

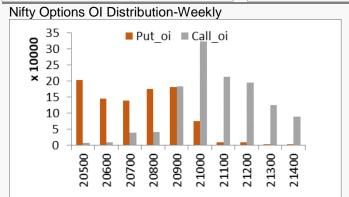
Daily Derivative Report

14TH Dec 2023

Nifty Futures	View
Nifty Active Futures	21034.00
Nifty Active Futures OI	1,08,87,200
Change in OI	-428700
Premium / Discount	108.00
Inference	Short Covering

Volatility	Volatility										
India VIX Index	12.06										
Nifty ATM Call IV	10.46										
Nifty ATM Put IV	11.31										
PCR Index Options	0.96										
PCR F&O Total	0.89										

BankNifty Fut	tures View
BankNifty Active Futures	47396.00
BankNifty Active Futures OI	19,13,490
Change in OI	-87015
Premium / Discount	304.00
Inference	Short Covering



HIGHLIGHTS:

Nifty futures closed at 21034 yesterday on a positive note with 3.79% decrease in the open interest indicating Short Covering.

It closed at a premium of 108 points compared to its previous day's premium of 117 points.

Bank Nifty closed at 47396 yesterday on a positive note with a 4.35% decrease in open interest indicating Short Covering.

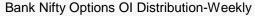
It closed at a premium of 304 points compared to its previous day's premium of 211 points.

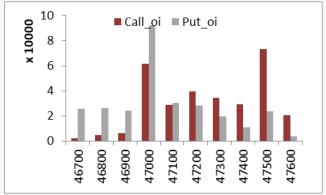
In Yesterday's Trading Session FII's

Sold Index Futures to the tune of 861 Cr,
Sold Index Option worth 44206 Cr,
Sold Stock Futures to the tune of 2460 Cr,
Net Sellers in the derivative segment to the tune of 47123 Cr.
In Cash Segment

FII Bought 4711 Cr & DII Sold 958 Cr.

The India VIX index is at 12.06 vs 12.70, ATM CE IV 10.46 & PE IV 11.31





Index options PCR is at 0.89 vs 0.94 to its previous day closing.

Nifty Put options OI distribution shows that 20900 has the highest OI concentration followed by 20800 and 20500 which may act as support for current expiry.

Nifty Call options OI shows that 21000 has the highest OI followed by 21200 which may act as resistance for current expiry.

BankNifty Put options OI distribution shows that 47000 has the highest OI concentration followed 46700 which may act as support for the current expiry.

BankNifty Call strike 47500 followed by 47000 witnessed significant OI concentration and may act as resistance for the current expiry.

SECURITIES IN BAN PERIOD: BALRAMCHINI, DELTACORP, IBULHSGFIN, INDIACEM, NATIONALUM, HINDCOPPER & ZEEL

Stock Futures - Long Build

Symbol	Fut Price	% Chg	Open Interest	% Chg
CONCOR	869.65	1.36%	75,82,000	15.93%
TVSMOTOR	2014.95	4.27%	78,15,500	8.04%
PIDILITIND	2635.05	0.67%	27,24,000	7.25%
LALPATHLAB	2564.5	1.10%	11,69,400	6.91%

Stock Futures - Short Build Up

Symbol	Fut Price	% Chg	Open Interest	% Chg
PIIND	3,450.90	-1.49%	29,11,750	42.94%
APOLLOTYRE	447.10	-1.25%	1,52,28,600	11.91%
ULTRACEMCO	9,761.70	-0.83%	22,08,200	10.74%
AUBANK	737.70	-0.10%	1,45,21,000	6.43%



Nifty 50 Open Interest (OI) Dashboard

HIGHES	ST OPEN INTER	REST IN NIFT	Γ <u>Υ 50 – STC</u>	CKS CE & P	E
NIFTY 50	CE STRIKE	CE OI	СМР	PE Strike	PE OI
ADANIENT	3000	2052000	2901.45	2700	797400
ADANIPORTS	1100	3657600	1072.4	1000	2132000
APOLLOHOSP	5600	222750	5460.95	5000	154500
ASIANPAINT	3300	669200	3257.2	3200	328000
AXISBANK	1150	3052500	1119.95	1100	2476875
BAJAJ-AUTO	6300	138250	6361.4	6000	199250
BAJAJFINSV	1700	864500	1694.1	1700	347500
BAJFINANCE	7400	540000	7294.65	7000	240000
BHARTIARTL	1000	2780650	1004.05	1000	1483900
BPCL	459	2131200	450.75	379	2311200
BRITANNIA	5000	192400	4938.4	4700	76400
CIPLA	1300	963950	1221.65	1200	722150
COALINDIA	360	7539000	347.8	350	4078200
DIVISLAB	3800	497400	3676.3	3700	205000
DRREDDY	5800	426625	5622.95	5500	169875
EICHERMOT	4100	353500	4051.25	3700	171325
GRASIM	2120	385700	2092.5	2000	147725
HCLTECH	1400	1276800	1374.95	1300	575400
HDFCBANK	1700	3643200	1641.6	1600	2707650
HDFCLIFE	700	2081200	700.95	650	729300
HEROMOTOCO	4000	704100	3877	3700	393600
HINDALCO	520	2469600	535.55	520	2776200
HINDUNILVR	2600	1563600	2523.6	2500	679800
ICICIBANK	1020	2982700	1019.55	900	2586500
INDUSINDBK	1500	2120500	1515.05	1500	1498500

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	5077200	1454.95	1400	1368400
ITC	460	14886400	457.8	450	5345600
JSWSTEEL	950	854550	854.95	800	531225
KOTAKBANK	1840	1812000	1837.5	1800	886000
LT	3400	705900	3414.15	3300	750900
LTIM	5800	137700	5751.05	5500	76200
M&M	1700	1388800	1673.2	1600	722400
MARUTI	11000	823900	10429.4	10000	188650
NESTLEIND	26000	35040	25149.25	25000	43800
NTPC	300	9723000	295.2	250	3408000
ONGC	200	13205500	193.95	190	3438050
POWERGRID	240	6847200	237.95	230	3999600
RELIANCE	2500	5169500	2444.75	2400	2262500
SBILIFE	1500	573000	1473.3	1400	185250
SBIN	620	13389000	624.1	600	6307500
SUNPHARMA	1250	961800	1239.65	1240	1054200
TATACONSUM	1000	774000	960.95	900	586800
TATAMOTORS	720	6503700	724.8	700	4786575
TATASTEEL	140	22907500	131.95	125	10681000
TCS	4000	997850	3616.25	3400	580825
TECHM	1240	1067400	1221.6	1220	582000
TITAN	3600	514500	3619.05	3400	397500
ULTRACEMCO	10000	203900	9761.7	9000	117900
UPL	600	2869100	602.05	590	1194700
WIPRO	450	4440000	421.45	415	2827500

Participant wise Change in Open Interest for Today.

Inference:

FII	TODAY	PREV DAY	NET	Net 1 Day Ago	DII	TODAY	PREV DAY	NET	Net 1 Day Ago
INDEX FUT	-11533	17034	59283	70816	INDEX FUT	203	-7022	16892	16689
INDEX CALL	139129	18392	68350	-70779	INDEX CALL	0	0	0	0
INDEX PUT	106860	15883	9256	-97604	INDEX PUT	5914	-2364	84049	78135
STK FUT	-35277	13021	155934	191211	STK FUT	-15334	-7391	-1920175	-1904841
CLIENTS	TODAY	PREV DAY	NET	Net 1 Day Ago	PRO	TODAY	PREV DAY	NET	Net 1 Day Ago
CLIENTS INDEX FUT	TODAY 11395	PREV DAY -3893	NET -46524	Net 1 Day Ago -57919	PRO INDEX FUT	TODAY -65	PREV DAY -6119	NET -29651	Net 1 Day Ago -29586
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INDEX FUT	11395	-3893	-46524	-57919	INDEX FUT	-65	-6119	-29651	-29586

Sold 11,533 Lots of Index Future, Bought 1,39,129 Lots of Index Calls, Bought 1,06,860 Lots of Index Puts, Sold 35,277 Lots of Stock Future,



Auto Stock	NOV - Expiry Day			ı	As on Today		As Compa	ared to Pre	vious	Compar	Compared With Expiry Day		
	Price	OI	Basis	Price	OI	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up	
APOLLOTYRE	427.4	11262500	0.78%	445.65	15228600	0.33%	-0.93%	11.91%	SB	4.27%	35.22%	LB	
ASHOKLEY	183.15	69730000	0.19%	174.25	99375000	0.46%	1.19%	-1.20%	SC	-4.86%	42.51%	SB	
BAJAJ-AUTO	6090.55	2438250	0.69%	6316.1	2514750	0.72%	0.99%	4.58%	LB	3.70%	3.14%	LB	
BALKRISIND	2576.4	1602300	0.86%	2580.9	1639500	0.42%	-0.59%	-2.08%	LU	0.17%	2.32%	LB	
BHARATFORG	1120.25	6684500	0.78%	1193.85	6352500	0.43%	0.59%	-1.24%	SC	6.57%	-4.97%	SC	
BOSCHLTD	21599.55	131100	0.52%	21949.6	140650	0.43%	0.99%	-3.76%	SC	1.62%	7.28%	LB	
EICHERMOT	3896.9	3126025	0.77%	4032.75	3476025	0.46%	2.05%	-0.60%	SC	3.49%	11.20%	LB	
ESCORTS	3150.3	2017400	0.93%	3126.2	2822050	0.74%	0.10%	-0.20%	SC	-0.77%	39.89%	SB	
EXIDEIND	284.75	16070400	0.83%	287	19436400	0.71%	-0.54%	-0.86%	LU	0.79%	20.95%	LB	
HEROMOTOCO	3819.05	3441300	0.63%	3863.3	3891000	0.35%	3.10%	-0.24%	SC	1.16%	13.07%	LB	
M&M	1647.75	14615300	0.47%	1666.15	14311150	0.42%	1.88%	-2.88%	SC	1.12%	-2.08%	SC	
MARUTI	10608.7	2507850	0.38%	10380.05	3024100	0.48%	0.40%	4.57%	LB	-2.16%	20.59%	SB	
MOTHERSON	92.05	92115400	0.71%	95.55	103042300	0.68%	0.53%	1.06%	LB	3.80%	11.86%	LB	
MRF	111683	35030	0.87%	119785.25	36475	0.70%	0.24%	4.02%	LB	7.25%	4.13%	LB	
TATAMOTORS	706.4	63680400	0.45%	720.3	64013850	0.62%	0.68%	-0.42%	SC	1.97%	0.52%	LB	
TVSMOTOR	1864.5	7212450	- 0.37%	2022.3	7815500	-0.36%	4.36%	8.04%	LB	8.46%	8.36%	LB	
Banking Stock	NC	DV - Expiry Day		As on Today			As Com	pared to P	revious	Compar	ed With Ex	piry Day	
	Price	OI	Basis	Price	OI	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up	
AUBANK	741.4	13099000	0.06%	735.5	14521000	0.30%	-0.80%	6.43%	SB	-0.80%	10.86%	SB	
AXISBANK	1074.25	47699375	0.37%	1114.85	43489375	0.46%	-1.43%	4.67%	SB	3.78%	-8.83%	SC	
BANDHANBNK	226.1	76602500	0.88%	239.95	85582500	0.85%	1.39%	4.71%	LB	6.13%	11.72%	LB	
BANKBARODA	197.1	129454650	0.84%	221.05	126017775	0.66%	2.29%	2.11%	LB	12.15%	-2.65%	SC	
CANBK	403.05	45886500	0.89%	449.25	50865300	0.52%	1.06%	-1.84%	SC	11.46%	10.85%	LB	
CUB	146.35	28630000	0.96%	158.45	31485000	0.73%	0.83%	3.98%	LB	8.27%	9.97%	LB	
FEDERALBNK	147.35	99400000	0.71%	152.35	103055000	0.72%	-0.13%	4.33%	SB	3.39%	3.68%	LB	
HDFCBANK	1558.8	153888350	0.42%	1630.9	121619850	0.66%	-0.23%	0.11%	SB	4.63%	- 20.97%	SC	
ICICIBANK	934.95	100315600	0.43%	1013.9	74267200	0.56%	-0.18%	-0.96%	LU	8.44%	- 25.97%	SC	
IDFCFIRSTB	85.2	268905000	- 0.76%	87.5	305002500	0.69%	0.75%	1.73%	LB	2.70%	13.42%	LB	
INDUSINDBK	1466.1	22951500	0.56%	1506.9	20449500	0.54%	0.66%	1.17%	LB	2.78%	10.90%	SC	
KOTAKBANK	1755.45	29614800	0.47%	1826.2	26770000	0.62%	0.10%	1.72%	LB	4.03%	-9.61%	SC	
PNB	77.6	261296000	0.77%	88.75	244752000	0.73%	0.68%	1.48%	LB	14.37%	-6.33%	SC	
RBLBANK	234.6	50832500	0.92%	278.5	64625000	0.66%	1.72%	0.61%	LB	18.71%	27.13%	LB	
SBIN	564.75	118870500	0.52%	619.85	97539000	0.69%	1.22%	1.63%	LB	9.76%	-	SC	



CapGood Stock	NC	V - Expiry Day	,		As on Today		As Com	pared to P	revious	Compared With Exp		piry Day
	Price OI B		Basis	Price	OI	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up
ABB	4419.75	1135875	0.42%	4767.35	1060875	0.64%	0.98%	-0.39%	SC	7.86%	-6.60%	SC
ASTRAL	1949.7	3045733	0.62%	1921	2916549	0.61%	-0.39%	-1.21%	LU	-1.47%	-4.24%	LU
BEL	145.9	74020200	0.48%	162.85	70811100	0.64%	1.27%	-0.47%	sc	11.62%	-4.34%	SC
BHEL	170.45	95875500	0.94%	179.65	97282500	0.70%	0.98%	2.52%	LB	5.40%	1.47%	LB
CROMPTON	284.95	11970000	0.81%	295.5	13120200	0.61%	1.08%	2.91%	LB	3.70%	9.61%	LB
CUMMINSIND	1909.1	3701700	0.39%	1964.35	3817200	0.51%	1.85%	-2.91%	sc	2.89%	3.12%	LB
DIXON	5510.6	1258500	0.85%	6290.65	1315700	0.70%	-1.04%	1.08%	SB	14.16%	4.55%	LB
HAL	2379.8	6794700	0.40%	2770	7186800	0.73%	1.10%	-3.59%	sc	16.40%	5.77%	LB
HAVELLS	1302.65	5928500	0.64%	1327.3	6289500	0.64%	-1.07%	-0.20%	LU	1.89%	6.09%	LB
LT	3109.2	9276900	0.58%	3399.8	9344100	0.42%	1.72%	-0.77%	sc	9.35%	0.72%	LB
POLYCAB	5267.9	2269700	0.09%	5678.15	2005700	0.37%	1.22%	-3.47%	SC	7.79%	- 11.63%	SC
SIEMENS	3657.6	2184200	0.66%	3934.4	2312925	0.48%	2.02%	1.05%	LB	7.57%	5.89%	LB
VOLTAS	827.95	8613600	0.82%	852.4	10467000	0.74%	0.14%	1.14%	LB	2.95%	21.52%	LB
Cement Stock	NC	NOV - Expiry Day		As on Today			As Com	As Compared to Previous		Compare	ed With Expiry Day	
	Price	OI	Basis	Price	OI	Basis	Diff	Day Diff OI	Build	Diff	Diff OI	Build
ACC	1875.55	5155200	0.90%	2184.2	4483500	0.68%	Price 0.40%	-0.41%	Up SC	Price 16.46%		Up SC
AMBUJACEM	439.25	56113200	0.75%	509.05	54747000	0.70%	1.54%	0.73%	LB	15.89%	13.03% -2.43%	SC
DALBHARAT	2217.55	2526250	0.98%	2376.4	2707000	0.69%	-0.29%	1.15%	SB	7.16%	7.15%	LB
GRASIM	2005.45	10363075	0.80%	2083.95	9454400	0.41%	0.15%	-1.21%	SC	3.91%	-8.77%	SC
INDIACEM	251.35	24009100	0.99%	272.5	24415100	0.41%	2.17%	-3.55%	SC	8.41%	1.69%	LB
JKCEMENT	3643.55	575750	0.33%	3871.6	588250	0.4478	0.79%	-2.08%	SC	6.26%	2.17%	LB
RAMCOCEM	993.9	2522800	0.78%	1048.75	3368550	0.76%	0.73%	6.48%	LB	5.52%	33.52%	LB
SHREECEM	26741.75	163000	0.64%	28536.85	157650	0.70%	-0.24%	-2.76%	LU	6.71%	-3.28%	SC
ULTRACEMCO	9003.65	1238900	0.04%	9739.15	2208200	0.37 %						
Chemicals		OV - Expiry Day			As on Today	0.2370	-1.26% 10.74% SB As Compared to Previous			8.17% 78.24% LB Compared With Expiry Day		
Stock	Price	OI	Basis	Price	OI	Basis	Diff	Day Diff OI	Build	Diff	Diff OI	Build
AARTIIND	554.35	13695000	0.60%	570.7	12609000	0.67%	Price 0.55%	-0.61%	Up SC	2.95%	-7.93%	Up SC
ATUL	6598.85	228825	0.79%	6844.05	233400	0.87%	0.55%	2.40%	LB	3.72%	2.00%	LB
CHAMBLFERT	318.25	12036500		359.7	14276600		1.90%	-0.37%	SC	13.02%	18.61%	LB
COROMANDEL			0.55%			0.65%		-0.37%				LB
DEEPAKNTR	1163.15	973700 2228100	-0.20%	1253.4	1346100	-0.45%	0.90%		SC	7.76% 2.26%	38.25%	
GNFC	2196.1 686.85	7849400	0.86%	2245.7 730.15	2571600 7930000	0.69%	0.83%	1.68%	LB SC	6.30%	15.42%	LB LB
NAVINFLUOR	3701.1	715650	0.52%	3789.85	777750	0.33%	0.54%	-1.46%	SC	2.40%	8.68%	LB
PIIND	3770.9	1559250	0.80%	3426.85	2911750	0.70%	-1.64%	42.94%	SB	-9.12%	86.74%	SB
TATACHEM	970.45	11108900	-1.58%	1006.75	11920700	0.46%	0.10%	1.54%	LB	3.74%	7.31%	LB
UPL	570.65	29507400	0.47%	599.35	30330300	0.45%	0.28%	-0.41%	SC	5.03%	2.79%	LB



Finance Stock	NC	V - Expiry Day	•		As on Today		As Com	pared to P Day	revious	Compare	Compared With Expi		
	Price	OI	Basis	Price	OI	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up	
ABCAPITAL	168	61414200	1.01%	164.05	73985400	0.40%	0.18%	0.71%	LB	-2.35%	20.47%	SB	
BAJAJFINSV	1673.5	8246000	0.74%	1684.55	9440500	0.57%	-1.30%	2.02%	SB	0.66%	14.49%	LB	
BAJFINANCE	7121.9	7090875	0.78%	7258	7241500	0.50%	-0.77%	0.91%	SB	1.91%	2.12%	LB	
CANFINHOME	781.1	3883425	0.32%	775.5	5865600	0.70%	0.64%	4.64%	SC	-0.72%	51.04%	SB	
CHOLAFIN	1117.45	12431250	0.78%	1180.6	11457500	0.41%	0.28%	- 0.16%	SC	5.65%	-7.83%	SC	
HDFCAMC	2969.55	2495100	0.04%	3011.15	2854500	0.76%	-0.19%	- 1.71%	LU	1.40%	14.40%	LB	
HDFCLIFE	690.75	15007300	0.47%	698.2	18442600	0.39%	-1.29%	1.97%	SB	1.08%	22.89%	LB	
IBULHSGFIN	204.15	59466000	1.05%	207	54621000	0.60%	3.24%	- 2.79%	SC	1.40%	-8.15%	sc	
ICICIGI	1480	2590000	0.61%	1453.4	2919000	0.50%	-0.13%	0.19%	LU	-1.80%	12.70%	SB	
ICICIPRULI	562.6	9744000	0.72%	542.4	12780000	0.72%	-1.49%	2.08%	SB	-3.59%	31.16%	SB	
IDFC	118.45	71325000	0.46%	122.3	75785000	0.49%	1.28%	- 0.31%	SC	3.25%	6.25%	LB	
L&TFH	148.25	50179652	0.78%	155.25	54985226	0.77%	1.84%	0.12%	LB	4.72%	9.58%	LB	
LICHSGFIN	491.15	23120000	0.47%	531.45	20768000	0.72%	0.61%	1.52%	LB	8.21%	- 10.17%	SC	
M&MFIN	274.3	29426000	-0.36%	271.7	33554000	0.39%	0.33%	- 0.83%	SC	-0.95%	14.03%	SB	
MANAPPURAM	164.4	64968000	0.73%	164.3	70470000	0.70%	-0.15%	0.03%	SB	-0.06%	8.47%	SB	
MFSL	1019.2	6759200	0.69%	1056.85	6191200	0.53%	0.94%	0.17%	LB	3.69%	-8.40%	SC	
MUTHOOTFIN	1481.9	6269450	-3.95%	1467.1	6879950	0.34%	0.94%	- 0.76%	SC	-1.00%	9.74%	SB	
PEL	926.45	11270250	0.88%	913.35	12205500	0.69%	2.64%	0.70%	SC	-1.41%	8.30%	SB	
PFC	334.9	53378125	0.16%	421.8	58927125	0.69%	8.24%	4.66%	LB	25.95%	10.40%	LB	
RECLTD	348.7	42252000	0.13%	444.8	43270000	0.67%	8.97%	5.75%	LB	27.56%	2.41%	LB	
SBICARD	739.15	13372000	0.54%	749.95	17035200	0.49%	-0.79%	1.72%	SB	1.46%	27.39%	LB	
SBILIFE	1435.25	6415500	0.82%	1466.8	6234750	0.44%	-0.99%	- 1.32%	LU	2.20%	-2.82%	SC	
SHRIRAMFIN	2007.2	6742200	0.62%	1995.3	7401900	0.70%	0.00%	2.75%	LB	-0.59%	9.78%	SB	
FMCG Stock	NC	NOV - 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	
ASIANPAINT	3119.9	4996400	0.77%	3243.65	5629800	0.42%	0.59%	- 0.79%	SC	3.97%	12.68%	LB	
BALRAMCHIN	473.05	9000000	0.90%	378.95	12555200	0.40%	-2.76%	-	LU	-19.89%	39.50%	SB	
BATAINDIA	1617.85	1819875	-0.23%	1633.2	1744500	0.53%	-1.32%	2.47%	LU	0.95%	-4.14%	SC	
BERGEPAINT	574.4	7636200	0.58%	571.1	9243960	0.72%	0.01%	3.30%	SC	-0.57%	21.05%	SB	
BRITANNIA	4852.65	1922200	0.76%	4919.3	1775000	0.39%	0.33%	3.07% 0.37%	LB	1.37%	-7.66%	SC	
COLPAL	2196.2	3956750	-0.46%	2391.15	4178300	0.25%	2.34%	0.48%	LB	8.88%	5.60%	LB	
DABUR	538.05	19463750	0.65%	547.55	17436250	0.41%	-0.26%	-	LU	1.77%	-	SC	
GODREJCP	1008.2	8542000	0.79%	1046	9018000	0.41%	1.40%	1.08% 0.05%	LB	3.75%	10.42% 5.57%	LB	
HINDUNILVR	2545.55	8814600	0.59%	2511.9	11261700	0.47%	0.37%	0.23%	LB	-1.32%	27.76%	SB	
INDIAMART	2604.05	898200	0.84%	2793.15	1385700	0.55%	1.51%	-	SC	7.26%	54.28%	LB	
ITC	435.8	63524800	0.68%	455.65	77224000	0.47%	0.56%	3.55% 0.56%	LB	4.55%	21.57%	LB	
JUBLFOOD	560.85	22332500	-1.05%	556.15	22726250	-0.09%	-0.39%	-	LU	-0.84%	1.76%	SB	
MARICO	538.65	10328400	0.37%	539.8	11080800	0.43%	-0.05%	0.20%	LU	0.21%	7.28%	LB	
								0.44%					
MCDOWELL-N	1048.85	8745800	0.84%	1072.6	9122400	0.39%	2.15%	4.74%	SC	2.26%	4.31%	LB	
NESTLEIND	24236.15	340440	0.87%	25044.4	360920	0.42%	0.39%	2.82%	SC	3.33%	6.02%	LB	





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PIDILITIND	2552.35	2292250	0.49%	2623.25	2724000	0.45%	0.60%	7.25%	LB	2.78%	18.84%	LB
TATACONSUM	940.75	9316800	0.64%	957.3	8488800	0.38%	0.90%	3.01%	SC	1.76%	-8.89%	SC
TITAN	3490.6	4754925	0.54%	3602.35	4702850	0.46%	0.87%	- 0.09%	SC	3.20%	-1.10%	SC
UBL	1646.8	3046400	0.75%	1710	3048400	0.71%	-0.37%	3.07%	SB	3.84%	0.07%	LB

Inference as on Yesterday & Since Expiry Day.

INDEX	NOV - 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	
BANKNIFTY	44481.75	2597820	0.56%	47092.25	2414985	0.65%	-0.01%	-3.88%	LU	5.87%	-7.04%	SC	
FINNIFTY	20054.65	67880	0.69%	21171.2	71960	0.42%	-0.01%	2.74%	SB	5.57%	6.01%	LB	
MIDCPNIFTY	9684	614775	0.02%	10092.2	576450	0.33%	1.14%	5.91%	LB	4.22%	-6.23%	SC	
NIFTY	20133.15	10715200	0.68%	20926.35	12744050	0.51%	0.10%	-2.87%	sc	3.94%	18.93%	LB	
Infra Stock	Infra Stock NOV - 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	
ADANIENT	2358.55	11430600	0.91%	2875.05	12257700	0.92%	0.61%	0.47%	LB	21.90%	7.24%	LB	
ADANIPORTS	825.5	53001600	0.85%	1063.5	51654400	0.84%	2.07%	1.87%	LB	28.83%	-2.54%	SC	
CONCOR	776	5442000	0.53%	862.75	7582000	0.80%	0.83%	15.93%	LB	11.18%	39.32%	LB	
GMRINFRA	59.8	124155000	0.92%	77.15	199980000	0.65%	7.38%	-0.70%	sc	29.01%	61.07%	LB	
INDIGO	2705.35	6260400	0.54%	2981.15	5812500	0.41%	1.87%	-0.79%	sc	10.19%	-7.15%	SC	
IRCTC	705.75	12711125	0.54%	777.95	15746500	0.54%	0.95%	-1.38%	sc	10.23%	23.88%	LB	
Media Stock	NOV - 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	
PVRINOX	1717.6	5734223	0.60%	1752.6	5420426	0.71%	0.07%	0.17%	LB	2.04%	-5.47%	SC	
SUNTV	674.4	7024500	0.88%	684.1	7521000	0.67%	1.58%	-2.90%	sc	1.44%	7.07%	LB	
ZEEL	253.1	110745000	1.07%	284.55	109020000	0.30%	-1.56%	-3.49%	LU	12.43%	-1.56%	SC	
Metals Stock	NOV - 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	342.15	54442500	0.83%	345.2	56091000	0.75%	-0.66%	1.90%	SB	0.89%	3.03%	LB	
HINDALCO	515.65	35019600	0.84%	532.85	40899600	0.51%	1.02%	-0.90%	sc	3.34%	16.79%	LB	
HINDCOPPER	173.05	30347800	1.30%	182.25	43576600	0.41%	1.33%	-3.88%	sc	5.32%	43.59%	LB	
JINDALSTEL	670.8	24882500	0.82%	746.55	30387500	0.68%	-0.17%	1.60%	SB	11.29%	22.12%	LB	
JSWSTEEL	801.1	15493950	0.59%	851.4	14731875	0.42%	-0.29%	-2.19%	LU	6.28%	-4.92%	SC	
NATIONALUM	92	71985000	0.87%	98.95	81330000	0.40%	2.06%	-2.29%	SC	7.55%	12.98%	LB	
NMDC	181.5	80968500	0.36%	191.65	86746500	0.55%	4.70%	1.59%	LB	5.59%	7.14%	LB	
SAIL	92.3	137232000	0.60%	103.25	150184000	0.82%	3.25%	-3.81%	SC	11.86%	9.44%	LB	
TATASTEEL	127.9	175868000	0.70%	131.4	215776000	0.42%	1.00%	0.69%	LB	2.74%	22.69%	LB	
	233.35	77710700	0.49%	253.35	93909100	0.37%	2.72%		LB	8.57%	20.84%	LB	



OIL & GAS Stock	NOV - 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	
BPCL	435.7	27538200	0.68%	447.5	34043400	0.73%	-0.01%	2.70%	LU	2.71%	23.62%	LB	
GAIL	131.9	166278375	0.91%	141.05	162600075	0.64%	1.66%	1.16%	LB	6.94%	-2.21%	sc	
GUJGASLTD	433.15	7016250	0.48%	436.5	7796250	0.72%	-0.59%	5.18%	SB	0.77%	11.12%	LB	
HINDPETRO	347.4	40899600	0.39%	375	46656000	0.45%	5.01%	5.11%	LB	7.94%	14.07%	LB	
IGL	389.1	15334000	0.45%	395.65	19399875	0.71%	0.19%	0.42%	LB	1.68%	26.52%	LB	
IOC	111.75	135534750	0.27%	119.65	138157500	0.42%	1.79%	1.96%	SC	7.07%	1.94%	LB	
MGL	1041.35	1488000	0.31%	1173.7	2515200	0.58%	0.29%	3.15%	LB	12.71%	69.03%	LB	
ONGC	194.95	43143100	0.56%	193.15	55443850	0.41%	-1.15%	2.95%	SB	-0.92%	28.51%	SB	
PETRONET	202.8	44964000	0.81%	209.8	43197000	0.38%	0.45%	2.92%	SC	3.45%	-3.93%	SC	
RELIANCE	2377.45	45870750	0.80%	2433.95	45553000	0.44%	0.41%	- 0.64%	SC	2.38%	-0.69%	SC	
Pharma Stock	NO	DV - Expiry Day	•		As on Today	•	As Com	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	23805.15	71320	0.88%	22780.85	108360	0.76%	-0.19%	1.23%	SB	-4.30%	51.93%	SB	
ALKEM	4723.55	668000	- 0.10%	4885.35	570000	0.34%	1.88%	- 4.14%	SC	3.43%	- 14.67%	SC	
APOLLOHOSP	5528.95	2058625	0.71%	5426.75	1823625	0.63%	-0.04%	1.98%	SB	-1.85%	11.42%	LU	
AUROPHARMA	1041.55	19648200	0.99%	1035.85	20975900	0.56%	2.43%	- 0.95%	SC	-0.55%	6.76%	SB	
BIOCON	238.3	34345000	0.80%	249.3	38470000	0.68%	4.46%	2.77%	LB	4.62%	12.01%	LB	
CIPLA	1212.3	11142300	0.39%	1216.5	10623600	0.42%	1.49%	- 0.76%	SC	0.35%	-4.66%	SC	
DIVISLAB	3788.7	2534800	0.81%	3656	2811000	0.56%	0.23%	2.61%	SC	-3.50%	10.90%	SB	
DRREDDY	5788.15	2951375	0.53%	5598.65	2587375	0.43%	1.05%	7.44%	SC	-3.27%	- 12.33%	LU	
GLENMARK	779.95	10896025	0.87%	812.35	12886875	0.65%	1.88%	2.79%	SC	4.15%	18.27%	LB	
GRANULES	399.55	9714000	0.89%	384.8	11198000	0.73%	-0.91%	3.81%	LU	-3.69%	15.28%	SB	
IPCALAB	1132.95	1877200	- 1.15%	1099.45	2037100	0.35%	0.72%	1.99%	LB	-2.96%	8.52%	SB	
LALPATHLAB	2697.8	842100	0.74%	2545.6	1169400	0.74%	0.98%	6.91%	LB	-5.64%	38.87%	SB	
LAURUSLABS	380.85	10652200	0.81%	381.35	13237900	0.68%	-1.78%	4.36%	SB	0.13%	24.27%	LB	
LUPIN	1280.9	8244150	0.52%	1251.9	10018100	0.77%	0.95%	- 0.62%	SC	-2.26%	21.52%	SB	
METROPOLIS	1703.15	1100800	0.78%	1649.95	1095200	0.65%	1.82%	5.88%	LB	-3.12%	-0.51%	LU	
SUNPHARMA	1225.85	16603300	0.44%	1233.1	16440200	0.53%	1.24%	- 1.77%	SC	0.59%	-0.98%	SC	
SYNGENE	752.2	4695000	0.86%	698.65	6429000	0.53%	-0.70%	3.11%	SB	-7.12%	36.93%	SB	
TORNTPHARM	2126.55	1593500	0.51%	2079.1	1720500	0.73%	1.52%	3.33%	LB	-2.23%	7.97%	SB	
ZYDUSLIFE	637.55	6004800	0.85%	642.4	7078500	0.72%	1.10%	3.61%	LB	0.76%	17.88%	LB	
Power Stock	NOV - 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	143.85	58575000	0.90%	153.1	66270000	0.69%	1.19%	0.02%	LB	6.43%	13.14%	LB	
NTPC	261.3	96573000	0.54%	294.05	106650000	0.39%	3.76%	1.38%	LB	12.53%	10.43%	LB	
POWERGRID	208.95	69012000	0.79%	236.95	82958400	0.42%	2.42%	1.36%	SC	13.40%	20.21%	LB	
TATAPOWER	267.9	98060625	0.86%	338.15	110804625	0.75%	2.22%	0.97%	LB	26.22%	13.00%	LB	



Realty Stock	NOV - 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	141.65	15855600	0.85%	137.2	16754800	0.44%	-0.33%	- 1.29%	LU	-3.14%	5.67%	SB
DLF	625.85	41322600	0.89%	673.75	41342400	0.49%	1.68%	- 1.59%	SC	7.65%	0.05%	LB
GODREJPROP	1876.7	3425700	0.73%	1934.1	3628525	0.40%	1.85%	1.56%	SC	3.06%	5.92%	LB
INDHOTEL	421.7	17756000	0.81%	434.55	18720000	0.61%	-0.84%	2.94%	SB	3.05%	5.43%	LB
OBEROIRLTY	1400.85	7270900	1.08%	1437	8551900	0.72%	0.81%	0.20%	LB	2.58%	17.62%	LB
IT Stock	Stock NOV - 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	630.35	5577000	0.85%	671.15	5245000	0.39%	1.08%	8.83%	SC	6.47%	-5.95%	SC
COFORGE	5760.85	1108050	0.49%	5830.45	1187100	0.19%	-0.45%	1.79%	SB	1.21%	7.13%	LB
HCLTECH	1340.9	11961600	0.62%	1369.2	12735100	0.42%	-0.44%	2.58%	LU	2.11%	6.47%	LB
INFY	1455.15	25359200	0.78%	1449	28972000	0.41%	-1.83%	3.84%	SB	-0.42%	14.25%	SB
LTIM	5536.7	1361250	0.80%	5727.5	1461600	0.41%	-0.53%	- 5.12%	LU	3.45%	7.37%	LB
LTTS	4768.95	673000	0.71%	4923.95	594400	0.63%	-0.48%	3.69%	LU	3.25%	- 11.68%	SC
MCX	3195.35	2094000	0.82%	3266.4	2738800	0.72%	1.19%	0.13%	LB	2.22%	30.79%	LB
MPHASIS	2354.65	2220350	0.82%	2425.65	2280300	0.39%	-0.31%	1.94%	LU	3.02%	2.70%	LB
NAUKRI	4611	1491750	0.82%	4813.65	1598850	0.51%	0.53%	1.17%	LB	4.39%	7.18%	LB
OFSS	4011	551000	1.02%	4069.95	711600	0.72%	-0.95%	5.17%	SB	1.47%	29.15%	LB
PERSISTENT	6399.95	2256475	- 1.15%	6521.7	2209775	-0.13%	-0.09%	0.03%	LU	1.90%	-2.07%	SC
TCS	3487.6	12151125	0.76%	3593.55	11170075	0.63%	-2.14%	- 0.10%	LU	3.04%	-8.07%	SC
TECHM	1220.95	14790000	0.61%	1216.1	15440400	0.45%	-0.82%	0.97%	LU	-0.40%	4.40%	SB
WIPRO	413.05	44664000	0.67%	419.65	52698000	0.43%	-0.60%	0.62%	LU	1.60%	17.99%	LB
Telecom Stock	ı	NOV - Expiry Day			As on Today		As Com	As Compared to Previous Day		Compared With Exp		oiry Day
	Price	OI	Basis	Price	OI	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up
BHARTIARTL	1014.7	30432300	0.36%	999.9	32502350	0.42%	0.47%	1.46%	SC	-1.46%	6.80%	SB
IDEA	13.05	1674720000	1.53%	13.2	1900960000	0.76%	0.38%	3.11%	LB	1.15%	13.51%	LB
INDUSTOWER	184.4	67136400	0.65%	187.9	76374200	0.75%	-0.56%	3.13%	SB	1.90%	13.76%	LB
TATACOMM	1705.55	7214500	0.16%	1719.8	7355000	0.17%	-1.06%	2.00%	SB	0.84%	1.95%	LB
Textile Stock	ı	NOV - Expiry Day	•	As on Today		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
ABFRL	231.75	27796600	0.65%	227.6	30547400	0.79%	-1.22%	0.31%	LU	-1.79%	9.90%	SB
PAGEIND	37259.4	131910	0.84%	37607.75	177855	0.50%	0.45%	0.23%	SC	0.93%	34.83%	LB
SRF	2367.4	3333375	0.70%	2411.55	4493625	0.52%	1.39%	0.23%	LB	1.86%	34.81%	LB
TRENT	2787	3239600	0.34%	2963.45	3188800	0.71%	2.77%	0.73%	LB	6.33%	-1.57%	SC



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