

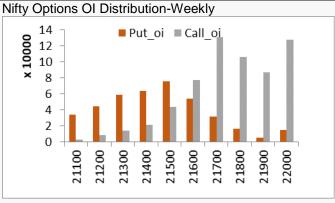
## **Daily Derivative Report**

31<sup>ST</sup> Jan 2024

Nifty Futures \	√iew
Nifty Active Futures	21631.00
Nifty Active Futures OI	1,12,54,250
Change in OI	-1136250
Premium / Discount	108.00
Inference	Long Unwinding

Volatility											
India VIX Index	16.10										
Nifty ATM Call IV	24.01										
Nifty ATM Put IV	22.23										
PCR Index Options	0.82										
PCR F&O Total	1.00										

BankNifty Futures V	iew
BankNifty Active Futures	45671.00
BankNifty Active Futures OI	32,94,675
Change in OI	-11295
Premium / Discount	303.00
Inference	Long Unwinding



#### **HIGHLIGHTS:**

Nifty futures closed at 21631 yesterday on a negative note with 9.71% Decrease in the open interest indicating Long Unwinding.

It closed at a premium of 108 points compared to its previous day's premium of 118 points.

Bank Nifty closed at 45671 yesterday on a negative note with a 0.34% decrease in open interest indicating Long Unwinding.

It closed at a premium of 303 points compared to its previous day's premium of 293 points.

#### In Yesterday's Trading Session FII's

Sold Index Futures to the tune of 228 Cr,

Sold Index Option worth 49369 Cr,

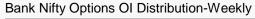
Sold Stock Futures to the tune of 382 Cr,

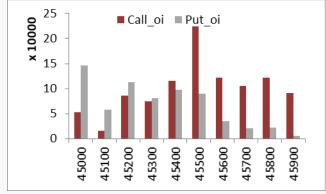
Net Sold in the derivative segment to the tune of 50531 Cr.

In Cash Segment

FII Sold 1971 Cr & DII Bought 1003 Cr.

The India VIX index is at 16.10 vs 15.86, ATM CE IV 24.01 & PE IV 22.23





Index options PCR is at 0.82 vs 1.21 to its previous day closing.

Nifty Put options OI distribution shows that 21500 has the highest OI concentration followed by 21400 and 21600 which may act as support for current expiry.

Nifty Call options OI shows that 21700 has the highest OI followed by 22000 which may act as resistance for current expiry.

BankNifty Put options OI distribution shows that 45000 has the highest OI concentration followed 45200 which may act as support for the current expiry.

BankNifty Call strike 45500 followed by 45800 witnessed significant OI concentration and may act as resistance for the current expiry.

**SECURITIES IN BAN PERIOD: ZEEL** 

### **Stock Futures - Long Build**

Symbol	Fut Price	% Chg	Open Interest	% Chg
CONCOR	868.95	0.65%	1,48,17,000	23.46%
ZEEL	172.55	5.70%	12,43,56,000	16.54%
HINDALCO	573.8	0.25%	3,23,89,000	9.38%
BPCL	508	2.35%	4,06,65,600	8.55%

### Stock Futures - Short Build Up

Symbol	Fut Price	% Chg	Open Interest	% Chg
COROMANDEL	1,053.55	-8.16%	12,24,300	59.58%
BAJFINANCE	6,856.30	-5.38%	79,58,375	12.81%
CHAMBLFERT	360.65	-3.51%	79,76,200	11.21%
BEL	188.70	-1.67%	8,98,77,600	9.10%



## Nifty 50 Open Interest (OI) Dashboard

HIGHES	ST OPEN INTER	REST IN NIFT	Y 50 - STC	CKS CE & P	E
NIFTY 50	CE STRIKE	CE OI	СМР	PE Strike	PE OI
ADANIENT	3500	1187700	3106.65	2900	732600
ADANIPORTS	1200	2295200	1194.75	1100	1266400
APOLLOHOSP	6500	39625	6337.05	6000	52750
ASIANPAINT	3000	652200	2977	2900	362600
AXISBANK	1100	1896250	1060.75	1000	790000
BAJAJ-AUTO	8000	134250	7606.85	7000	105625
BAJAJFINSV	1700	574000	1602.1	1500	391000
BAJFINANCE	7500	639375	6856.3	6500	585375
BHARTIARTL	1200	1080150	1166.4	1100	581400
BPCL	530	1857600	508	450	1501200
BRITANNIA	5300	62800	5125.25	5100	35000
CIPLA	1400	1194700	1327.2	1300	349700
COALINDIA	420	3675000	402.7	350	2200800
DIVISLAB	4000	196200	3577.8	3500	128800
DRREDDY	5900	273625	5885.7	5200	148750
EICHERMOT	3700	126700	3720.1	3700	93975
GRASIM	2100	128313	2135.45	2000	323406
HCLTECH	1600	649600	1569.85	1500	334600
HDFCBANK	1500	11724900	1452.8	1500	5148000
HDFCLIFE	600	1909600	579.4	600	850300
HEROMOTOCO	5000	139500	4545.85	4000	98700
HINDALCO	600	2046800	573.8	500	735000
HINDUNILVR	2500	983100	2475.25	2500	414600
ICICIBANK	1050	2935800	1021.3	1000	1981700
INDUSINDBK	1600	1474500	1531.2	1600	888000

HIGHE	ST OPEN INTE	REST IN NIF	TY 50 - STC	CKS CE & P	E
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
INFY	1700	1868800	1664.05	1600	851200
ITC	500	8641600	435.05	450	4400000
JSWSTEEL	850	920700	818.05	800	429975
KOTAKBANK	1900	923200	1831.8	1800	996800
LT	3700	681600	3658.5	3600	398100
LTIM	6000	194550	5393.65	5000	66900
M&M	1700	535500	1632.05	1600	379400
MARUTI	10500	250150	10025.2	9800	134300
NESTLEIND	2600	330800	2505.65	2400	136400
NTPC	335	6543000	315.05	300	2583000
ONGC	260	13143900	249.95	220	2660350
POWERGRID	250	2883600	251.5	220	2178000
RELIANCE	3000	2952250	2837.05	2700	1465500
SBILIFE	1500	225000	1410.15	1300	244500
SBIN	650	8841000	631.35	600	6607500
SUNPHARMA	1400	492800	1374.25	1300	280700
TATACONSUM	1200	471600	1131.95	1100	1134900
TATAMOTORS	900	4561425	864.35	800	3224775
TATASTEEL	140	38395500	135.75	140	8899000
TCS	4000	581700	3826.9	3800	259175
TECHM	1500	1450800	1328.15	1300	469200
TITAN	4200	331275	3753.3	3500	295225
ULTRACEMCO	10500	84100	10039.05	9500	82600
UPL	600	2046200	538.2	550	964600
WIPRO	500	8440500	476.2	450	1653000

## 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	-836	9763	-99956	-99120	INDEX FUT	261	-4990	-39140	-39401
INDEX CALL	-100208	-55069	-125943	-25735	INDEX CALL	0	0	0	0
INDEX PUT	22752	-89419	106987	84235	INDEX PUT	3177	990	21818	18641
STK FUT	-2433	97183	202374	204807	STK FUT	-18790	-25591	-2108806	-2090016
CLIENTS	TODAY	PREV DAY	NET	Net 1 Day Ago	PRO	TODAY	PREV DAY	NET	Net 1 Day Ago
CLIENTS INDEX FUT	<b>TODAY</b> 10906	PREV DAY 5504	<b>NET</b> 113947	<b>Net 1 Day Ago</b> 103041	PRO INDEX FUT	TODAY -10331	-10277	<b>NET</b> 25149	<b>Net 1 Day Ago</b> 35480
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INDEX FUT	10906	5504	113947	103041	INDEX FUT	-10331	-10277	25149	35480

Sold 836 Lots of Index Future,
Sold 1,00,208 Lots of Index Calls,
Bought 22,752 Lots of Index Puts,
Sold 2,433 Lots of Stock Future,



Auto Stock	JAN - Expiry Day		A	As on Today			ared to Pre	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	517.6	11274400	0.70	532	11235300	0.47%	0.90%	- 4.41%	SC	2.78%	-0.35%	SC	
ASHOKLEY	169.75	93140000	0.85	172.65	93780000	0.46%	-0.60%	1.34%	SB	1.71%	0.69%	LB	
BAJAJ-AUTO	7597.5	2162375	0.37	7566.4	2140000	0.53%	0.23%	0.83%	sc	-0.41%	-1.03%	LU	
BALKRISIND	2527	1843500	0.45	2452.15	1798800	0.31%	-2.25%	0.65%	LU	-2.96%	-2.42%	LU	
BHARATFORG	1200.25	5391500	0.70	1208.9	5976000	0.67%	-2.79%	2.10%	SB	0.72%	10.84%	LB	
BOSCHLTD	22779.3	122000	-0.10	23875.4	130800	0.02%	2.70%	3.44%	LB	4.81%	7.21%	LB	
EICHERMOT	3616.45	4033750	0.71	3704.75	4161675	0.41%	0.97%	0.56%	sc	2.44%	3.17%	LB	
ESCORTS	2945.3	2949375	0.92	3018.25	3006025	0.47%	-0.16%	0.27%	LU	2.48%	1.92%	LB	
EXIDEIND	310.4	17704800	0.76	318	17665200	0.52%	0.86%	2.70%	sc	2.45%	-0.22%	SC	
HEROMOTOCO	4442.15	2619900	-0.81	4588.35	2888400	- 0.93%	-0.11%	6.67%	SB	3.29%	10.25%	LB	
M&M	1635.5	12679450	0.70	1620.35	13280050	0.72%	-1.20%	3.04%	SB	-0.93%	4.74%	SB	
MARUTI	9881	2960250	0.54	9951.65	3175000	0.74%	-0.40%	1.45%	SB	0.72%	7.25%	LB	
MOTHERSON	115.4	87947700	0.43	114.25	92882200	0.53%	-1.85%	1.11%	LU	-1.00%	5.61%	SB	
MRF	136858	33405	0.79	140619.85	32930	0.45%	-2.26%	2.81%	SB	2.75%	-1.42%	SC	
TATAMOTORS	811.85	58179900	0.38	858.85	61817925	0.64%	2.12%	2.05%	LB	5.79%	6.25%	LB	
TVSMOTOR	1941.1	5021100	0.66	1957.6	5181400	0.79%	-0.36%	0.15%	SB	0.85%	3.19%	LB	
Banking Stock	D	EC - Expiry Day	•	Å	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	707.85	19447000	0.28	625.25	22378000	0.70%	-0.18%	0.97%	LU	-11.67%	15.07%	SB	
AXISBANK	1042.25	55808125	0.74	1054.1	53641875	0.63%	-0.67%	3.57%	LU	1.14%	-3.88%	SC	
BANDHANBNK	220.95	111865000	0.82	223.45	109282500	0.60%	0.07%	0.15%	sc	1.13%	-2.31%	SC	
BANKBARODA	227.05	140607675	0.79	237.45	137594925	0.74%	1.37%	0.43%	LB	4.58%	-2.14%	SC	
CANBK	465.3	56724300	0.78	477.35	54909900	0.49%	0.59%	2.79%	sc	2.59%	-3.20%	SC	
CUB	141.2	32085000	0.78	143.05	31485000	0.56%	-0.24%	0.14%	SB	1.31%	-1.87%	SC	
FEDERALBNK	141.8	116505000	0.74	145.1	109180000	0.45%	-0.24%	0.66%	SB	2.33%	-6.29%	SC	
HDFCBANK	1434.9	188406350	0.68	1444.3	184442500	0.59%	-0.71%	0.68%	LU	0.66%	-2.10%	SC	
ICICIBANK	1009.95	100786700	0.47	1016.9	94097500	0.43%	0.05%	3.76%	sc	0.69%	-6.64%	SC	
IDFCFIRSTB	80.05	320017500	0.75	82.7	323332500	- 0.67%	-0.96%	4.44%	SB	3.31%	1.04%	LB	
INDUSINDBK	1512	26242500	0.76	1519.9	25637000	0.74%	-0.45%	1.14%	LU	0.52%	-2.31%	SC	
KOTAKBANK	1768.4	31618000	0.87	1823.6	28878800	0.45%	0.04%	2.91%	sc	3.12%	-8.66%	SC	
PNB	104.5	262432000	0.77	109.25	249888000	0.69%	1.63%	3.55%	sc	4.55%	-4.78%	SC	
RBLBANK	255.15	51745000	0.88	255.5	55815000	0.49%	0.18%	3.79%	LB	0.14%	7.87%	LB	



CapGood Stock	DEC - 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	
ABB	4739.3	942750	0.78	4729.75	1021000	0.78%	-1.29%	1.55%	SB	-0.20%	8.30%	SB	
ASTRAL	1800.05	2994353	0.85	1876.45	2821129	0.29%	0.41%	-1.09%	SC	4.24%	-5.79%	SC	
BEL	189.7	80341500	0.53	187.9	89877600	0.43%	-1.57%	9.10%	SB	-0.95%	11.87%	SB	
BHEL	219.9	84866250	0.66	227.95	87654000	0.72%	3.00%	0.92%	LB	3.66%	3.28%	LB	
CROMPTON	305.1	16380000	0.77	294.65	16855200	0.54%	-2.08%	1.96%	SB	-3.43%	2.90%	SB	
CUMMINSIND	2161.9	3198900	0.34	2235.6	3169500	0.17%	-0.87%	-1.36%	LU	3.41%	-0.92%	SC	
DIXON	5879.45	1053800	0.69	5862.95	1145500	0.49%	-0.15%	1.76%	SB	-0.28%	8.70%	SB	
HAL	2903.8	7551000	0.76	3012.55	7621500	0.31%	1.20%	-0.35%	SC	3.75%	0.93%	LB	
HAVELLS	1290.35	5003000	0.57	1295.1	5073000	0.36%	-1.73%	2.95%	SB	0.37%	1.40%	LB	
LT	3593.45	10380000	0.70	3633.3	10450800	0.69%	-2.01%	-1.47%	LU	1.11%	0.68%	LB	
POLYCAB	4343.85	2150700	0.89	4314	2327700	0.73%	-0.74%	2.31%	SB	-0.69%	8.23%	SB	
SIEMENS	4205.4	1322700	0.47	4143.55	1275450	0.39%	-3.76%	2.57%	SB	-1.47%	-3.57%	LU	
VOLTAS	1005.2	8868000	0.80	1016.9	9112200	0.58%	-2.26%	-2.10%	LU	1.16%	2.75%	LB	
Cement Stock	t Stock DEC - 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	2467.65	4279800	-0.25	2513.15	3971700	0.71%	0.81%	-3.19%	SC	1.84%	-7.20%	SC	
AMBUJACEM	560.15	50823000	0.97	570.85	51519600	0.75%	-0.57%	0.88%	SB	1.91%	1.37%	LB	
DALBHARAT	2205.05	3221500	0.81	2260.05	3188000	0.46%	0.16%	-0.65%	SC	2.49%	-1.04%	SC	
GRASIM	2076.5	9106407	0.73	2126.15	8951382	0.44%	1.03%	-1.47%	SC	2.39%	-1.70%	SC	
INDIACEM	252.6	21489000	0.91	260.2	23014400	0.79%	0.72%	3.21%	LB	3.01%	7.10%	LB	
JKCEMENT	4167.45	1029250	0.91	4330.95	940000	0.50%	0.57%	-7.98%	sc	3.92%	-8.67%	SC	
RAMCOCEM	968.85	3331150	0.88	985.15	3101650	0.41%	-0.04%	-4.73%	LU	1.68%	-6.89%	SC	
SHREECEM	27948.8	184400	0.90	28077.75	194275	0.69%	-1.17%	2.01%	SB	0.46%	5.36%	LB	
ULTRACEMCO	9969.35	1748500	0.45	9963.6	1814100	0.76%	-3.02%	4.34%	SB	-0.06%	3.75%	SB	
Chemicals Stock	DE	EC - 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	
AARTIIND	634.1	11621000	0.67	633.55	12238000	0.51%	-1.37%	3.29%	SB	-0.09%	5.31%	SB	
ATUL	6326.7	321300	0.66	6181.15	334575	0.85%	-1.56%	0.88%	SB	-2.30%	4.13%	SB	
CHAMBLFERT	368.6	6925500	0.73	357.6	7976200	0.85%	-3.55%	11.21%	SB	-2.98%	15.17%	SB	
COROMANDEL	1129	715400	0.63	1050.25	1224300	0.31%	-7.67%	59.58%	SB	-6.98%	71.14%	SB	
DEEPAKNTR	2236.4	2095200	0.77	2218.5	2166000	0.66%	-0.96%	1.52%	SB	-0.80%	3.38%	SB	
GNFC	732.55	7428200	0.81	738.25	7385300	0.73%	-1.81%	1.37%	SB	0.78%	-0.58%	SC	
NAVINFLUOR	3344.55	1347750	0.86	3308.05	1363050	0.72%	-0.48%	0.30%	SB	-1.09%	1.14%	SB	
PIIND	3241.95	1827250	0.65	3265.8	1791500	0.42%	-0.83%	-1.25%	LU	0.74%	-1.96%	SC	
TATACHEM	1005.65	10996700	0.68	1005.75	11546700	0.29%	-0.73%	2.18%	SB	0.01%	5.00%	LB	
UPL	537.3	36610600	0.65	535.25	37662300	0.55%	-0.82%	2.28%	SB	-0.38%	2.87%	SB	



Finance Stock	DEC - Expiry Day As on Today As Compared to Previous Day Compared With				ed With Exp	oiry Day						
	Price	OI	Basis	Price	OI	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up
ABCAPITAL	165.75	58741200	0.78	168.45	58773600	0.53%	0.09%	0.48%	LB	1.63%	0.06%	LB
BAJAJFINSV	1630.15	8900500	0.78	1590.55	9503000	0.73%	-2.83%	7.86%	SB	-2.43%	6.77%	SB
BAJFINANCE	7085.5	6935125	0.80	6817.2	7958375	0.57%	-5.21%	12.81%	SB	-3.79%	14.75%	SB
CANFINHOME	770.5	4449900	0.74	764.35	4349475	0.74%	-0.22%	0.45%	SB	-0.80%	-2.26%	LU
CHOLAFIN	1244.7	9580000	0.23	1214.05	9963125	0.69%	-1.36%	1.55%	SB	-2.46%	4.00%	SB
HDFCAMC	3428.65	2388900	0.40	3510.4	2505600	-0.18%	0.01%	3.61%	LB	2.38%	4.89%	LB
HDFCLIFE	579	25944600	0.79	575	26941200	0.77%	-0.61%	0.22%	SB	-0.69%	3.84%	SB
ICICIGI	1482.2	3273000	0.80	1499.7	3224500	0.72%	0.73%	-0.52%	SC	1.18%	-1.48%	SC
ICICIPRULI	486.3	13596000	0.78	495.6	13035000	0.62%	0.81%	-2.70%	SC	1.91%	-4.13%	SC
IDFC	116	66920000	0.82	117.05	67230000	0.73%	-0.93%	-0.88%	LU	0.91%	0.46%	LB
L&TFH	166.9	41291348	0.81	167.8	40724674	0.80%	0.12%	0.33%	LB	0.54%	-1.37%	sc
LICHSGFIN	579.2	14068000	0.38	617.35	15576000	0.75%	2.89%	3.98%	LB	6.59%	10.72%	LB
M&MFIN	270.15	27670000	0.59	279.55	27488000	-0.14%	0.34%	-2.50%	sc	3.48%	-0.66%	sc
MANAPPURAM	178	54132000	0.25	183.7	55320000	0.08%	2.11%	0.62%	LB	3.20%	2.19%	LB
MFSL	878.2	6108000	0.88	876.1	6507200	0.80%	-2.85%	5.19%	SB	-0.24%	6.54%	SB
MUTHOOTFIN	1388.15	5632000	0.09	1389.85	5550600	0.50%	-0.29%	-1.17%	LU	0.12%	-1.45%	SC
PEL	873.95	12047250	0.81	894.2	11956500	0.51%	1.15%	-0.26%	SC	2.32%	-0.75%	SC
PFC	419	61426500	0.70	444.9	61608625	-0.04%	-0.41%	1.33%	SB	6.18%	0.30%	LB
RECLTD	470.15	37496000	0.71	492.05	39032000	0.67%	-1.53%	0.31%	SB	4.66%	4.10%	LB
SBICARD	759.85	18688800	-3.90	712.55	23142400	-2.67%	-0.42%	0.82%	SB	-6.22%	23.83%	SB
SBILIFE	1380.9	7547250	0.63	1399	6628500	0.80%	-1.37%	-3.52%	LU	1.31%	- 12.17%	SC
SHRIRAMFIN	2307.15	7077900	0.32	2452.95	6969600	0.05%	1.82%	-2.97%	sc	6.32%	-1.53%	SC
FMCG Stock	DE	C - Expiry Day			As on Today		As Compa	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
ASIANPAINT	2949.2	6812200	0.58	2954.1	7346000	0.78%	-0.74%	2.38%	SB	0.17%	7.84%	LB
BALRAMCHIN	387.75	9219200	0.68	393.4	10532800	0.60%	0.40%	5.04%	LB	1.46%	14.25%	LB
BATAINDIA	1449.3	1836750	0.84	1460.35	2137125	0.58%	0.14%	7.63%	LB	0.76%	16.35%	LB
BERGEPAINT	554.7	9133080	-0.41	561.8	9463080	-0.49%	0.35%	1.34%	LB	1.28%	3.61%	LB
BRITANNIA	5141.9	2329400	0.08	5091.75	2275800	0.66%	-0.88%	-2.85%	LU	-0.98%	-2.30%	LU
COLPAL	2492.55	3870300	0.40	2490.5	3644550	0.70%	-1.43%	-3.91%	LU	-0.08%	-5.83%	LU
DABUR	531.6	22633750	0.82	535.95	22958750	0.48%	0.32%	-0.31%	SC	0.82%	1.44%	LB
GODREJCP	1157.3	6474500	0.73	1171.8	7327500	0.20%	0.32%	4.11%	LB	1.25%	13.17%	LB
HINDUNILVR	2428.3	10908900	0.56	2458.65	10785300	0.68%	0.58%	-1.40%	SC	1.25%	-1.13%	SC
INDIAMART	2449.2	1038600	0.74	2499.6	989700	0.35%	-1.19%	-0.33%	LU	2.06%	-4.71%	SC
ITC	455.65	84553600	-0.64	438.05	97588800	-0.68%	-2.61%	7.05%	SB	-3.86%	15.42%	SB
JUBLFOOD	508.25	17162500	0.45	510.15	18342500	-0.32%	-0.58%	2.40%	SB	0.37%	6.88%	LB
MARICO	525.1	10531200	0.38	523.15	10716000	0.49%	1.27%	-2.89%	SC	-0.37%	1.75%	SB
MCDOWELL-N	1096	7993300	0.75	1080.4	8047200	0.62%	-1.23%	1.43%	SB	-1.42%	0.67%	SB
NESTLEIND	2482.15	6093200	0.48	2492.05	5879600	0.55%	-0.26%	-2.48%	LU	0.40%	-3.51%	SC
PIDILITIND	2590.15	3287250	0.76	2567.7	3376250	0.70%	-0.06%	0.64%	SB	-0.87%	2.71%	SB
TATACONSUM	1136.75	8867700	0.35	1122.9	8689500	0.81%	-1.59%	-0.35%	LU	-1.22%	-2.01%	LU
TITAN	3770.2	4673725	0.55	3735.75	4746175	0.47%	-3.39%	0.74%	SB	-0.91%	1.55%	SB



INDEX	DE	C - Expiry Day			As on Today		As Compa	ared to Pre	vious Day	Compar	ed With Exp	piry Day	
	Price	OI	Basis	Price	OI	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up	
BANKNIFTY	44866.15	3686175	1.16	45367.75	3486975	0.67%	-0.16%	0.14%	SB	1.12%	-5.40%	SC	
NIFTY	21352.6	12873300	0.76	21522.1	12148150	0.50%	-0.99%	-8.52%	LU	0.79%	-5.63%	SC	
Infra Stock	DE	C - Expiry Day			As on Today		As Compared to Previous Day		vious Day	Compar	ed With Exp	piry Day	
	Price	OI	Basis	Price	OI	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up	
ADANIENT	2893.6	13845300	0.86	3091.1	13200600	0.50%	0.86%	-2.45%	SC	6.83%	-4.66%	SC	
ADANIPORTS	1146.3	45184800	0.77	1187.35	43103200	0.62%	-0.78%	-1.67%	LU	3.58%	-4.61%	SC	
CONCOR	828.65	11095000	0.48	865.45	14817000	0.40%	0.59%	23.46%	LB	4.44%	33.55%	LB	
GMRINFRA	77.05	219341250	0.71	78.8	223368750	0.89%	0.77%	1.04%	LB	2.27%	1.84%	LB	
INDIGO	2863.05	4801200	0.67	2929	5672400	0.78%	1.14%	6.09%	LB	2.30%	18.15%	LB	
IRCTC	970.3	15112125	0.71	964.05	16322250	0.75%	-1.81%	4.66%	SB	-0.64%	8.01%	SB	
Media Stock	DE	C - Expiry Day			As on Today		As Compa	ared to Pre	vious Day	Compar	ed With Exp	piry Day	
	Price	OI	Basis	Price	OI	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up	
PVRINOX	1458.75	6074882	0.78	1461.55	6041508	0.77%	-1.93%	-0.28%	LU	0.19%	-0.55%	SC	
SUNTV	649.75	7464000	0.31	655.5	7371000	0.12%	-1.08%	-1.50%	LU	0.88%	-1.25%	SC	
ZEEL	163.2	98484000	1.44	170.9	124356000	0.97%	5.66%	16.54%	LB	4.72%	26.27%	LB	
Metals Stock	DE	DEC - 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	389.4	65566200	0.01	402.55	70583100	0.04%	-2.48%	-2.13%	LU	3.38%	7.65%	LB	
HINDALCO	567.2	28859600	0.55	569.25	32389000	0.80%	0.24%	9.38%	LB	0.36%	12.23%	LB	
HINDCOPPER	281.95	35064800	0.89	285.6	38684700	0.79%	0.72%	2.69%	LB	1.29%	10.32%	LB	
JINDALSTEL	716.3	25318750	0.78	746.2	26811250	0.83%	2.11%	3.43%	LB	4.17%	5.89%	LB	
JSWSTEEL	815.7	15483825	0.94	812	15458175	0.75%	0.04%	-1.19%	sc	-0.45%	-0.17%	LU	
NATIONALUM	141.1	83340000	0.85	145.6	93195000	0.58%	0.17%	1.13%	LB	3.19%	11.83%	LB	
NMDC	217.15	82278000	0.74	219.7	84289500	0.61%	-0.57%	-1.49%	LU	1.17%	2.44%	LB	
SAIL	119.1	156088000	0.71	121.2	171832000	0.66%	0.62%	3.88%	LB	1.76%	10.09%	LB	
TATASTEEL	133.75	221963500	0.67	134.7	217910000	0.78%	-0.22%	0.62%	SB	0.71%	-1.83%	SC	
VEDL	263.6	94792200	0.84	266.25	94734700	0.54%	-0.58%	0.08%	SB	1.01%	-0.06%	SC	
OIL & GAS Stock	DE	C - Expiry Day			As on Today		As Compa	ared to Pre	vious Day	Compar	ed With Exp	piry Day	
	Price	OI	Basis	Price	OI	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up	
BPCL	474.4	36972000	0.73	504.2	40665600	0.75%	2.34%	8.55%	LB	6.28%	9.99%	LB	
GAIL	165.4	143888325	0.64	172	151876275	0.52%	0.15%	-6.59%	sc	3.99%	5.55%	LB	
GUJGASLTD	552.45	5350000	0.75	554.65	5352500	0.56%	0.23%	-1.97%	sc	0.40%	0.05%	LB	
HINDPETRO	430.6	30194100	0.45	471.7	28147500	0.49%	4.29%	-2.93%	sc	9.54%	-6.78%	SC	
IGL	405.15	14817000	-0.19	425.6	15802875	0.06%	1.55%	-1.82%	sc	5.05%	6.65%	LB	
IOC	143.7	119535000	0.66	147.7	117926250	0.88%	0.68%	3.11%	LB	2.78%	-1.35%	SC	
MGL	1374.15	2858400	-0.10	1443.7	2744000	- 0.43%	2.07%	-0.55%	sc	5.06%	-4.00%	SC	
ONGC	234.05	76118350	0.49	249.2	73715950	0.30%	-1.31%	-2.44%	LU	6.47%	-3.16%	SC	
PETRONET	256.6	37941000	0.66	267.55	34761000	0.80%	1.75%	3.25%	LB	4.27%	-8.38%	SC	
RELIANCE	2706.15	32322500	0.66	2815.25	34326250	0.77%	-2.79%	-0.99%	LU	4.03%	6.20%	LB	



Pharma Stock	DEC - 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	22623.7	130280	0.81	25737.5	187520	0.22%	0.03%	-1.47%	sc	13.76%	43.94%	LB
ALKEM	5126.35	442800	0.06	4933.85	1086800	0.26%	-2.42%	0.80%	SB	-3.76%	145.44%	SB
APOLLOHOSP	5760.5	1917125	0.65	5990.85	2067750	0.21%	1.10%	4.31%	LB	4.00%	7.86%	LB
AUROPHARMA	1089.7	21321300	0.65	1124.8	22331100	0.00%	3.32%	-4.66%	sc	3.22%	4.74%	LB
BIOCON	247.35	38937500	0.85	280.3	35685000	0.30%	0.21%	3.77%	LB	13.32%	-8.35%	SC
CIPLA	1260.8	9718150	0.51	1322.95	9555000	0.02%	2.24%	-0.18%	sc	4.93%	-1.68%	SC
DIVISLAB	3939.95	3094400	0.85	3700.2	4236200	0.34%	-0.77%	0.47%	SB	-6.09%	36.90%	SB
DRREDDY	5858.55	1760125	0.61	5649.95	2187250	0.14%	0.00%	2.17%	LU	-3.56%	24.27%	SB
GLENMARK	855.4	11209950	0.80	867.55	12562800	0.41%	-0.53%	4.10%	SB	1.42%	12.07%	LB
GRANULES	395	10238000	0.86	422	12520000	0.51%	0.32%	-1.62%	sc	6.84%	22.29%	LB
IPCALAB	1099.75	1925950	-0.40	1081.4	2260050	0.02%	-3.75%	2.20%	SB	-1.67%	17.35%	SB
LALPATHLAB	2563.9	1209600	0.77	2455.8	1259700	0.26%	0.75%	-5.34%	sc	-4.22%	4.14%	SB
LAURUSLABS	426.75	12202600	0.65	415.05	15794700	0.35%	0.81%	-0.14%	sc	-2.74%	29.44%	SB
LUPIN	1339.95	8551850	0.83	1425.65	8923300	0.05%	1.85%	-0.21%	sc	6.40%	4.34%	LB
METROPOLIS	1668.25	1363200	-0.35	1565.05	1510400	0.01%	-0.14%	-2.33%	LU	-6.19%	10.80%	SB
SUNPHARMA	1262.15	12673500	-0.21	1335.75	13383300	0.02%	2.83%	0.06%	LB	5.83%	5.60%	LB
SYNGENE	699.6	6744000	-0.64	696.65	6901000	- 0.11%	-0.85%	5.71%	SB	-0.42%	2.33%	SB
TORNTPHARM	2255.6	1574500	0.07	2462.55	1482500	0.43%	-0.39%	-2.37%	LU	9.17%	-5.84%	SC
ZYDUSLIFE	686.4	7194600	0.71	708.9	6934500	0.13%	-0.11%	-1.87%	LU	3.28%	-3.62%	SC
Power Stock	DEC - 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	161.5	75356250	0.04	137.2	73672500	0.29%	-6.83%	- 11.61%	LU	-15.05%	-2.23%	LU
NTPC	313.9	106596000	0.00	299.3	110625000	0.12%	-3.23%	6.90%	SB	-4.65%	3.78%	SB
POWERGRID	239.1	74955600	-0.49	233.45	74224800	0.11%	-2.40%	0.37%	SB	-2.36%	-0.97%	LU
TATAPOWER	329.8	97351875	0.79	345.55	91776375	0.23%	-0.93%	2.29%	SB	4.78%	-5.73%	SC
Realty Stock	DEC - 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
DELTACORP	143.7	15798000	0.91	145.15	19248000	1.10%	-0.82%	-2.27%	LU	1.01%	21.84%	LB
DLF	728.65	32204700	0.81	775.45	41048700	0.32%	0.02%	2.54%	LB	6.42%	27.46%	LB
GODREJPROP	1996.75	3334025	0.50	2315.6	3249475	0.30%	-0.14%	0.18%	SB	15.97%	-2.54%	SC
INDHOTEL	433.45	19352000	0.76	463.6	17264000	0.26%	0.36%	-0.08%	sc	6.96%	-10.79%	SC
OBEROIRLTY	1442.4	7483700	0.61	1512.95	5673500	0.29%	-1.16%	3.00%	SB	4.89%	-24.19%	SC



IT Stock	DEC - 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	818.25	6299000	0.79	845.25	5661000	0.44%	1.52%	- 5.52%	SC	3.30%	- 10.13%	SC
COFORGE	6205.05	1216350	0.55	6244.8	1190100	0.10%	-0.16%	- 7.88%	LU	0.64%	-2.16%	SC
HCLTECH	1550.25	12243700	0.57	1559.3	12325600	0.68%	-0.97%	- 0.53%	LU	0.58%	0.67%	LB
INFY	1669.1	22295200	0.62	1651.45	23251600	0.76%	-0.31%	2.35%	SB	-1.06%	4.29%	SB
LTIM	5494.65	1863300	0.68	5352.8	2121450	0.76%	-1.75%	6.54%	SB	-2.58%	13.85%	SB
LTTS	5385.9	567600	0.81	5474.9	587800	0.44%	0.69%	1.77%	LB	1.65%	3.56%	LB
MCX	3221.1	2538800	0.70	3345.4	2393200	0.82%	-2.05%	- 6.10%	LU	3.86%	-5.73%	SC
MPHASIS	2522.4	2555850	0.82	2603.5	2663650	0.79%	0.81%	4.97%	LB	3.22%	4.22%	LB
NAUKRI	4982.55	1078800	0.85	4892.7	1141800	0.66%	-1.66%	1.86%	SB	-1.80%	5.84%	SB
OFSS	6707.3	681800	0.52	6441.55	734400	0.74%	-2.86%	3.26%	SB	-3.96%	7.71%	SB
PERSISTENT	8378.75	1583700	-0.11	8373.85	1581700	0.36%	-3.05%	0.36%	SB	-0.06%	-0.13%	LU
TCS	3810.3	12046650	0.63	3800.55	12600525	0.69%	-0.01%	1.68%	SB	-0.26%	4.60%	SB
TECHM	1322.05	13551000	0.71	1317.85	13510800	0.78%	0.27%	0.48%	SC	-0.32%	-0.30%	LU
WIPRO	470	49876500	0.77	472.5	48145500	0.78%	-0.11%	- 0.76%	LU	0.53%	-3.47%	SC
Telecom Stock	DEC - 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	1160.55	29520300	0.77	1158.65	30404750	0.67%	-0.30%	0.68%	LU	-0.16%	3.00%	SB
IDEA	14.6	1773920000	1.02	14.5	1797280000	0.69%	-1.36%	- 0.32%	LU	-0.68%	1.32%	SB
INDUSTOWER	225.45	92592200	0.89	229.95	88304800	0.46%	-0.99%	3.43%	LU	2.00%	-4.63%	SC
TATACOMM	1716.6	6121000	0.69	1703.65	6210500	0.75%	-0.57%	1.08%	SB	-0.75%	1.46%	SB
Textile Stock	DEC - 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	241.6	32944600	0.77	240	36654800	0.75%	-1.25%	4.58%	SB	-0.66%	11.26%	SB
PAGEIND	36711.1	164220	0.64	36973.2	157005	0.50%	-1.76%	- 0.14%	LU	0.71%	-4.39%	SC
SRF	2268.9	4067250	0.62	2222.35	4372500	0.38%	-1.08%	- 0.78%	LU	-2.05%	7.51%	SB
TRENT	3231.8	3030400	0.85	3054.95	3025200	0.47%	-5.90%	- 3.55%	LU	-5.47%	-0.17%	LU



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