

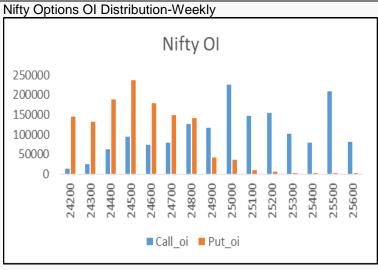
# **Daily Derivative Report**

29<sup>TH</sup> July 2024

Nifty Futures Vi	ew
Nifty Active Futures	24915.45
Nifty Active Futures OI	15277025
Change in OI	15,01,525
Premium / Discount	80.60
Inference	Long_Buildup

Volatility									
India VIX Index	12.25								
Nifty ATM Call IV	16.87								
Nifty ATM Put IV	11.22								
PCR Index NIFTY	1.28								
PCR Index BANKNIFTY	0.86								

BankNifty Futures Vie	W
BankNifty Active Futures	51299.1
BankNifty Active Futures OI	3231555
Change in OI	52,650
Premium / Discount	3.15
Inference	Long_Buildup



### **HIGHLIGHTS:**

Nifty Futures closed at 24915 yesterday on a positive note, with a price gain of 1.88% and 10.90% increase in the open interest, indicating a Long Build Up.

It closed at a premium of 81 points compared to its previous day's premium of 49 points.

Bank Nifty closed at 51299 yesterday on a positive note with price gain of 0.72% & 1.66% increase in open interest indicating Long Build Up.

It closed at a premium of 3 points compared to its previous day's premium of 45 points.

<u>In Yesterday's Trading Session FII's</u> **Bought Index Futures** to the tune of 4366.71 Cr, Bought Index Option worth 14850.90 Cr.

Bought Stock Futures to the tune of 7074.12 Cr,

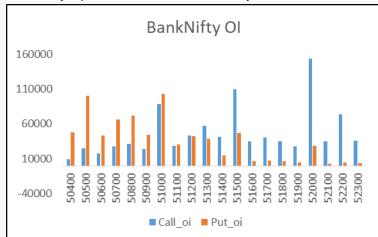
Sold Stock Options to the tune of 782.32 Cr, Net Bought in the derivative segment to the tune of 25509.41 Cr.

In Cash Segment

FII Bought 2,546.38 Cr & DII Bought 2,774.31 Cr.

The India VIX index is at 12.25 vs 12.62, ATM CE IV 16.87 & PE IV 11.22

### Bank Nifty Options OI Distribution-Weekly



Index options PCR is at 1.28 v/s 0.95 to its previous day closing.

Nifty Put options OI distribution shows that 24500 has the highest OI concentration followed by 24400 and 24200 which may act as support for current expiry.

Nifty Call options OI shows that 25000 has the highest OI followed by 25500 which may act as resistance for current expiry.

BankNifty Put options OI distribution shows that 51000 has the highest OI concentration followed 50500 which may act as support for the current expiry.

BankNifty Call strike 52000 followed by 51500 witnessed significant OI concentration and may act as resistance for the current expiry.

**SECURITIES IN BAN PERIOD:** 

### Stock Futures - Long Build

Symbol	Fut Price	% Chg	Open Interest	% Chg
INDIACEM	377.20	3.7%	1,79,22,000	40.33%
APOLLOTYRE	549.40	1.7%	1,35,50,700	30.14%
MANAPPURAM	214.05	3.9%	7,10,88,000	16.21%
TVSMOTOR	2,526.10	2.5%	51,88,050	13.41%

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

Symbol	Fut Price	% Chg	Open Interest	% Chg
NAUKRI	7,206.05	2.5%	12,93,600	9.33%
ONGC	331.55	-1.1%	11,39,21,500	4.90%
IDFCFIRSTB	74.79	-0.5%	46,63,95,000	4.87%
IOC	177.77	-0.3%	18,56,93,625	3.31%



# Nifty 50 Open Interest (OI) Dashboard - Support / Resistance

HIGHEST OPEN INTEREST IN NIFTY 50 - STOCKS CE & PE											
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI						
ADANIENT	3200	1301700	3102.95	3000	1148100						
ADANIPORTS	1600	2260400	1552.8	1500	1106000						
APOLLOHOSP	7000	60000	6684.8	6500	43875						
ASIANPAINT	3000	798000	2969.75	2900	358200						
AXISBANK	1300	3158750	1184.45	1100	1342500						
BAJAJ-AUTO	10000	95250	9540	9000	75825						
BAJAJFINSV	1600	952000	1596.3	1500	423500						
BAJFINANCE	7000	651000	6841.25	6500	296000						
BHARTIARTL	1500	1103425	1512.55	1400	747650						
BPCL	350	3049200	330.15	320	2554200						
BRITANNIA	6000	74800	5836.95	5500	59000						
CIPLA	1600	1339000	1572.95	1500	386750						
COALINDIA	500	2370900	507.95	450	2549400						
DIVISLAB	5000	80000	4780.05	4700	72600						
DRREDDY	7000	117375	6913.15	6800	287625						
EICHERMOT	5000	198275	4989.7	5000	79800						
GRASIM	3000	170250	2853.85	2800	310000						
HCLTECH	1640	567000	1645.2	1500	191100						
HDFCBANK	1700	7653800	1626.3	1600	3771350						
HDFCLIFE	700	877800	706.35	650	795300						
HEROMOTOCO	5500	123300	5478.55	5000	97050						
HINDALCO	700	1349600	666.55	650	1218000						
HINDUNILVR	2800	889500	2729.55	2600	296100						
ICICIBANK	1250	2592800	1208.15	1200	1875300						
INDUSINDBK	1500	1342000	1411.9	1400	878000						

HIGHE	ST OPEN INTE	REST IN NIF	TY 50 - STO	CKS CE & P	E
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
INFY	1900	1550800	1886.2	1800	1317600
ITC	500	6136000	505.7	500	3740800
JSWSTEEL	900	488700	905.75	900	319275
KOTAKBANK	1900	978000	1821.3	1800	592000
LT	4000	658800	3710.5	3400	431250
LTIM	6000	75000	5820.5	5200	42750
M&M	2900	418250	2901.75	2600	372050
MARUTI	13000	189500	12635.7	12000	133450
NESTLEIND	2500	499000	2494.35	2500	250200
NTPC	400	7585500	395.45	390	1849500
ONGC	340	5205200	331.55	300	2849000
POWERGRID	350	4327200	343.5	340	2145600
RELIANCE	3000	3357000	3028.85	3000	2547750
SBILIFE	1800	331125	1757.75	1600	244875
SBIN	900	4684500	866.5	800	3144000
SUNPHARMA	1740	456050	1722.4	1500	285600
TATACONSUM	1205	493848	1217.85	1214.9	772920
TATAMOTORS	1100	3404500	1122.35	1000	2944700
TATASTEEL	170	16967500	163.7	160	12023000
TCS	4500	501025	4417.9	4300	525000
TECHM	1600	903600	1547.65	1500	736800
TITAN	3500	513625	3509.5	3400	288925
ULTRACEMCO	12000	121900	11683.35	11000	50500
UPL	600	1274000	546.3	500	757900
WIPRO	600	5520000	528.5	500	2415000

## Participant wise Change in Open Interest for Today.

	PARTICIPANT WISE OPEN INTEREST										
FII	TODAY	PREV DAY	NET	Net 1 Day Ago	DII	TODAY	PREV DAY	NET	Net 1 Day Ago		
INDEX FUT	69761	-177679	132177	62416	INDEX FUT	-781	-2190	-79450	-78669		
INDEX CALL	118539	-148248	327444	208905	INDEX CALL	0	-120	2078	2078		
INDEX PUT	143870	-403652	205603	61733	INDEX PUT	10395	-89874	307299	296904		
STK FUT	89210	-44261	761195	671985	STK FUT	-20984	-48906	-2904263	-2883279		
CLIENTS	TODAY	PREV DAY	NET	Net 1 Day Ago	PRO	TODAY	PREV DAY	NET	Net 1 Day Ago		
INDEX FUT	-61693	63913	-52863	8830	INDEX FUT	-7287	115956	136	7423		
INDEX CALL	-410699	-74646	-508060	-97361	INDEX CALL	292160	223014	178538	-113622		
INDEX PUT	88539	218950	-389988	-478527	INDEX PUT	-242804	274576	-122914	119890		
STK FUT	-30333	13893	1844401	1874734	STK FUT	-37893	79274	298667	336560		

Bought 69,761 Lots of Index Future, Bought 1,18,539 Lots of Index Calls, Bought 1,43,870 Lots of Index Puts, Bought 89,210 Lots of Stock Future.





Auto Stock	July Exp Aug E			Aug Exp		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
APOLLOTYRE	537	10412500	3	550.4	13550700	-1	2.50%	30.14%	LB	2.50%	30.14%	LB
ASHOKLEY	232.43	69450000	1.35	246.38	60420000	1.78	6.00%	-13.00%	SC	6.00%	-13.00%	SC
BAJAJ-AUTO	9278.25	1838100	47.4	9492.9	1767600	47.1	2.31%	-3.84%	SC	2.31%	-3.84%	SC
BALKRISIND	3160.95	2097600	16	3280.1	2030700	12.85	3.77%	-3.19%	SC	3.77%	-3.19%	SC
BHARATFORG	1592.4	8065000	9.2	1684.9	7567500	15.25	5.81%	-6.17%	SC	5.81%	-6.17%	SC
BOSCHLTD	34751.05	297650	- 310.25	34917.1	297325	-216.6	0.48%	-0.11%	SC	0.48%	-0.11%	sc
EICHERMOT	4900.65	3274075	-45.5	5012.5	3440500	-22.8	2.28%	5.08%	LB	2.28%	5.08%	LB
ESCORTS	4056.85	1542750	28.6	4145.55	1697850	22.6	2.19%	10.05%	LB	2.19%	10.05%	LB
EXIDEIND	539.9	24523200	4.05	553.75	25399800	3.95	2.57%	3.57%	LB	2.57%	3.57%	LB
HEROMOTOCO	5403.2	4248900	-3.75	5478.9	4432500	-0.35	1.40%	4.32%	LB	1.40%	4.32%	LB
M&M	2811.4	13128500	13.25	2887.8	12874400	13.95	2.72%	-1.94%	SC	2.72%	-1.94%	SC
MARUTI	12509.2	3534700	-53.9	12663.7	3678600	-28	1.24%	4.07%	LB	1.24%	4.07%	LB
MOTHERSON	191.38	117817400	0.74	196.4	118484800	0.25	2.62%	0.57%	LB	2.62%	0.57%	LB
MRF	137590.1	60530	761.25	138870	60355	672.7	0.93%	-0.29%	SC	0.93%	-0.29%	SC
TATAMOTORS	1090.95	64377500	5.3	1118.3	60926250	4.05	2.51%	-5.36%	SC	2.51%	-5.36%	SC
TVSMOTOR	2449.3	4574500	14.75	2508	5188050	18.1	2.40%	13.41%	LB	2.40%	13.41%	LB
Banking Stock		July Exp			Aug Exp		As Compared to Previous Day		ious Day	Compared With Expiry		iry Day
	Price	OI	Basis	Price	OI	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up
AUBANK	631.65	23784000	-0.1	650.4	23083000	-5.55	2.97%	-2.95%	SC	2.97%	-2.95%	sc
AXISBANK	1175.9	51209375	5.1	1177.35	50072500	7.1	0.12%	-2.22%	SC	0.12%	-2.22%	sc
BANDHANBNK	185.83	103947200	0.1	192.5	110913600	0.17	3.59%	6.70%	LB	3.59%	6.70%	LB
BANKBARODA	245.35	172560375	2	249.7	176102550	1.8	1.77%	2.05%	LB	1.77%	2.05%	LB
CANBK	111.89	277080750	0.82	113.86	285552000	0.85	1.76%	3.06%	LB	1.76%	3.06%	LB
CUB	159.06	27480000	-0.13	159.81	28230000	-0.24	0.47%	2.73%	LB	0.47%	2.73%	LB
FEDERALBNK	204.67	94505000	0.2	198	97130000	0.37	-3.26%	2.78%	SB	-3.26%	2.78%	SB
HDFCBANK	1616.6	176348700	11.4	1618.15	178022350	8.15	0.10%	0.95%	LB	0.10%	0.95%	LB
ICICIBANK	1197.9	84250600	-1.75	1207.2	88943400	0.95	0.78%	5.57%	LB	0.78%	5.57%	LB
IDFCFIRSTB	74.66	444720000	0.47	74.48	466395000	0.31	-0.24%	4.87%	SB	-0.24%	4.87%	SB
INDUSINDBK	1379.1	29122500	5.95	1403.9	29593000	8	1.80%	1.62%	LB	1.80%	1.62%	LB
KOTAKBANK	1775.15	36350000	8.25	1813.85	34561200	7.45	2.18%	-4.92%	SC	2.18%	-4.92%	sc
PNB	117.72	230224000	0.61	119.95	234704000	0.86	1.89%	1.95%	LB	1.89%	1.95%	LB
DDI DANIK	230.2	68017500	0.5	235.85	69000000	1.85	2.45%	1.44%	LB	2.45%	1.44%	LB
RBLBANK	200.2		0.0				2.1070					



# Sector wise Stock Expiry Comparison Price OI & Build Up

Auto Stock	July Exp Aug Exp					As Compa	ared to Prev	ious Day	Compared With Expiry Day			
	Price	OI	Basis	Price	OI	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up
APOLLOTYRE	537	10412500	3	550.4	13550700	-1	2.50%	30.14%	LB	2.50%	30.14%	LB
ASHOKLEY	232.43	69450000	1.35	246.38	60420000	1.78	6.00%	-13.00%	SC	6.00%	-13.00%	SC
BAJAJ-AUTO	9278.25	1838100	47.4	9492.9	1767600	47.1	2.31%	-3.84%	SC	2.31%	-3.84%	SC
BALKRISIND	3160.95	2097600	16	3280.1	2030700	12.85	3.77%	-3.19%	SC	3.77%	-3.19%	SC
BHARATFORG	1592.4	8065000	9.2	1684.9	7567500	15.25	5.81%	-6.17%	SC	5.81%	-6.17%	SC
BOSCHLTD	34751.05	297650	- 310.25	34917.1	297325	-216.6	0.48%	-0.11%	SC	0.48%	-0.11%	SC
EICHERMOT	4900.65	3274075	-45.5	5012.5	3440500	-22.8	2.28%	5.08%	LB	2.28%	5.08%	LB
ESCORTS	4056.85	1542750	28.6	4145.55	1697850	22.6	2.19%	10.05%	LB	2.19%	10.05%	LB
EXIDEIND	539.9	24523200	4.05	553.75	25399800	3.95	2.57%	3.57%	LB	2.57%	3.57%	LB
HEROMOTOCO	5403.2	4248900	-3.75	5478.9	4432500	-0.35	1.40%	4.32%	LB	1.40%	4.32%	LB
M&M	2811.4	13128500	13.25	2887.8	12874400	13.95	2.72%	-1.94%	SC	2.72%	-1.94%	sc
MARUTI	12509.2	3534700	-53.9	12663.7	3678600	-28	1.24%	4.07%	LB	1.24%	4.07%	LB
MOTHERSON	191.38	117817400	0.74	196.4	118484800	0.25	2.62%	0.57%	LB	2.62%	0.57%	LB
MRF	137590.1	60530	761.25	138870	60355	672.7	0.93%	-0.29%	SC	0.93%	-0.29%	SC
TATAMOTORS	1090.95	64377500	5.3	1118.3	60926250	4.05	2.51%	-5.36%	SC	2.51%	-5.36%	SC
TVSMOTOR	2449.3	4574500	14.75	2508	5188050	18.1	2.40%	13.41%	LB	2.40%	13.41%	LB
Banking Stock		July Exp	•		Aug Exp		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	631.65	23784000	-0.1	650.4	23083000	-5.55	2.97%	-2.95%	SC	2.97%	-2.95%	SC
AXISBANK	1175.9	51209375	5.1	1177.35	50072500	7.1	0.12%	-2.22%	SC	0.12%	-2.22%	SC
BANDHANBNK	185.83	103947200	0.1	192.5	110913600	0.17	3.59%	6.70%	LB	3.59%	6.70%	LB
BANKBARODA	245.35	172560375	2	249.7	176102550	1.8	1.77%	2.05%	LB	1.77%	2.05%	LB
CANBK	111.89	277080750	0.82	113.86	285552000	0.85	1.76%	3.06%	LB	1.76%	3.06%	LB
CUB	159.06	27480000	-0.13	159.81	28230000	-0.24	0.47%	2.73%	LB	0.47%	2.73%	LB
FEDERALBNK	204.67	94505000	0.2	198	97130000	0.37	-3.26%	2.78%	SB	-3.26%	2.78%	SB
HDFCBANK	1616.6	176348700	11.4	1618.15	178022350	8.15	0.10%	0.95%	LB	0.10%	0.95%	LB
ICICIBANK	1197.9	84250600	-1.75	1207.2	88943400	0.95	0.78%	5.57%	LB	0.78%	5.57%	LB
IDFCFIRSTB	74.66	444720000	0.47	74.48	466395000	0.31	-0.24%	4.87%	SB	-0.24%	4.87%	SB
INDUSINDBK	1379.1	29122500	5.95	1403.9	29593000	8	1.80%	1.62%	LB	1.80%	1.62%	LB
					0.4504000	7.45	2.18%	-4.92%	SC	2.18%	-4.92%	SC
KOTAKBANK	1775.15	36350000	8.25	1813.85	34561200	7.45	2.1070					
KOTAKBANK PNB	1775.15 117.72	36350000 230224000	8.25 0.61	1813.85	234704000	0.86	1.89%	1.95%	LB	1.89%	1.95%	LB
								1.95% 1.44%		1.89%		LB LB



CapGood Stock	ood Stock July Exp				Aug Exp		As Compa	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
ABB	7623.8	1534500	33.05	7851.25	1510375	33.9	2.98%	-1.57%	SC	2.98%	-1.57%	SC
ASTRAL	2174.25	2982609	16.15	2215.55	2968296	15	1.90%	-0.48%	SC	1.90%	-0.48%	SC
BEL	301.45	152372400	0.9	309.9	151508850	0.6	2.80%	-0.57%	SC	2.80%	-0.57%	SC
BHEL	311.55	72990750	1.65	317.3	71990625	1.6	1.85%	-1.37%	SC	1.85%	-1.37%	SC
CROMPTON	447.1	22764600	1.3	442.6	22687200	1.75	-1.01%	-0.34%	LU	-1.01%	-0.34%	LU
CUMMINSIND	3610.7	5346000	27.9	3718.15	5279100	19.3	2.98%	-1.25%	SC	2.98%	-1.25%	SC
DIXON	10910.15	1890800	78.7	11272.6	1909600	84.75	3.32%	0.99%	LB	3.32%	0.99%	LB
HAL	4830.05	11684100	15.95	4905.4	11884200	23.2	1.56%	1.71%	LB	1.56%	1.71%	LB
HAVELLS	1826.8	8372500	11.4	1838.65	8112500	7.6	0.65%	-3.11%	SC	0.65%	-3.11%	SC
LT	3619.15	16120650	18.75	3679.9	15903750	30.6	1.68%	-1.35%	SC	1.68%	-1.35%	SC
POLYCAB	6427.45	3302875	19.45	6548.5	3197500	32.9	1.88%	-3.19%	SC	1.88%	-3.19%	SC
SIEMENS	6836.95	2169000	33.75	6917.3	2152350	49.7	1.18%	-0.77%	SC	1.18%	-0.77%	SC
VOLTAS	1461.6	8636400	12	1490.35	8837400	7.8	1.97%	2.33%	LB	1.97%	2.33%	LB
Cement Stock	July Exp			Aug Exp			As Compa	ared to Prev	ious Day	Compared With Expiry Day		
	Price	OI	Basis	Price	OI	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up
ACC	2578.9	4382400	20.25	2614.15	4476300	20.05	1.37%	2.14%	LB	1.37%	2.14%	LB
AMBUJACEM	675.9	31322700	5.15	686.4	31734000	4.85	1.55%	1.31%	LB	1.55%	1.31%	LB
DALBHARAT	1771.55	4218225	8.85	1812.2	4119225	13.75	2.29%	-2.35%	SC	2.29%	-2.35%	SC
GRASIM	2797.55	6423250	5.75	2843.3	6645000	10.55	1.64%	3.45%	LB	1.64%	3.45%	LB
INDIACEM	361.5	12771600	2.2	374.05	17922000	3.15	3.47%	40.33%	LB	3.47%	40.33%	LB
JKCEMENT	4401.95	558125	- 90.75	4387.65	563500	14.3	-0.32%	0.96%	SB	-0.32%	0.96%	SB
RAMCOCEM	800.85	9682350	2.6	828.15	10345350	1.9	3.41%	6.85%	LB	3.41%	6.85%	LB
SHREECEM	27484.35	217675	124.7	27566.8	228225	201.8	0.30%	4.85%	LB	0.30%	4.85%	LB
ULTRACEMCO	11441.5	2288000	-7.5	11673.1	2273400	10.3	2.02%	-0.64%	SC	2.02%	-0.64%	SC
Chemicals Stock		July Exp			Aug Exp		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
AARTIIND	690.9	11878000	4.65	707.45	12073000	3.6	2.40%	1.64%	LB	2.40%	1.64%	LB
ATUL	7300	873400	60.25	7550.8	934500	32.8	3.44%	7.00%	LB	3.44%	7.00%	LB
CHAMBLFERT	487.5	9496200	0.75	495.45	9994000	0.85	1.63%	5.24%	LB	1.63%	5.24%	LB
COROMANDEL	1626.65	3508400	-31.7	1624.7	3519600	-10.6	-0.12%	0.32%	SB	-0.12%	0.32%	SB
DEEPAKNTR	2953.15	1758900	- 13.95	2919.9	1733400	-1.1	-1.13%	-1.45%	LU	-1.13%	-1.45%	LU
GNFC	669.65	6147700	5.85	683	6490900	5.4	1.99%	5.58%	LB	1.99%	5.58%	LB
NAVINFLUOR	3514.25	1688225	29.75	3530.55	1845725	7.7	0.46%	9.33%	LB	0.46%	9.33%	LB
PIIND	4008.1	1711000	16.3	4207	1651000	6.9	4.96%	-3.51%	SC	4.96%	-3.51%	SC
TATACHEM	1047.7	9412700	6.55	1070.7	9203150	6.45	2.20%	-2.23%	SC	2.20%	-2.23%	SC
UPL	529.45	38366900	3.25	544.15	37100700	2.15	2.78%	-3.30%	SC	2.78%	-3.30%	SC



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INDEX	July Exp			Aug Exp			As Compared to Previous Day			Compared With Expiry Day		
	Price	OI	Basis	Price	OI	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up
BANKNIFTY	50888.75	3178905	45.45	51296	3231555	3.15	0.80%	1.66%	LB	0.80%	1.66%	LB
NIFTY	24406.1	13775500	49.3	24834.9	15277025	80.6	1.76%	10.90%	LB	1.76%	10.90%	LB
Infra Stock	July Exp		Aug Exp		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
ADANIENT	2973.5	16911000	20.75	3080.5	16834500	22.45	3.60%	-0.45%	sc	3.60%	-0.45%	sc
ADANIPORTS	1487	26882400	6.9	1542.75	26564400	10.05	3.75%	-1.18%	SC	3.75%	-1.18%	SC
CONCOR	1014.9	20316000	5.3	1039.95	20300000	4.3	2.47%	-0.08%	SC	2.47%	-0.08%	SC
GMRINFRA	94.1	186232500	0.55	97.27	191508750	0.75	3.37%	2.83%	LB	3.37%	2.83%	LB
INDIGO	4432.2	7695900	29.9	4493.4	7754400	18.75	1.38%	0.76%	LB	1.38%	0.76%	LB
IRCTC	969.15	20764625	3.15	984.15	20726125	3.15	1.55%	-0.19%	SC	1.55%	-0.19%	SC
Media Stock	July Exp				Aug Exp		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
PVRINOX	1497	4087908	- 18.95	1493.85	4087094	6	-0.21%	-0.02%	LU	-0.21%	-0.02%	LU
SUNTV	816.25	6042000	2.05	830.4	6348000	0.75	1.73%	5.06%	LB	1.73%	5.06%	LB
Metals Stock	July Exp				Aug Exp	•	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	494	52829700	-0.3	509.85	55889400	-1.9	3.21%	5.79%	LB	3.21%	5.79%	LB
HINDALCO	646.55	40520200	-0.95	667.6	38917200	-1.05	3.26%	-3.96%	sc	3.26%	-3.96%	sc
HINDCOPPER	308.9	33596700	2.4	315.4	34240650	2.3	2.10%	1.92%	LB	2.10%	1.92%	LB
JINDALSTEL	937.8	17792500	3.35	972.35	16301250	2.15	3.68%	-8.38%	SC	3.68%	-8.38%	SC
JSWSTEEL	874.5	19099125	4.9	900.55	18468675	5.2	2.98%	-3.30%	SC	2.98%	-3.30%	SC
NATIONALUM	184.12	54472500	1.16	189.5	52950000	1.02	2.92%	-2.79%	SC	2.92%	-2.79%	SC
NMDC	229.87	84141000	1.67	238.55	83259000	1.39	3.78%	-1.05%	SC	3.78%	-1.05%	SC
SAIL	142.59	123912000	0.89	147.39	128584000	0.93	3.37%	3.77%	LB	3.37%	3.77%	LB
TATASTEEL	157.39	251680000	0.73	162.55	248968500	1.15	3.28%	-1.08%	SC	3.28%	-1.08%	SC
VEDL	430.9	148853700	2.9	444.5	146572100	-0.75	3.16%	-1.53%	SC	3.16%	-1.53%	SC
OIL & GAS Stock		July Exp			Aug Exp		As Compared to Previous Day		Compared With Expiry Day		oiry Day	
	Price	OI	Basis	Price	OI	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up
BPCL	326.15	72343800	2.5	328.8	73645200	1.35	0.81%	1.80%	LB	0.81%	1.80%	LB
GAIL	228.4	115852725	1.81	230.64	117312150	1.5	0.98%	1.26%	LB	0.98%	1.26%	LB
GUJGASLTD	649.45	7255000	-7.8	648.45	7365000	-1.25	-0.15%	1.52%	SB	-0.15%	1.52%	SB
HINDPETRO	373.75	58072950	2.95	376.55	56983500	1.85	0.75%	-1.88%	SC	0.75%	-1.88%	SC
IGL	535	13772000	2.4	540.5	13293500	1.8	1.03%	-3.47%	SC	1.03%	-3.47%	SC
IOC	176.85	179736375	1.37	176.55	185693625	1.22	-0.17%	3.31%	SB	-0.17%	3.31%	SB
MGL	1752.45	2432800	5.85	1846.1	2409600	-8.8	5.34%	-0.95%	SC	5.34%	-0.95%	SC
ONGC	335.8	108595025	-0.55	331.6	113921500	-0.05	-1.25%	4.90%	SB	-1.25%	4.90%	SB
PETRONET	365.35	28215000	2.8	372.4	25692000	1.7	1.93%	-8.94%	SC	1.93%	-8.94%	SC
RELIANCE	2984.8	40113000	3.3	3018.05	40396000	10.8	1.11%	0.71%	LB	1.11%	0.71%	LB



Pharma Stock		July Exp		Aug Exp		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	28012.5	144520	156.15	28584.6	145580	194.65	2.04%	0.73%	LB	2.04%	0.73%	LB
ALKEM	5182.35	1559500	32.05	5289.85	1638000	39.15	2.07%	5.03%	LB	2.07%	5.03%	LB
APOLLOHOSP	6385.8	1521000	20.4	6664.55	1601125	20.25	4.37%	5.27%	LB	4.37%	5.27%	LB
AUROPHARMA	1362.8	12723700	6.8	1386.2	12669250	6.1	1.72%	-0.43%	SC	1.72%	-0.43%	SC
BIOCON	361.85	46342500	2.5	368.5	47785000	2.65	1.84%	3.11%	LB	1.84%	3.11%	LB
CIPLA	1500.05	10322650	-2.35	1575	11018800	-2.05	5.00%	6.74%	LB	5.00%	6.74%	LB
DIVISLAB	4547	2347400	2.9	4790.6	2220600	-10.55	5.36%	-5.40%	SC	5.36%	-5.40%	SC
DRREDDY	6853.2	2807250	5.65	6878.65	2946250	34.5	0.37%	4.95%	LB	0.37%	4.95%	LB
GLENMARK	1424.6	4628400	9.8	1438.4	4739325	10.95	0.97%	2.40%	LB	0.97%	2.40%	LB
GRANULES	550.9	9768000	1.25	563.1	10174000	1.8	2.21%	4.16%	LB	2.21%	4.16%	LB
IPCALAB	1258.55	2360150	3.55	1285.3	2384200	-0.5	2.13%	1.02%	LB	2.13%	1.02%	LB
LALPATHLAB	3018.75	924900	-18	3078.55	904500	-0.15	1.98%	-2.21%	SC	1.98%	-2.21%	SC
LAURUSLABS	433.85	18506200	2.4	449.05	17839800	3	3.50%	-3.60%	SC	3.50%	-3.60%	SC
LUPIN	1800.35	10836225	14.3	1840.7	11219150	13.85	2.24%	3.53%	LB	2.24%	3.53%	LB
METROPOLIS	2051.95	1185200	15.5	2121.4	1222000	15.3	3.38%	3.10%	LB	3.38%	3.10%	LB
SUNPHARMA	1665.8	15568700	7.7	1714.25	14918750	8.15	2.91%	-4.17%	SC	2.91%	-4.17%	SC
SYNGENE	786.8	7217000	-20.9	782.8	6547000	0.35	-0.51%	-9.28%	LU	-0.51%	-9.28%	LU
TORNTPHARM	3085.25	1429000	23	3194.9	1427500	-20.7	3.55%	-0.10%	SC	3.55%	-0.10%	SC
ZYDUSLIFE	1205.8	16999200	5.1	1206.05	16804800	8.05	0.02%	-1.14%	SC	0.02%	-1.14%	SC
Power Stock		July Exp			Aug Exp		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	176.1	67320000	1	176.66	66735000	1.25	0.32%	-0.87%	SC	0.32%	-0.87%	SC
NTPC	392.15	101359500	-0.95	396.3	98772000	-0.85	1.06%	-2.55%	SC	1.06%	-2.55%	SC
POWERGRID	339.45	67712400	-1.1	344.2	65408400	-0.7	1.40%	-3.40%	SC	1.40%	-3.40%	SC
TATAPOWER	423.35	89842500	3.15	444.7	90923850	3.05	5.04%	1.20%	LB	5.04%	1.20%	LB
Realty Stock		July Exp		Aug Exp		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	811.7	44104500	0.55	829.7	42651675	-1.3	2.22%	-3.29%	sc	2.22%	-3.29%	SC
GODREJPROP	3099.15	3680550	22.15	3128.7	3684150	23.85	0.95%	0.10%	LB	0.95%	0.10%	LB
INDHOTEL	623.45	17666000	3.5	647	17200000	3.4	3.78%	-2.64%	SC	3.78%	-2.64%	SC
OBEROIRLTY	1729.25	6628300	10.95	1785	6477800	7.45	3.22%	-2.27%	SC	3.22%	-2.27%	SC







IT Stock	July Exp			Aug Exp			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	706.45	10366000	4.9	727.85	10095000	3.95	3.03%	-2.61%	SC	3.03%	-2.61%	SC
COFORGE	6321.7	1982550	-4.75	6343.7	1928700	11.45	0.35%	-2.72%	SC	0.35%	-2.72%	SC
HCLTECH	1587.6	14450800	8.05	1635.35	14127750	9.85	3.01%	-2.24%	SC	3.01%	-2.24%	sc
INFY	1824.85	45148000	9.3	1878.9	44428800	7.3	2.96%	-1.59%	SC	2.96%	-1.59%	SC
LTIM	5597.9	3365700	36.7	5788.45	3425400	32.05	3.40%	1.77%	LB	3.40%	1.77%	LB
LTTS	5197.6	1383100	-82.1	5214.05	1392600	-52.8	0.32%	0.69%	LB	0.32%	0.69%	LB
MCX	4183.8	2688600	27.25	4140	2727600	9.95	-1.05%	1.45%	SB	-1.05%	1.45%	SB
MPHASIS	2844.6	4172850	17.75	3029.8	4508075	16.95	6.51%	8.03%	LB	6.51%	8.03%	LB
NAUKRI	7013.6	1183200	16.6	7187.4	1293600	18.65	2.48%	9.33%	LB	2.48%	9.33%	LB
OFSS	11084.1	1790000	90.95	11093.7	1783900	53.45	0.09%	-0.34%	SC	0.09%	-0.34%	sc
PERSISTENT	4717.05	1907800	37.4	4772.95	1954800	24	1.19%	2.46%	LB	1.19%	2.46%	LB
TCS	4322.5	15617000	21.4	4387.85	15350475	30.05	1.51%	-1.71%	SC	1.51%	-1.71%	SC
TECHM	1530	16846200	8.4	1541.15	14884200	6.5	0.73%	-11.65%	SC	0.73%	-11.65%	sc
WIPRO	506.85	51498000	2.25	524.8	49152000	3.7	3.54%	-4.56%	SC	3.54%	-4.56%	SC
Telecom Stock		July Exp			Aug Exp		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	1449.15	40863300	0.4	1514.4	40610600	-1.85	4.50%	-0.62%	SC	4.50%	-0.62%	SC
IDEA	15.18	4169080000	0.19	15.98	4358400000	0.13	5.27%	4.54%	LB	5.27%	4.54%	LB
INDUSTOWER	424.85	88529200	3.25	444.85	92646600	3.3	4.71%	4.65%	LB	4.71%	4.65%	LB
TATACOMM	1831.35	6724500	12.5	1886.4	6997000	13.9	3.01%	4.05%	LB	3.01%	4.05%	LB
Textile Stock		July Exp		Aug Exp			As Compared to Previous Day		Compared With Expiry		oiry Day	
	Price	OI	Basis	Price	OI	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up
ABFRL	325.65	41542800	2.35	330	41464800	1.8	1.34%	-0.19%	SC	1.34%	-0.19%	SC
PAGEIND	41320.25	181545	- 183.2	41444	181245	-134.3	0.30%	-0.17%	SC	0.30%	-0.17%	SC
SRF	2399.8	5094375	15.3	2456.15	5374125	15.25	2.35%	5.49%	LB	2.35%	5.49%	LB
TRENT	5309.95	3020400	25.7	5393.35	3028000	25.65	1.57%	0.25%	LB	1.57%	0.25%	LB



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