1137.05	1528800	- 0.20%	0.28%	- 5.74%	SC	5.77%	13.99%	LB
DEEPAKNTR	2125.5	2555700	0.50	2321.9	2478300	0.23%	1.00%	- 3.12%	SC	9.24%	-3.03%	SC
GNFC	625.1	7260500	-0.95	683.95	7610200	0.14%	0.07%	- 1.55%	SC	9.41%	4.82%	LB
NAVINFLUOR	3114.3	1556400	9.50	3229.5	1859850	0.00%	-0.47%	2.32%	SB	3.70%	19.50%	LB
PIIND	3867.55	1398500	9.75	3742.25	1653250	0.15%	-1.44%	1.26%	SB	-3.24%	18.22%	SB
TATACHEM	1080.9	10824550	-0.25	1106.2	12488300	0.02%	0.37%	2.33%	LB	2.34%	15.37%	LB
UPL	456	41411500	0.10	484.65	47621600	- 0.06%	-1.08%	2.00%	SB	6.28%	15.00%	LB



# **Daily Derivative Report**

18<sup>⊤н</sup> Apr 2024

Finance Stock	Ν	lar -Expiry Day			As on Today		As Compa	ared to Prev	vious Day	Compar	Compared With Expiry Day		
	Price	OI	Basis	Price	ОІ	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up	
ABCAPITAL	175.4	49712400	-0.05	203.5	54264600	0.10%	-1.00%	7.21%	SB	16.02%	9.16%	LB	
BAJAJFINSV	1643.85	10070000	-1.75	1618.5	10159000	0.26%	-2.31%	0.91%	SB	-1.54%	0.88%	SB	
BAJFINANCE	7245.25	6109250	13.60	6954.25	6339000	0.24%	-1.72%	1.00%	SB	-4.02%	3.76%	SB	
CANFINHOME	752.95	3208725	0.45	765.2	3831750	0.33%	-1.37%	1.52%	SB	1.63%	19.42%	LB	
CHOLAFIN	1156.6	10112500	2.20	1130	10090000	0.27%	-2.73%	2.25%	SB	-2.30%	-0.22%	LU	
HDFCAMC	3754.1	2763600	6.25	3728.95	3230100	0.34%	2.25%	11.09%	LB	-0.67%	16.88%	SB	
HDFCLIFE	633.35	26609000	0.05	604.6	30319300	0.18%	-1.36%	2.02%	SB	-4.54%	13.94%	SB	
ICICIGI	1684.5	2676000	-1.00	1648.65	4161500	0.40%	1.13%	48.20%	LB	-2.13%	55.51%	SB	
ICICIPRULI	608.65	9955500	1.40	608.5	12625500	0.21%	-1.27%	-1.19%	LU	-0.02%	26.82%	SB	
IDFC	110.7	71270000	-0.10	122.35	74145000	0.08%	0.33%	1.62%	LB	10.52%	4.03%	LB	
L&TFH	158.25	50407214	-0.10	161.55	50572308	0.28%	-2.53%	0.65%	SB	2.09%	0.33%	LB	
LICHSGFIN	610.95	16320000	-1.00	654.05	29888000	0.25%	2.44%	5.47%	LB	7.05%	83.14%	LB	
M&MFIN	278.8	21576000	0.30	288	25330000	0.31%	-0.96%	4.33%	SB	3.30%	17.40%	LB	
MANAPPURAM	173.15	54606000	0.15	188.85	60084000	0.11%	-0.16%	-1.27%	LU	9.07%	10.03%	LB	
MFSL	1002.2	8895200	-0.55	1001.8	8641600	0.34%	-2.08%	0.00%	LU	-0.04%	-2.85%	LU	
MUTHOOTFIN	1480.45	6146800	-2.65	1633.25	5899850	0.19%	-0.88%	-0.97%	LU	10.32%	-4.02%	SC	
PEL	849.35	13476000	-0.15	837.55	15552750	0.02%	0.10%	-1.90%	SC	-1.39%	15.41%	SB	
PFC	390.25	89892250	-0.25	396.55	81805125	0.13%	1.06%	1.59%	LB	1.61%	-9.00%	SC	
RECLTD	451	45062000	0.25	429.35	54278000	0.03%	0.06%	3.42%	LB	-4.80%	20.45%	SB	
SBICARD	682.55	21361600	-0.80	725.8	22172000	0.29%	0.61%	2.74%	LB	6.34%	3.79%	LB	
SBILIFE	1500.25	8196000	-2.25	1462.75	8916000	0.18%	-0.28%	-0.07%	LU	-2.50%	8.78%	SB	
SHRIRAMFIN	2359.8	6309300	6.50	2400.75	5815500	0.22%	-0.58%	0.96%	SB	1.74%	-7.83%	SC	
FMCG Stock	Ν	lar -Expiry Day			As on Today		As Compa	ared to Prev	/ious Day	Compar	ed With Exp	iry Day	
	Price	OI	Basis	Price	ОІ	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up	
ASIANPAINT	2846.75	8972200	1.20	2830	11024800	- 0.12%	-0.51%	0.76%	SB	-0.59%	22.88%	SB	
BALRAMCHIN	361.95	10990400	-0.45	373.35	12491200	0.23%	1.65%	-1.31%	SC	3.15%	13.66%	LB	
BATAINDIA	1364.2	2875125	0.75	1339	4974000	0.16%	-0.26%	2.01%	SB	-1.85%	73.00%	SB	
BERGEPAINT	573.05	13256760	-0.40	531.2	14609760	0.21%	-2.70%	3.71%	SB	-7.30%	10.21%	SB	
BRITANNIA	4911.25	1685200	4.05	4740.7	2191400	0.34%	-0.45%	1.95%	SB	-3.47%	30.04%	SB	
COLPAL	2710.35	4024300	3.05	2701.75	4173400	0.31%	1.06%	-0.52%	SC	-0.32%	3.70%	SB	
DABUR	523.15	21631250	-0.30	503.9	24567500	0.10%	1.76%	-2.51%	SC	-3.68%	13.57%	SB	
GODREJCP	1251.8	5526500	2.10	1177.25	6589000	0.29%	-0.01%	-0.14%	LU	-5.96%	19.23%	SB	
HINDUNILVR	2264.35	18980700	-1.15	2220.8	21620400	0.22%	1.22%	0.00%	SC	-1.92%	13.91%	SB	
INDIAMART	2645.45	760200	1.85	2576.05	1576500	- 0.59%	0.99%	1.27%	LB	-2.62%	107.38%	SB	
						2.0070							
ITC	428.35	114556800	0.15	425.9	116099200	0.00%	0.00%	-1.42%	LU	-0.57%	1.35%	SB	
ITC JUBLFOOD		114556800 15528750	0.15 0.05	425.9 444.7	116099200 19883750	-	0.00% -1.53%	-1.42% 2.01%	LU SB	-0.57% -0.92%	1.35% 28.04%	SB SB	
	428.35					0.00% - 0.10% 0.37%							
JUBLFOOD	428.35 448.85	15528750	0.05	444.7	19883750	- 0.10%	-1.53%	2.01%	SB	-0.92%	28.04%	SB	
JUBLFOOD MARICO	428.35 448.85 497.2	15528750 13345200	0.05 0.30	444.7 508.15	19883750 14577600	0.10% 0.37%	-1.53% -0.22%	2.01% 0.50%	SB SB	-0.92% 2.20%	28.04% 9.23%	SB LB	
JUBLFOOD MARICO MCDOWELL-N	428.35 448.85 497.2 1134.25	15528750 13345200 6656300	0.05 0.30 0.70	444.7 508.15 1150.85	19883750 14577600 9987600	- 0.10% 0.37% 0.33%	-1.53% -0.22% 0.17%	2.01% 0.50% 1.46%	SB SB LB	-0.92% 2.20% 1.46%	28.04% 9.23% 50.05%	SB LB LB	
JUBLFOOD MARICO MCDOWELL-N NESTLEIND	428.35 448.85 497.2 1134.25 2622.35	15528750 13345200 6656300 5398000	0.05 0.30 0.70 6.15	444.7 508.15 1150.85 2546.1	19883750 14577600 9987600 7956800	0.10% 0.37% 0.33% 0.31% 0.20%	-1.53% -0.22% 0.17% -0.30%	2.01% 0.50% 1.46% 2.02%	SB SB LB SB	-0.92% 2.20% 1.46% -2.91%	28.04% 9.23% 50.05% 47.40%	SB LB LB SB	
JUBLFOOD MARICO MCDOWELL-N NESTLEIND PIDILITIND	428.35 448.85 497.2 1134.25 2622.35 3014.7	15528750 13345200 6656300 5398000 1896000	0.05 0.30 0.70 6.15 2.70	444.7 508.15 1150.85 2546.1 2879.1	19883750 14577600 9987600 7956800 1847750	0.10% 0.37% 0.33% 0.31%	-1.53% -0.22% 0.17% -0.30% -0.15%	2.01% 0.50% 1.46% 2.02% 3.17%	SB SB LB SB SB	-0.92% 2.20% 1.46% -2.91% -4.50%	28.04% 9.23% 50.05% 47.40% -2.54%	SB LB LB SB	

# Daily Derivative Report 18<sup>TH</sup> Apr 2024

Mar - Expiry Day As Compared to Previous Day Compared With Expiry Day INDEX As on Today Diff Price Price OI Basis Price OI Basis Diff Price Diff OI Build Up Diff OI Build Up BANKNIFTY 47124.6 2332680 5003640 -420.55 47484.8 0.37% -0.60% 1.05% SB 0.76% SC 53.38% NIFTY 22326.9 12227050 -15.40 22147.9 13856550 0.24% -0.56% -2.00% LU -0.80% 13.33% Infra Stock As Compared to Previous Day Compared With Expiry Day Mar - Expiry Day As on Today Price Basis OI Basis Diff Price Diff OI Build Up Diff Price Diff OI Build Up OI Price 7 10 -2 84% ADANIENT 3197 1 19283400 3106.4 14196300 0.08% -1.30% SB 0 40% 26.38% ADANIPORTS 1341.85 48884800 -3.05 1304.35 39160800 0.26% -0.85% 0.98% SB -2.79% 19 89% CONCOR SC 882.1 15671000 0.35 946.85 13865000 0.03% 1.93% -2.98% SC 7.34% 11.52% GMRINFRA 81.6 199215000 0.20 80.5 194838750 0.12% -0.19% 0.88% SB -1.35% -2.20% SB SC INDIGO 3548.65 5747700 0.40 3570.05 5483700 0.22% -0.71% 0.04% 0.60% -4.59% IRCTC 14099750 16895375 -1.27% LU 9.33% 19.83% LB 929.7 0.45 1016.45 -0.69% 0.02% Media Stock **Compared With Expiry Day** Mar - Expiry Day As on Today As Compared to Previous Day Diff Price Build Up Price Basis Basis Diff Price Diff OI Build Up Diff OI OI Price OI **PVRINOX** 1326.25 5606018 -1.30 1385.05 5032962 0.17% -0.78% 0.51% 4.43% SB SC 10.22% SUNTV 600.25 6174000 7152000 0.32% -0.30% -0.65% 0.92% 15.84% LB 0.85 605.75 LU I B 7FFI 138 55 134988000 0.05 1477 144510000 0.00% 4.12% -0.52% SC 6.60% 7 05% Metals Stock Compared With Expiry Day Mar - Expiry Day As Compared to Previous Day As on Today Price OI Basis Price oı Basis **Diff Price** Diff OI Build Up Diff Price Diff OI Build Up COALINDIA 434.1 63571200 -0.20 453.2 58407300 0.02% 0.49% 0.27% LB 4.40% -8.12% SC HINDALCO 560.25 36647800 0.00 608.85 42625800 0.15% 16.31% LB -0.63% 0.22% SB 8.67% HINDCOPPER 29107600 28450400 0.04% 1.05% -2.12% SC 28.56% -2.26% SC 278.05 0.70 357.45 JINDALSTEL 849.15 12126250 0.55 901.8 15046250 0.02% 0.90% 0.38% LB 6.20% 24.08% LB JSWSTEEL 830.2 20079900 -0.55 845 25 19255725 0.14% -1.77% -0.64% LU 1.81% -4.10% SC SC LB NATIONALUM 152.55 85605000 -0.05 182.95 -2.49% 19.93% 4.74% 89662500 0.72% 0.05% LB NMDC 201.75 85171500 -0.05 240.45 88699500 0.31% -0.19% 1.84% SB 19.18% 4.14% SAIL 134.25 141992000 0.10 149.3 162312000 0.07% -1.16% -3.77% LU 11.21% 14.31% LB TATASTEEL 155.85 288172500 -0.20 160.05 265584000 0.09% -0.50% 1.14% SB 2.69% -7.84% SC 119411400 39.22% -1.69% SC VEDL 271.65 0.45 378.2 117389700 0.17% 2.06% 0.55% LB OIL & GAS Stock **Compared With Expiry Day** Mar -Expiry Day As on Today As Compared to Previous Day Price OI Basis Price OI Basis Diff Price Diff OI Build Up Diff Price Diff OI Build Up BPCL 602.4 21652200 -1.15 592.3 27806400 0.23% 0.47% -0.57% SC -1.68% 28.42% LB GAIL 181.05 130950225 0.25 205.85 138924450 0.19% 1.06% -0.44% SC 13.70% 6.09% GUJGASLTD 544 25 6533750 0.05 553.5 7508750 -3.39% 13.58% SB 1.70% 14.92% LB 0.03% HINDPETRO 475.65 34630200 0.85 468.55 35010900 0.27% 0.24% -0.47% SC -1.49% 1.10% IGL 430.8 16494500 462.7 15967875 0.21% -1.63% -1.08% LU 7.40% -3.19% SC -0.10 IOC 167.75 157647750 0.00 169 166140000 0.15% 1.56% -0.87% SC 0.75% 5.39% LB MGL 1364.05 2384000 1.30 1464.45 2515200 0.18% 0.73% -5.13% SC 7.36% 5.50% LB 268.05 84696150 -0.20 283.15 0.07% 1.18% -2.68% SC 5.63% 4.73% LB ONGC 88704000 PETRONET 263.2 33591000 -0.30 308 42099000 0.18% 0.98% 0.99% LB 17.02% 25.33% LB RELIANCE 2971.7 39027750 -0.45 2931.5 42479750 0.16% 0.06% -0.39% SC -1.35% 8.84%

**AXIS SECURITIES** 





Pharma Stock	N	lar -Expiry Day			As on Today		As Compa	ared to Prev	vious Day	Compared With Expiry Day		
	Price	ОІ	Basis	Price	01	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up
ABBOTINDIA	27120.8	208480	-55.55	26144.75	207400	0.16%	-0.29%	2.55%	SB	-3.60%	-0.52%	LU
ALKEM	4942	1095200	-17.10	4734.3	1157400	0.28%	0.40%	-2.89%	SC	-4.20%	5.68%	SB
APOLLOHOSP	6356.8	1895000	-3.20	6334.75	1861375	0.14%	0.50%	-0.33%	SC	-0.35%	-1.77%	LU
AUROPHARMA	1088.75	15291100	0.45	1111.1	15229500	- 0.07%	2.38%	0.77%	LB	2.05%	-0.40%	SC
BIOCON	264.15	42070000	-0.30	263.75	50340000	0.02%	-0.57%	3.20%	SB	-0.15%	19.66%	SB
CIPLA	1496.95	9523800	-1.20	1375.2	10665200	0.31%	-0.45%	-1.35%	LU	-8.13%	11.98%	SB
DIVISLAB	3445.3	3534200	-5.00	3764.2	2831000	0.25%	1.28%	-1.00%	SC	9.26%	- 19.90%	SC
DRREDDY	6157.9	2016500	3.05	6050.35	2136625	- 0.01%	0.66%	3.00%	LB	-1.75%	5.96%	SB
GLENMARK	958.45	13303025	0.45	1060	13286350	0.05%	1.53%	0.31%	LB	10.60%	-0.13%	SC
GRANULES	430.15	9704000	0.35	415.75	11352000	0.23%	1.54%	-1.83%	SC	-3.35%	16.98%	SB
IPCALAB	1237.4	2382900	-1.60	1341.5	2882100	- 0.15%	1.04%	9.70%	LB	8.41%	20.95%	LB
LALPATHLAB	2262.85	2113800	-1.80	2327.4	2163000	0.03%	0.32%	-3.82%	SC	2.85%	2.33%	LB
LAURUSLABS	392.35	11240400	0.45	443.15	15279600	0.18%	3.07%	-0.85%	SC	12.95%	35.93%	LB
LUPIN	1616.8	5706050	2.60	1611.45	6091100	0.25%	0.15%	1.21%	LB	-0.33%	6.75%	SB
METROPOLIS	1723.6	1480800	-8.45	1746.45	2228000	- 5.30%	-1.75%	-2.98%	LU	1.33%	50.46%	LB
SUNPHARMA	1620.55	13169100	-0.95	1537.55	14039200	- 0.10%	-0.16%	-2.20%	LU	-5.12%	6.61%	SB
SYNGENE	702.55	3958000	1.40	710.85	5289000	- 0.11%	-1.83%	11.09%	SB	1.18%	33.63%	LB
TORNTPHARM	2600.6	1592000	-1.60	2537.6	1559000	0.09%	0.70%	-0.35%	SC	-2.42%	-2.07%	LU
ZYDUSLIFE	1007.35	7828200	-1.45	944.85	10277100	0.40%	1.04%	9.97%	LB	- <mark>6.2</mark> 0%	31.28%	SB
Power Stock	N	lar -Expiry Day			As on Today		As Compa	ared to Prev	vious 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
IEX	134.35	66138750	-0.25	148.2	60675000	0.03%	1.16%	-0.97%	SC	10.31%	-8.26%	SC
NTPC	335.8	91056000	0.10	359.25	106698000	0.01%	-0.53%	0.47%	SB	6.98%	17.18%	LB
POWERGRID	276.9	61952400	0.05	274.25	73836000	0.07%	0.07%	-0.19%	SC	-0.96%	19.18%	SB
TATAPOWER	394.2	88441875	-0.30	430.4	99127125	0.19%	-0.28%	0.77%	SB	9.18%	12.08%	LB
Realty Stock	N	lar -Expiry Day		As on Today		As Compa	ared to Prev	vious Day	Compar	ed With Exp	biry Day	
	Price	ОІ	Basis	Price	OI	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up
DLF	897	34306800	1.05	875.6	41980950	0.02%	-1.06%	0.48%	SB	-2.39%	22.37%	SB
GODREJPROP	2300.1	4065525	3.15	2606.9	4203275	0.42%	-1.71%	3.38%	SB	13.34%	3.39%	LB
INDHOTEL	591.15	17308000	1.15	583.65	17978000	0.31%	-2.33%	8.41%	SB	-1.27%	3.87%	SB
OBEROIRLTY	1475.85	4718000	7.00	1460.65	4958800	0.02%	-0.51%	-0.11%	LU	-1.03%	5.10%	SB

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IT Stock	P	Mar -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	
BSOFT	742	7294000	-0.85	708.1	7853000	0.03%	0.12%	-4.44%	SC	-4.57%	7.66%	SB	
COFORGE	5502.45	1468050	-3.50	5209.9	1812150	0.22%	-3.45%	2.46%	SB	-5.32%	23.44%	SB	
HCLTECH	1543.55	14718200	0.30	1477.3	16586500	0.03%	-1.84%	1.29%	SB	-4.29%	12.69%	SB	
INFY	1498.05	39374000	2.10	1414.45	51368400	0.28%	-3.66%	7.50%	SB	-5.58%	30.46%	SB	
LTIM	4938.4	3086700	1.10	4662.85	4241700	- 0.05%	-3.16%	4.74%	SB	-5.58%	37.42%	SB	
LTTS	5482.65	650600	-0.45	5316.9	662600	0.14%	-2.67%	1.38%	SB	-3.02%	1.84%	SB	
MCX	3349.6	3582000	4.20	3745	3210800	0.25%	0.48%	2.49%	LB	11.80%	- 10.36%	SC	
MPHASIS	2388.05	2693900	-2.95	2308	2863575	0.03%	-3.60%	10.65%	SB	-3.35%	6.30%	SB	
NAUKRI	5592	1205250	6.90	5746.6	1360950	0.29%	-1.38%	4.01%	SB	2.76%	12.92%	LB	
OFSS	8774.1	1318200	4.20	7858.4	1510000	0.21%	-2.47%	0.90%	SB	-10.44%	14.55%	SB	
PERSISTENT	3984.55	2729600	-4.00	3858.25	3069400	- 0.04%	-2.39%	-1.39%	LU	-3.17%	12.45%	SB	
TCS	3876.3	17297350	0.05	3872.8	16177525	- 0.01%	-1.74%	-2.83%	LU	-0.09%	-6.47%	LU	
TECHM	1248.1	13016400	1.25	1195.8	16258800	- 0.06%	-1.88%	-0.37%	LU	-4.19%	24.91%	SB	
WIPRO	480.1	52296000	0.20	448.35	73878000	- 0.26%	-2.39%	4.76%	SB	-6.61%	41.27%	SB	
Telecom Stock	P	Mar -Expiry Day			As on Today		As Compa	ared to Prev	vious Day	Compar	ed With Exp	biry Day	
	Price	ОІ	Basis	Price	OI	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up	
BHARTIARTL	1228.6	30936750	-1.75	1216.45	28991150	- 0.04%	-0.66%	-9.00%	LU	-0.99%	-6.29%	LU	
IDEA	13.25	1858080000	0.00	12.95	3655440000	- 1.54%	-1.52%	56.00%	SB	-2.26%	96.73%	SB	
INDUSTOWER	291.15	84741600	0.05	332.5	92558200	0.20%	-0.61%	-0.55%	LU	14.20%	9.22%	LB	
TATACOMM	2010.4	5878500	4.95	1883.75	7018500	- 0.02%	-1.33%	0.99%	SB	-6.30%	19.39%	SB	
Textile Stock	ŋ	Mar -Expiry Day			As on Today		As Compa	ared to Prev	vious Day	Compar	ed With Exp	biry Day	
	Price	ОІ	Basis	Price	OI	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up	
ABFRL	205.55	45832800	-0.45	233.35	43001400	0.04%	1.48%	-0.08%	SC	13.52%	-6.18%	SC	
PAGEIND	34450.95	137850	117.80	35675.5	208590	- 0.72%	1.07%	1.19%	LB	3.55%	51.32%	LB	
SRF	2560.25	3934125	4.95	2518.25	5116875	0.29%	-1.53%	1.57%	SB	-1.64%	30.06%	SB	
TRENT	3948	2670800	-2.50	3988.2	3712800	0.19%	0.48%	0.97%	LB	1.02%	39.01%	LB	



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