

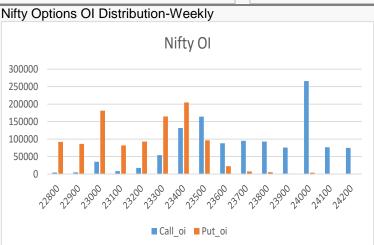
# **Daily Derivative Report**

18<sup>™</sup> June 2024

Nifty Futures Vi	ew
Nifty Active Futures	23466.65
Nifty Active Futures OI	14888300
Change in OI	4,48,600
Premium / Discount	1.05
Inference	Long_Buildup

Volatility	
India VIX Index	12.82
Nifty ATM Call IV	17.6
Nifty ATM Put IV	10.38
PCR Index NIFTY	1.31
PCR Index BANKNIFTY	0.92

BankNifty Futures View	V
BankNifty Active Futures	50042.4
BankNifty Active Futures OI	2732955
Change in OI	46,290
Premium / Discount	40.40
Inference	Long_Buildup



### **HIGHLIGHTS:**

Nifty futures closed at 23466 yesterday on a positive note with price gain of 0.29% & 3.11% Increase in the open interest indicating Long Build Up. It closed at a premium of 67 points compared to its previous day's premium of 1 points.

Bank Nifty closed at 50042 yesterday on a positive note with price gain of 0.26% & 1.72% Increase in open interest indicating Long Build Up. It closed at a premium of 40 points compared to its previous day's premium of 65 points.

## In Yesterday's Trading Session FII's

Bought Index Futures to the tune of 563.46 Cr, Bought Index Option worth 6351.50 Cr, Sold Stock Futures to the tune of 3538.10 Cr, Sold Stock Options to the tune of 192.23 Cr,

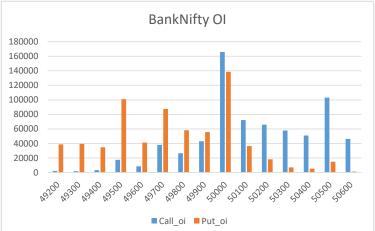
Net Bought in the derivative segment to the tune of 3184.63 Cr.

In Cash Segment

FII Bought 2175.86 Cr & DII Bought 655.76 Cr.

The India VIX index is at 12.82 vs 13.49, ATM CE IV 17.6 & PE IV 10.38





Index options PCR is at 1.31 vs 1.08 to its previous day closing.

Nifty Put options OI distribution shows that 23400 has the highest OI concentration followed by 23000 and 23300 which may act as support for current expiry.

Nifty Call options OI shows that 24000 has the highest OI followed by 23500 which may act as resistance for current expiry.

BankNifty Put options OI distribution shows that 50000 has the highest OI concentration followed 49500 which may act as support for the current expiry.

BankNifty Call strike 50000 followed by 50500 witnessed significant OI concentration and may act as resistance for the current expiry.

SECURITIES IN BAN PERIOD: BALRAMCHINI, GMRINFRA,HINDCOPPER, INDIACEM, SAIL, SUNTV

## Stock Futures - Long Build

Symbol	Fut Price	% Chg	Open Interest	% Chg
ABB	9,046.25	6.7%	13,23,500.00	15.43%
INDUSTOWER	340.85	0.0%	8,47,38,200.00	8.99%
COROMANDEL	1,483.85	0.3%	34,80,400.00	8.20%
ICICIPRULI	615.40	2.8%	1,36,03,500.00	7.29%

## Stock Futures - Short Build Up

Symbol	Fut Price	% Chg	Open Interest	% Chg
BALRAMCHIN	431.45	-2.3%	1,38,62,400	24.09%
WIPRO	477.05	-1.4%	6,48,69,000	9.40%
MUTHOOTFIN	1,769.75	-1.6%	42,15,750	6.98%
ICICIBANK	1,103.35	-0.5%	7,67,01,100	6.40%



# Nifty 50 Open Interest (OI) Dashboard

HIGHES	ST OPEN INTER	REST IN NIFT	Γ <u>Υ 50 – STC</u>	CKS CE & P	<u>E</u>
NIFTY 50	CE STRIKE	CE OI	СМР	PE Strike	PE OI
ADANIENT	3500	1387500	3274.8	3200	773700
ADANIPORTS	1600	4370000	1433.75	1400	1865600
APOLLOHOSP	6200	199000	6207.25	6000	140125
ASIANPAINT	3000	1453800	2922.4	2800	478200
AXISBANK	1200	4554375	1181.45	1100	838750
BAJAJ-AUTO	10000	149125	9967.65	9000	138750
BAJAJFINSV	1600	1365500	1590.45	1500	368500
BAJFINANCE	8000	580625	7307.3	7000	268250
BHARTIARTL	1400	3777675	1427.2	1400	1818300
BPCL	650	8229600	627.8	600	1854900
BRITANNIA	5600	349000	5410.25	5000	101600
CIPLA	1500	1123850	1564.8	1500	1170000
COALINDIA	500	9521400	488.4	480	2776200
DIVISLAB	4600	272600	4588.85	4500	158200
DRREDDY	6100	236000	6084.05	5600	190500
EICHERMOT	4900	241150	4935.7	4600	111650
GRASIM	2500	1066572	2476.1	2340	277614
HCLTECH	1500	2113300	1431.15	1400	462350
HDFCBANK	1600	7337550	1601.1	1400	2815450
HDFCLIFE	590	3127300	596.5	560	1109900
HEROMOTOCO	5800	292500	5820.35	5500	174600
HINDALCO	700	4919600	683.5	650	1757000
HINDUNILVR	2500	1770600	2480.1	2400	912600
ICICIBANK	1150	5430600	1103.35	1100	2221800
INDUSINDBK	1500	1654000	1504.9	1600	898500

HIGHE	ST OPEN INTE	REST IN NIF	TY 50 – STC	CKS CE & P	<u>E</u>
NIFTY 50	CE STRIKE	CE OI	СМР	PE Strike	PE OI
INFY	1500	5470400	1490.05	1400	1718000
ITC	440	16268800	431.65	430	4873600
JSWSTEEL	930	1085400	920.65	900	579825
KOTAKBANK	1750	2013600	1721.35	1700	982000
LT	3800	1563300	3659.8	3200	524100
LTIM	5000	372900	5001.4	5000	117000
M&M	3000	700000	2929.25	2800	1039150
MARUTI	13000	554300	12840.7	12000	104950
NESTLEIND	2600	425400	2548.8	2400	162000
NTPC	400	14413500	368.45	350	2196000
ONGC	280	17007375	275.9	270	3882725
POWERGRID	330	7333200	321.55	280	7732800
RELIANCE	3000	5862000	2955.4	2800	1357250
SBILIFE	1500	835500	1469.6	1400	202125
SBIN	900	13934250	840.5	800	3501750
SUNPHARMA	1500	1669150	1516	1500	550550
TATACONSUM	1200	1285200	1114.9	1110	645300
TATAMOTORS	1000	14505075	994.2	980	3985725
TATASTEEL	190	21714000	183.3	170	11500500
TCS	3900	2658950	3832.55	3800	643475
TECHM	1400	1173600	1371.8	1300	500400
TITAN	3500	447475	3519.05	3400	254450
ULTRACEMCO	11000	131800	11221.4	10500	119200
UPL	600	3731000	551.95	550	1394900
WIPRO	500	7410000	477.05	450	2553000

# 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	10425	45198	-24415	-34840	INDEX FUT	-12938	620	-22839	-9901	
INDEX CALL	137680	28166	313212	175532	INDEX CALL	0	0	2078	2078	
INDEX PUT	142324	2372	300141	157817	INDEX PUT	-7543	1340	159038	166581	
STK FUT	-49265	-8095	456934	506199	STK FUT	15497	23932	-2612317	-2627814	
CLIENTS	TODAY	PREV DAY	NET	Net 1 Day Ago	PRO	TODAY	PREV DAY	NET	Net 1 Day Ago	
CLIENTS INDEX FUT	TODAY -4217	PREV DAY -29455	<b>NET</b> 25083	Net 1 Day Ago 29300	PRO INDEX FUT	<b>TODAY</b> 6730	PREV DAY -16363	<b>NET</b> 22171	Net 1 Day Ago 15441	
	_				_					
INDEX FUT	-4217	-29455	25083	29300	INDEX FUT	6730	-16363	22171	15441	

Bought 10,425 Lots of Index Future, Bought 1,37,680 Lots of Index Calls, Bought 1,42,324 Lots of Index Puts, Sold 49,265 Lots of Stock Future.



Auto Stock	М	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
APOLLOTYRE	468.55	13771700	2.8	476.5	18626900	0.01%	-0.05%	5.17%	SB	1.70%	35.25%	LB
ASHOKLEY	221.6	93675000	1.85	240	83005000	0.07%	1.29%	3.04%	SC	8.30%	- 11.39%	SC
BAJAJ-AUTO	8956.1	2158400	-12.4	9967.65	2128475	0.06%	0.39%	- 1.26%	SC	11.29%	-1.39%	SC
BALKRISIND	3118.05	1585800	26.75	3242.55	1931100	0.06%	1.58%	1.10%	LB	3.99%	21.77%	LB
BHARATFORG	1567.8	5143500	13.45	1716.75	5745500	0.03%	4.91%	0.67%	LB	9.50%	11.70%	LB
BOSCHLTD	30628.05	226125	17.7	32408.65	292575	0.25%	-0.32%	4.36%	LU	5.81%	29.39%	LB
EICHERMOT	4771.7	3251675	28.75	4935.7	3951150	0.01%	2.78%	1.60%	LB	3.44%	21.51%	LB
ESCORTS	3867.95	1217425	19.75	4286.55	1239425	- 0.13%	1.05%	- 3.61%	SC	10.82%	1.81%	LB
EXIDEIND	502.65	20752200	4.7	544	20876400	0.32%	-0.01%	- 0.08%	LU	8.23%	0.60%	LB
HEROMOTOCO	5167.1	3361500	31.1	5820.35	3670800	0.28%	-0.20%	- 1.17%	LU	12.64%	9.20%	LB
M&M	2512.15	12599650	18.65	2929.25	15597050	0.02%	2.34%	0.31%	LB	16.60%	23.79%	LB
MARUTI	12692.8	2114950	94.8	12840.7	2407950	0.04%	-0.01%	0.52%	SB	1.17%	13.85%	LB
MOTHERSON	152.15	131641100	0.45	174.65	110078400	0.02%	3.47%	2.32%	LB	14.79%	- 16.38%	SC
MRF	126324.2	47280	858.15	125700.5	55010	0.10%	-0.40%	1.78%	SB	-0.49%	16.35%	SB
TATAMOTORS	924.75	77775175	0.8	994.2	79855775	0.08%	0.77%	1.69%	sc	7.51%	2.68%	LB
TVSMOTOR	2244.2	6016850	13.35	2502.35	7227850	0.06%	2.55%	3.19%	LB	11.50%	20.13%	LB
Banking Stock	М	AY -Expiry Day			As on Today		As Compared to Previous Day		Compared With Expir		iry 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	657.6	25287000	- 0.55%	-1.03%	0.79%	SB	4.03%	37.89%	LB
AXISBANK	1176.8	51329375	8.85	1181.45	41634375	0.03%	0.54%	1.39%	SC	0.40%	18.89%	SC
BANDHANBNK	187.7	95740000	1.35	194.4	99302600	0.03%	0.06%	0.33%	SC	3.57%	3.72%	LB
BANKBARODA	264.6	178310925	1.75	286.45	151939125	0.07%	1.26%	0.52%	LB	8.26%	- 14.79%	SC
CANBK	115.75	268501500	0.7	121.1	225018000	0.24%	-0.91%	1.82%	SB	4.62%	- 16.19%	SC
CUB	143.4	28465000	0.85	151.8	25055000	0.28%	2.09%	1.03%	sc	5.86%	- 11.98%	SC
FEDERALBNK	161.2	83505000	0.9	174.45	75890000	0.03%	1.24%	- 1.74%	sc	8.22%	-9.12%	SC
HDFCBANK	1524.6	199172050	9.75	1601.1	178618000	0.26%	1.02%	1.41%	LB	5.02%	10.32%	SC
ICICIBANK	1121.2	85281000	7.5	1103.35	76701100	- 0.21%	-0.15%	6.40%	SB	-1.59%	10.06%	LU
IDFCFIRSTB	78.25	350662500	0.7	78.15	373965000	0.19%	0.70%	3.08%	LB	-0.13%	6.65%	SB
INDUSINDBK	1455.95	26478000	9.15	1504.9	22783000	0.17%	-0.33%	- 1.28%	LU	3.36%	- 13.95%	SC
KOTAKBANK	1700.6	42810800	10.5	1721.35	40202000	0.24%	-0.53%	2.21%	SB	1.22%	-6.09%	SC
PNB	127.05	264528000	-0.4	127.65	302392000	1.00%	1.87%	1.41%	LB	0.47%	14.31%	LB
								4.040/	OD	F F00/	4.4.750/	LD
RBLBANK	244.5	51075000	2	257.95	58607500	0.12%	-0.85%	4.31%	SB	5.50%	14.75%	LB



CapGood Stock	M	AY -Expiry Day			As on Today		As Compa	ared to Prev	rious 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	9046.25	1323500	0.29%	6.79%	15.43%	LB	8.81%	14.34%	LB
ASTRAL	2113.55	2725342	12	2271.8	2714699	0.10%	1.49%	1.62%	LB	7.49%	-0.39%	sc
BEL	293.3	135161250	2.65	309.9	135600150	0.10%	2.89%	0.01%	LB	5.66%	0.32%	LB
BHEL	293.4	74311125	2.65	305.8	73925250	0.03%	0.58%	-0.54%	SC	4.23%	-0.52%	SC
CROMPTON	394.2	12843000	2.85	426.85	18298800	0.07%	0.35%	-1.07%	SC	8.28%	42.48%	LB
CUMMINSIND	3625.75	5736000	28.95	3839.1	4344900	0.35%	3.05%	4.90%	LB	5.88%	- 24.25%	SC
DIXON	9373.6	1424200	65.6	11275.3	1743600	0.29%	3.57%	4.33%	LB	20.29%	22.43%	LB
HAL	5016	10904700	39.75	5210.4	13484400	0.19%	1.98%	6.62%	LB	3.88%	23.66%	LB
HAVELLS	1867.9	5260500	7.3	1844.95	6647500	0.30%	0.05%	6.68%	LB	-1.23%	26.37%	SB
LT	3636.05	14248800	1.35	3659.8	14576400	-0.76%	-0.43%	0.26%	SB	0.65%	2.30%	LB
POLYCAB	6756.2	1711200	42.1	7092.25	1714575	0.17%	0.46%	3.89%	LB	4.97%	0.20%	LB
SIEMENS	7048.5	1476600	63.85	7788.55	1727250	-0.02%	5.32%	-0.10%	SC	10.50%	16.97%	LB
VOLTAS	1359.95	6231600	9.45	1495.65	7137600	-0.19%	1.07%	-1.11%	SC	9.98%	14.54%	LB
Cement 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	2661.7	4768200	-0.03%	0.98%	-1.05%	SC	6.18%	2.23%	LB
AMBUJACEM	621.1	34992000	1.95	677.2	37116000	0.08%	1.91%	-5.37%	SC	9.03%	6.07%	LB
DALBHARAT	1770.2	2428950	2.85	1882.35	3400025	-0.22%	-1.02%	5.45%	SB	6.34%	39.98%	LB
GRASIM	2359.5	7613202	14.3	2471.2	7890929	0.20%	0.53%	5.34%	LB	4.73%	3.65%	LB
INDIACEM	206.35	25244500	1.45	221.42	26326200	0.04%	1.23%	-3.26%	SC	7.30%	4.28%	LB
JKCEMENT	3923.35	422875	20.2	4326.7	479875	0.05%	2.00%	10.03%	SC	10.28%	13.48%	LB
RAMCOCEM	749.45	8902050	4	869.35	9946700	0.12%	0.36%	1.86%	LB	16.00%	11.73%	LB
SHREECEM	25171.95	314800	109.6	27538	264475	0.08%	0.17%	-0.13%	SC	9.40%	- 15.99%	SC
ULTRACEMCO	9924.75	2055500	55.9	11242.8	2135500	-0.19%	0.62%	-0.09%	SC	13.28%	3.89%	LB
Chemicals Stock	M	AY -Expiry Day			As on Today		As Compa	ared to Prev	rious 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	675.75	11184000	-0.02%	0.07%	-2.15%	SC	9.65%	-3.63%	SC
ATUL	5715.15	537300	35	6261.65	501600	-0.04%	0.84%	-1.18%	SC	9.56%	-6.64%	SC
CHAMBLFERT	401.1	10814800	2.45	426.7	11149200	0.20%	-1.87%	2.57%	SB	6.38%	3.09%	LB
COROMANDEL	1291.45	2029300	-8.75	1508.8	3480400	-1.65%	0.70%	8.20%	LB	16.83%	71.51%	LB
DEEPAKNTR	2203.05	2271900	18.6	2413.7	2132700	0.05%	0.11%	-3.83%	SC	9.56%	-6.13%	SC
GNFC	644.5	5557500	4	683.8	7426900	0.02%	-0.83%	0.60%	SB	6.10%	33.64%	LB
NAVINFLUOR	3251.3	1699650	20.1	3545.25	1267750	0.21%	-0.47%	-1.01%	LU	9.04%	- 25.41%	SC
PIIND	3573.25	1398250	16	3639	1675500	-0.02%	0.02%	0.39%	LB	1.84%	19.83%	LB
TATACHEM	1034.3	9365400	-9.25	1105.85	7970600	0.11%	-0.94%	3.68%	SB	6.92%	- 14.89%	SC
UPL	509.95	34547500	3.85	551.7	38694500	0.05%	-1.08%	1.29%	SB	8.19%	12.00%	LB



Finance Stock	М	AY -Expiry Day			As on Today		As Compa	ared to Prev	rious 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	239.96	68806800	0.29%	0.37%	1.89%	LB	7.77%	8.67%	LB	
BAJAJFINSV	1532.5	11620000	8.4	1591.75	11662000	-0.08%	0.10%	0.02%	LB	3.87%	0.36%	LB	
BAJFINANCE	6623	8682625	6.55	7341.55	8099500	-0.47%	0.64%	-1.46%	SC	10.85%	-6.72%	SC	
CANFINHOME	725.8	4499625	5.15	834.9	3525600	0.00%	2.15%	0.78%	LB	15.03%	- 21.65%	SC	
CHOLAFIN	1220.95	8498750	8.1	1447	9790000	-0.18%	0.76%	0.95%	LB	18.51%	15.19%	LB	
HDFCAMC	3771.55	2764800	22.8	4014.4	2762850	-1.73%	0.46%	-1.53%	SC	6.44%	-0.07%	SC	
HDFCLIFE	552	46169200	1.25	598.35	37943400	-0.31%	0.82%	-5.47%	SC	8.40%	- 17.82%	SC	
ICICIGI	1591.55	3384500	5.4	1730.9	3850000	0.29%	4.10%	7.23%	LB	8.76%	13.75%	LB	
ICICIPRULI	552.8	14562000	3.85	613.7	13603500	0.28%	2.94%	7.29%	LB	11.02%	-6.58%	SC	
IDFC	114.7	91775000	0.75	114.87	94990000	0.29%	0.56%	0.34%	LB	0.15%	3.50%	LB	
LTF	151.75	44624462	-1.4	181.87	55266332	-1.06%	3.41%	5.57%	LB	19.85%	23.85%	LB	
LICHSGFIN	634.65	25447000	3.35	731.65	27439000	0.16%	1.72%	-1.54%	SC	15.28%	7.83%	LB	
M&MFIN	260.75	28294000	-2.4	298.95	29984000	-0.27%	1.93%	-1.43%	SC	14.65%	5.97%	LB	
MANAPPURAM	167.9	45768000	-0.05	185.37	44334000	0.07%	-0.75%	-0.27%	LU	10.41%	-3.13%	SC	
MFSL	931.65	7393600	4.95	993.5	5343200	0.01%	0.58%	-2.65%	SC	6.64%	- 27.73%	SC	
MUTHOOTFIN	1661.5	4549050	-12.5	1770	4215750	-0.01%	-1.27%	6.98%	SB	6.53%	-7.33%	SC	
PEL	804.75	11894250	4.75	882.5	13625250	0.10%	0.22%	2.15%	LB	9.66%	14.55%	LB	
PFC	505.2	69038375	4.75	510.05	58211775	-0.04%	1.29%	-3.93%	SC	0.96%	- 15.68%	SC	
RECLTD	552.1	48206000	4.35	532.65	59216000	0.02%	2.14%	-1.27%	SC	-3.52%	22.84%	SB	
SBICARD	693.55	20622400	-0.5	728.35	18052800	-0.03%	0.18%	2.21%	LB	5.02%	- 12.46%	SC	
SBILIFE	1388.4	9866625	8.35	1469.9	9198000	-0.02%	1.38%	-0.64%	SC	5.87%	-6.78%	SC	
SHRIRAMFIN	2316.65	6270900	13.95	2732.15	5458800	0.05%	1.78%	-6.94%	SC	17.94%	- 12.95%	SC	
FMCG Stock	М	MAY -Expiry Day		As on Today			As Compared to Previous Day		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	
ASIANPAINT	2872.3	11565800	-11.4	2921.6	12359000	0.03%	0.40%	-0.35%	SC	1.72%	6.86%	LB	
BALRAMCHIN	380.9	10643200	3.3	430.2	13862400	0.29%	-2.04%	24.09%	SB	12.94%	30.25%	LB	
BATAINDIA	1383.5	4310625	11.3	1451.8	3704625	0.03%	-1.13%	-0.92%	LU	4.94%	- 14.06%	SC	
BERGEPAINT	479.65	19487160	2.1	502.7	25044360	0.06%	0.27%	-0.78%	SC	4.81%	28.52%	LB	
BRITANNIA	5229.15	2206800	30.6	5393.65	2349600	0.31%	0.26%	1.96%	LB	3.15%	6.47%	LB	
COLPAL	2664.3	2984100	18.95	2952.6	2644600	0.22%	0.56%	-1.01%	SC	10.82%	- 11.38%	SC	
DABUR	554.35	18695000	3.2	608.65	20758750	0.04%	-0.16%	-1.18%	LU	9.80%	11.04%	LB	
GODREJCP	1284.95	5981500	11	1392.95	5853000	0.21%	-1.16%	-0.21%	LU	8.40%	-2.15%	SC	
HINDUNILVR	2343	18388800	-8.4	2479.75	18860400	0.01%	-0.31%	-0.14%	LU	5.84%	2.56%	LB	
INDIAMART	2442.15	1305300	-1.25	2577.55	1065300	-0.05%	0.25%	-0.25%	SC	5.54%	- 18.39%	SC	
ITC	419.8	112128000	-4.05	431.15	104529600	0.12%	0.20%	0.69%	LB	2.70%	-6.78%	SC	
JUBLFOOD	498.95	22540000	-4.2	530.65	22453750	-0.08%	-0.37%	0.41%	SB	6.35%	-0.38%	SC	
MARICO	598.85	10038000	1.6	619.35	17215200	0.16%	1.33%	-4.28%	SC	3.42%	71.50%	LB	
UNITDSPR	1179	7696500	7.65	1269	9757300	-0.01%	-0.51%	5.11%	SB	7.63%	26.78%	LB	
NESTLEIND	2418.6	6246200	13.8	2542.5	5749800	0.25%	-0.36%	0.21%	SB	5.12%	-7.95%	SC	
PIDILITIND	3013	1791750	14.2	3109.8	2303250	0.15%	1.01%	-2.68%	SC	3.21%	28.55%	LB	
	1073.25	11813400	6.05	1112.45	11405250	0.22%	-0.19%	1.87%	SB	3.65%	-3.45%	SC	



TITAN	3292.8	7513625	20.95	3530.05	7743050	-0.31%	1.67%	-7.05%	SC	7.21%	3.05%	LB	
UBL	1838.35	1820400	-2.5	2109.1	1970800	0.31%	-0.43%	1.30%	SB	14.73%	8.26%	LB	
INDEX	М	AY -Expiry Day			As on Today		As Comp	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	
BANKNIFTY	49037.4	2580555	355.05	50002	2732955	0.08%	0.31%	1.72%	LB	1.97%	5.91%	LB	
NIFTY	22627.35	14438500	138.7	23465.6	14888300	0.00%	0.29%	3.11%	LB	3.70%	3.12%	LB	
Infra Stock	М	AY -Expiry Day	-		As on Today		As Comp	ared to Prev	ious 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	3261.75	14894400	0.40%	1.15%	6.33%	LB	1.55%	4.43%	LB	
ADANIPORTS	1386.75	39381600	3.25	1430.7	34151600	0.21%	1.87%	2.04%	LB	3.17%	- 13.28%	SC	
CONCOR	1075.3	10885000	9.25	1139.85	9538000	-0.11%	-0.04%	5.31%	SB	6.00%	- 12.37%	SC	
GMRINFRA	82.3	212512500	1.25	93.92	226417500	-0.02%	2.39%	-9.17%	SC	14.12%	6.54%	LB	
INDIGO	4183.7	5937000	21.5	4270.4	9396000	0.27%	-0.75%	0.99%	SB	2.07%	58.26%	LB	
IRCTC	1033.35	16130625	8	1018.2	17633875	0.18%	0.06%	1.50%	LB	-1.47%	9.32%	SB	
Media Stock	М	AY -Expiry Day			As on Today		As Comp	ared to Prev	ious 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	1390.3	4676837	0.35%	-0.10%	4.01%	SB	5.09%	3.63%	LB	
SUNTV	666.7	4554000	-3.55	757.55	7723500	-0.03%	-0.23%	-7.67%	LU	13.63%	69.60%	LB	
ZEEL	153.45	131334000	1.35	163.98	126891000	0.47%	-0.65% 0.90% SB		SB	<b>6.86%</b> -3.38% S		SC	
Metals Stock	М	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	486.95	56376600	0.30%	-0.19%	0.74%	SB	0.41%	8.44%	LB	
HINDALCO	699.4	55679400	4.25	683.6	41377000	-0.01%	0.43%	0.01%	LB	-2.26%	- 25.69%	LU	
HINDCOPPER	358.9	24589350	4.5	336.9	35480850	0.07%	0.30%	-1.72%	SC	-6.13%	44.29%	SB	
JINDALSTEL	1039.65	10911250	8.45	1052.45	11448125	0.24%	1.08%	-0.75%	SC	1.23%	4.92%	LB	
JSWSTEEL	888.65	15287400	4.95	921.15	14945850	-0.05%	0.59%	0.59%	LB	3.66%	-2.23%	SC	
NATIONALUM	191.35	80040000	1.85	191.91	70541250	0.28%	2.87%	-1.44%	SC	0.29%	- 11.87%	SC	
NMDC	251.45	78138000	2	267.4	75064500	0.26%	0.77%	-1.56%	SC	6.34%	-3.93%	SC	
SAIL	159.05	178964000	1.3	153.63	167236000	0.08%	2.67%	-2.48%	SC	-3.41%	-6.55%	LU	
TATASTEEL	165.45	242176000	1.3	183.15	206585500	0.08%	0.32%	-0.18%	SC	10.70%	- 14.70%	SC	
VEDL	443.45	91128300	2.65	447.6	80955400	0.02%	1.77%	-1.07%	SC	0.94%	- 11.16%	SC	
OIL & GAS Stock	М	AY -Expiry Day			As on Today		As Comp	ared to Prev	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	626.65	36924300	0.18%	1.18%	-0.50%	SC	-0.67%	33.38%	SB	
GAIL	200.65	137204250	1.25	221.83	137908800	0.21%	0.91%	-1.69%	SC	10.56%	0.51%	LB	
GUJGASLTD	538.55	6281250	-1.45	632.05	8996250	-1.55%	-0.65%	6.32%	SB	17.36%	43.22%	LB	
HINDPETRO	537.8	25937550	3.35	536.3	35174250	0.16%	1.50%	3.79%	LB	-0.28%	35.61%	SB	
IGL	440.3	21756625	-16.35	482.6	17047250	0.23%	-0.91%	-1.95%	LU	9.61%	- 21.65%	SC	
IOC	162.9	158500875	0.95	170.36	153216375	-0.01%	0.83%	0.24%	LB	4.58%	-3.33%	SC	
MGL	1287.05	2446000	6.15	1465.85	1789200	0.03%	0.31%	- 12.29%	SC	13.89%	- 26.85%	SC	
ONGC	268.5	82892425	1.8	275.4	77808500	0.18%	-0.42%	-0.40%	LU	2.57%	-6.13%	SC	
PETRONET	295.35	45534000	1.5	323.9	40101000	-0.06%	0.26%	-1.39%	SC	9.67%	- 11.93%	SC	
RELIANCE	2868.95	41641000	19.25	2955.1	39728750	0.01%	0.84%	-0.43%	SC	3.00%	-4.59%	SC	



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	27464.9	151620	0.01%	-0.55%	0.17%	SB	5.16%	0.76%	LB
ALKEM	4948.65	1116100	1.85	5101.95	1076700	0.15%	0.24%	1.88%	LB	3.10%	-3.53%	SC
APOLLOHOSP	5813	2250625	46.55	6207.6	2108250	-0.01%	0.02%	0.43%	LB	6.79%	-6.33%	SC
AUROPHARMA	1209.9	12541650	9.4	1259	12558150	0.10%	0.35%	0.76%	LB	4.06%	0.13%	LB
BIOCON	313.65	43117500	2.8	334.8	48977500	0.31%	-0.99%	1.13%	SB	6.74%	13.59%	LB
CIPLA	1473.95	9895600	7.35	1564.75	10186150	0.00%	1.31%	- 4.70%	SC	6.16%	2.94%	LB
DIVISLAB	4436.25	2592600	23.45	4588.6	2412000	0.01%	-0.11%	2.60%	LU	3.43%	-6.97%	SC
DRREDDY	5889.45	2436750	15.7	6085.25	2793125	-0.02%	-0.17%	2.75%	SB	3.32%	14.63%	LB
GLENMARK	1161.85	10567600	5.85	1237.15	9568550	-0.07%	1.00%	- 0.65%	SC	6.48%	-9.45%	SC
GRANULES	429.25	8530000	4.45	461.75	9070000	0.29%	-0.15%	1.61%	SB	7.57%	6.33%	LB
IPCALAB	1254.45	2197000	5.05	1181.35	2946450	0.11%	-1.54%	2.63%	SB	-5.83%	34.11%	SB
LALPATHLAB	2637.1	1005900	9.75	2750.2	1449900	0.13%	-0.99%	0.60%	SB	4.29%	44.14%	LB
LAURUSLABS	430.4	11694300	2.55	434.9	17282200	0.29%	-1.05%	2.62%	SB	1.05%	47.78%	LB
LUPIN	1589.6	6646150	10.2	1604.1	7341875	0.07%	-0.08%	2.71%	SB	0.91%	10.47%	LB
METROPOLIS	1929.6	862400	9.25	1958.2	1846000	0.35%	-1.61%	2.03%	SB	1.48%	114.05%	LB
SUNPHARMA	1468.85	17128650	9.75	1516	16604700	0.00%	0.34%	0.22%	SC	3.21%	-3.06%	SC
SYNGENE	679.85	5108000	3.9	707.05	5327000	0.25%	1.50%	- 2.17%	SC	4.00%	4.29%	LB
TORNTPHARM	2675.6	1372250	17.55	2882.1	1364500	-0.11%	0.25%	2.48%	SC	7.72%	-0.56%	SC
ZYDUSLIFE	1032.65	11598300	8.7	1109.55	10701000	0.25%	1.75%	- 0.14%	sc	7.45%	-7.74%	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	179.67	74940000	0.13%	0.80%	2.16%	LB	16.44%	27.67%	LB
NTPC	362.3	102816000	2.6	368.45	93045000	0.00%	-0.41%	- 0.21%	LU	1.70%	-9.50%	SC
POWERGRID	308.75	68752800	2.05	321.5	68216400	0.02%	0.02%	1.77%	LB	4.13%	-0.78%	SC
TATAPOWER	428.75	78611850	3.4	448.65	88501275	0.29%	-0.72%	3.46%	SB	4.64%	12.58%	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	878.6	39612375	0.01%	0.52%	- 2.18%	SC	8.59%	-13.92%	SC
GODREJPROP	2743.95	3487550	22.2	2998.5	3652575	0.01%	-1.06%	- 2.09%	LU	9.28%	4.73%	LB
INDHOTEL	558.9	18293000	1.7	613.85	17613000	0.02%	4.17%	1.30%	LB	9.83%	-3.72%	SC
OBEROIRLTY	1823.5	4942700	13.05	1907.8	5941600	-0.13%	-1.40%	- 2.45%	LU	4.62%	20.21%	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	677.95	15005000	0.03%	-0.78%	4.08%	SB	10.15%	33.79%	LB
COFORGE	5027.95	1900950	30.9	5201.75	2369100	- 0.07%	-1.36%	4.71%	SB	3.46%	24.63%	LB
HCLTECH	1339.4	19824350	7.55	1431.05	19405750	0.01%	-0.91%	0.02%	SB	6.84%	-2.11%	SC
INFY	1409.2	48044400	-18.25	1488.9	48348400	0.08%	-0.34%	2.07%	SB	5.66%	0.63%	LB
LTIM	4751	3492900	-22.15	5032.55	4125300	0.62%	-0.29%	3.01%	SB	5.93%	18.11%	LB
LTTS	4473.6	1756900	-76.1	4845.8	1492400	0.27%	-1.21%	0.90%	LU	8.32%	-15.05%	SC
MCX	3634	2573600	27.55	3909.9	2659400	0.29%	0.76%	0.29%	LB	7.59%	3.33%	LB
MPHASIS	2326.15	2157375	13.35	2408.85	5048450	0.24%	-1.94%	4.87%	SB	3.56%	134.01%	LB
NAUKRI	5803.65	1485450	48.2	6242.95	1366500	0.27%	-0.38%	1.46%	SB	7.57%	-8.01%	SC
OFSS	7474.65	698700	53.2	9510.7	1100000	0.30%	-1.53%	2.04%	SB	27.24%	57.44%	LB
PERSISTENT	3538.6	2260200	21.55	3772.8	2620200	0.03%	-0.47%	2.55%	SB	6.62%	15.93%	LB
TCS	3761.65	15651825	25.55	3832.05	19283075	0.01%	-1.19%	1.47%	SB	1.87%	23.20%	LB
TECHM	1247.4	17048400	6.55	1371.45	16159200	0.03%	-1.26%	0.84%	LU	9.94%	-5.22%	SC
WIPRO	439.3	65263500	2.35	477.5	64869000	0.09%	-1.06%	9.40%	SB	8.70%	-0.60%	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	1427.4	37437600	- 0.01%	0.12%	2.00%	SC	2.91%	-1.77%	SC
IDEA	14.85	2568400000	0.25	16.73	3921040000	0.42%	4.11%	4.52%	LB	12.66%	52.66%	LB
INDUSTOWER	345.75	63733000	2	340.75	84738200	0.03%	0.37%	8.99%	LB	-1.45%	32.96%	SB
TATACOMM	1762.5	6008000	-0.2	1868.4	6996500	0.29%	-0.46%	- 0.14%	LU	6.01%	16.45%	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	328.6	36197200	0.23%	0.52%	0.27%	LB	14.96%	27.84%	LB
PAGEIND	36573.9	202170	- 1390.9	38512.7	201120	0.23%	-0.82%	- 1.56%	LU	5.30%	-0.52%	SC
SRF	2236.25	4459125	13.15	2402	4047000	0.04%	0.09%	- 1.26%	SC	7.41%	-9.24%	SC
TRENT	4678.85	3146800	27.5	5245.55	3195600	0.25%	4.41%	2.56%	LB	12.11%	1.55%	LB



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