

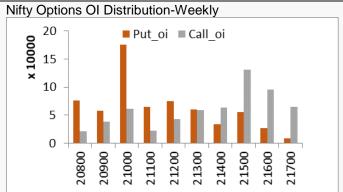
# **Daily Derivative Report**

22<sup>ND</sup> Dec 2023

Nifty Futur	es View
Nifty Active Futures	21350.4
Nifty Active Futures OI	1,48,88,900
Change in OI	-593300
Premium / Discount	95.35
Inference	SHORT COVERING

Volatility	
India VIX Index	13.76
Nifty ATM Call IV	13
Nifty ATM Put IV	14.64
PCR Index Options	1.11
PCR F&O Total	1.22

BankNifty Future	es View
BankNifty Active Futures	48105
BankNifty Active Futures OI	24,99,645
Change in OI	-99810
Premium / Discount	264.85
Inference	SHORT COVERING



### **HIGHLIGHTS:**

Nifty futures closed at 21350 yesterday on a positive note with 3.98% decrease in the open interest indicating Short Covering.

It closed at a premium of 95 points compared to its previous day's premium of 67 points.

Bank Nifty closed at 48105 yesterday on a positive note with a 3.99% decrease in open interest indicating Short Covering.

It closed at a premium of 265 points compared to its previous day's premium of 35 points.

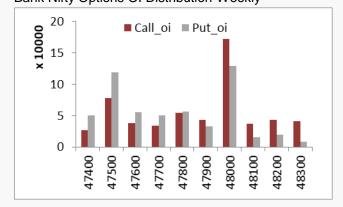
## In Yesterday's Trading Session FII's

Bought Index Futures to the tune of 212 Cr, Sold Index Option worth 23427 Cr, Sold Stock Futures to the tune of 2566 Cr, Net Sellers in the derivative segment to the tune of 25086 Cr.

In Cash Segment

FII Sold 1636 Cr & DII Bought 1465 Cr.

Bank Nifty Options OI Distribution-Weekly



Index options PCR is at 1.11 vs 0.66 to its previous day closing.

The India VIX index is at 13.76 vs 14.45, ATM CE IV 13.00 & PE IV 14.64

Nifty Put options OI distribution shows that 21000 has the highest OI concentration followed by 20800 and 20700 which may act as support for current expiry.

Nifty Call options OI shows that 21500 has the highest OI followed by 21600 which may act as resistance for current expiry.

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

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

SECURITIES IN BAN PERIOD: ASHOKLEY, BALRAMCHINI, DELTACOPR, HINDCOPPER, INDIACEM, MANAPPURAM, RBLBANK & SAIL.

### Stock Futures - Long Build

Symbol	Fut Price	% Chg	Open Interest	% Chg
COROMANDE	EL 1,208.70	1.62%	16,33,800	43.45%
HINDCOPPE	R 218.2	10.48%	4,83,36,000	18.90%
BRITANNIA	5,049.35	1.94%	23,51,000	18.28%
IRCTC	871.75	6.89%	1,71,09,750	12.15%

### Stock Futures - Short Build Up

Symbol	Fut Price	% Chg	Open Interest	% Chg
CUB	149.7	-3.82%	3,26,55,000	10.53%
MARICO	528.95	-0.74%	1,12,59,600	7.99%
ICICIBANK	1,009.15	-0.03%	7,63,38,500	7.19%
DABUR	532.65	-0.68%	2,04,80,000	6.67%



## 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	3000	2208600	2817.6	3000	576600
ADANIPORTS	1100	4080000	1022.65	1000	1908800
APOLLOHOSP	5600	288375	5493.05	5500	138875
ASIANPAINT	3300	373200	3312.45	3300	261000
AXISBANK	1150	2711875	1100.65	1050	1332500
BAJAJ-AUTO	6500	233250	6266.2	6000	182500
BAJAJFINSV	1800	858000	1672.1	1700	340000
BAJFINANCE	8000	446125	7384.5	7200	193000
BHARTIARTL	1020	4342450	980.4	1000	739100
BPCL	450	1935000	450.95	379	2086200
BRITANNIA	5100	226000	5049.35	4800	94600
CIPLA	1250	1443650	1224.55	1200	495300
COALINDIA	370	6516300	355.9	350	3504900
DIVISLAB	3800	599600	3648.25	3700	205200
DRREDDY	5800	447375	5574.45	5800	136750
EICHERMOT	4100	334075	3972.8	3800	137725
GRASIM	2100	306375	2089.8	2000	135850
HCLTECH	1500	2433200	1428.3	1400	501900
HDFCBANK	1700	3863200	1691.95	1450	2523950
HDFCLIFE	700	2588300	645.65	600	834900
HEROMOTOCO	4000	506100	3849.55	3700	286500
HINDALCO	570	1755600	557.8	520	2447200
HINDUNILVR	2600	1179000	2560	2500	359700
ICICIBANK	1020	3223500	1009.15	900	2202900
INDUSINDBK	1500	1333500	1575	1500	1546500

HIGHE	ST OPEN INTE	REST IN NIF	TY 50 – STC	CKS CE & PI	<u>E</u>
NIFTY 50	CE STRIKE	CE OI	СМР	PE Strike	PE OI
INFY	1600	2612400	1542.9	1400	1704400
ITC	460	10355200	452.5	450	3480000
JSWSTEEL	950	894375	845.65	800	453600
KOTAKBANK	1900	1516400	1860.4	1800	556000
LT	3500	498600	3437.1	3300	486300
LTIM	6200	134850	6135.65	6000	84000
M&M	1700	1010100	1639.9	1600	530250
MARUTI	11000	654500	10023.5	10000	189150
NESTLEIND	27000	47560	25213.7	25500	88760
NTPC	310	11214000	303.25	250	2586000
ONGC	210	14237300	203.3	200	3176250
POWERGRID	235	5274000	232.95	230	3319200
RELIANCE	2600	2761750	2566.25	2500	1224500
SBILIFE	1500	531000	1408.05	1400	195000
SBIN	650	8514000	646.45	600	4762500
SUNPHARMA	1240	1959300	1236.2	1240	935900
TATACONSUM	1000	1400400	980.1	960	639000
TATAMOTORS	800	7590975	710.35	710	3244725
TATASTEEL	140	26125000	131.4	132	9432500
TCS	4000	1119475	3803.7	3600	536725
TECHM	1300	1212000	1254.5	1220	481800
TITAN	3600	580875	3588.9	3600	330000
ULTRACEMCO	10000	123900	9924.7	9000	71600
UPL	600	2909400	580.1	590	895700
WIPRO	450	6940500	435.85	410	2259000

## 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	4333	20041	110370	106037	INDEX FUT	2216	5182	30494	28278	
INDEX CALL	-23786	-133614	-54097	-30311	INDEX CALL	0	0	0	0	
INDEX PUT	-55384	-136401	-98694	-43310	INDEX PUT	20	82	95249	95229	
STK FUT	-29608	86876	208728	238336	STK FUT	-22574	6190	-1922020	-1899446	
CLIENTS	TODAY	PREV DAY	NET	Net 1 Day Ago	PRO	TODAY	PREV DAY	NET	Net 1 Day Ago	
CLIENTS INDEX FUT	TODAY -12427	PREV DAY -20720	<b>NET</b> -113630	Net 1 Day Ago -101203	PRO INDEX FUT	<b>TODAY</b> 5878	PREV DAY -4503	NET -27234	Net 1 Day Ago -33112	
	_				_					
INDEX FUT	-12427	-20720	-113630	-101203	INDEX FUT	5878	-4503	-27234	-33112	

Bought 4,333 Lots of Index Future, Sold 23,786 Lots of Index Calls, Sold 55,384 Lots of Index Puts, Sold 29,608 Lots of Stock Future,



Auto Stock	NOV - Expiry Day				As on Today		As Comp Day	ared to Pre	vious	Compare	ed With Ex	piry 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%	430.25	18412700	0.46%	-0.24%	-4.04%	LU	0.67%	63.49%	LB
ASHOKLEY	183.15	69730000	0.19%	169.35	98235000	0.30%	-0.38%	-5.04%	LU	-7.53%	40.88%	SB
BAJAJ-AUTO	6090.55	2438250	0.69%	6246.35	1983375	0.32%	-1.86%	- 13.49%	LU	2.56%	- 18.66%	SC
BALKRISIND	2576.4	1602300	0.86%	2479.6	1851000	0.13%	1.80%	-1.48%	sc	-3.76%	15.52%	SB
BHARATFORG	1120.25	6684500	0.78%	1183.95	6117000	0.43%	0.66%	-1.17%	sc	5.69%	-8.49%	SC
BOSCHLTD	21599.55	131100	0.52%	21624.25	124700	0.37%	0.61%	-2.99%	sc	0.11%	-4.88%	SC
EICHERMOT	3896.9	3126025	0.77%	3957.95	2905875	0.38%	1.16%	-5.72%	sc	1.57%	-7.04%	SC
ESCORTS	3150.3	2017400	0.93%	2984.85	2922700	0.46%	0.13%	4.50%	LB	-5.25%	44.87%	SB
EXIDEIND	284.75	16070400	0.83%	293.6	20080800	0.20%	2.16%	-2.64%	sc	3.11%	24.96%	LB
HEROMOTOCO	3819.05	3441300	0.63%	3850.15	3075600	-0.02%	0.91%	-2.82%	SC	0.81%	10.63%	SC
M&M	1647.75	14615300	0.47%	1633.85	12843600	0.37%	-0.80%	-1.32%	LU	-0.84%	- 12.12%	LU
MARUTI	10608.7	2507850	0.38%	10012.85	3108700	0.11%	-0.68%	-3.12%	LU	-5.62%	23.96%	SB
MOTHERSON	92.05	92115400	0.71%	93.95	98171700	0.11%	1.90%	-2.83%	sc	2.06%	6.57%	LB
MRF	111683	35030	0.87%	117575.2	33135	0.19%	0.22%	3.39%	LB	5.28%	-5.41%	SC
TATAMOTORS	706.4	63680400	0.45%	708.85	64134975	0.21%	0.51%	-0.69%	sc	0.35%	0.71%	LB
TVSMOTOR	1864.5	7212450	0.37%	1945.7	7341250	0.38%	-0.18%	-0.74%	LU	4.36%	1.79%	LB
Banking Stock	NO	OV - 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
AUBANK	741.4	13099000	0.06%	771.3	15699000	0.11%	1.48%	4.65%	LB	4.03%	19.85%	LB
AXISBANK	1074.25	47699375	0.37%	1095.4	49789375	0.48%	-1.34%	3.38%	SB	1.97%	4.38%	LB
BANDHANBNK	226.1	76602500	0.88%	238.25	91902500	0.36%	-0.44%	5.02%	SB	5.37%	19.97%	LB
BANKBARODA	197.1	129454650	0.84%	224.85	116956125	0.33%	2.53%	-0.58%	sc	14.08%	-9.65%	SC
CANBK	403.05	45886500	0.89%	431.95	52066800	0.19%	1.41%	1.05%	LB	7.17%	13.47%	LB
CUB	146.35	28630000	0.96%	149.05	32655000	0.44%	-4.21%	10.53%	SB	1.84%	14.06%	LB
FEDERALBNK	147.35	99400000	0.71%	153.95	96990000	0.45%	0.49%	4.25%	LB	4.48%	-2.42%	SC
HDFCBANK	1558.8	153888350	0.42%	1686.7	113717450	0.31%	1.79%	2.87%	LB	8.21%	- 26.10%	SC
ICICIBANK	934.95	100315600	0.43%	1004.4	76338500	0.47%	-0.22%	7.19%	SB	7.43%	- 23.90%	SC
IDFCFIRSTB	85.2	268905000	- 0.76%	88.35	311115000	0.28%	1.14%	-2.92%	SC	3.70%	15.70%	LB
INDUSINDBK	1466.1	22951500	0.56%	1570	19602500	0.32%	0.89%	2.20%	LB	7.09%	- 14.59%	SC
KOTAKBANK	1755.45	29614800	0.47%	1852.7	25636000	0.42%	1.43%	2.10%	LB	5.54%	13.44%	SC
PNB	77.6	261296000	0.77%	89.85	223792000	0.33%	3.45%	0.79%	LB	15.79%	14.35%	SC
RBLBANK	234.6	50832500	0.92%	275.5	63637500	0.15%	2.84%	-3.65%	SC	17.43%	25.19%	LB
SBIN	564.75	118870500	0.52%	643.75	89875500	0.42%	1.15%	1.55%	LB	13.99%	- 24.39%	SC



CapGood Stock	NO	V - Expiry Day	,		As on Today		As Com	pared to P	revious	Compare	ed With Ex	d With Expiry Day	
	Price	OI	Basis	Price	OI	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up	
ABB	4419.75	1135875	0.42%	4684.5	1073875	0.41%	1.52%	-3.55%	SC	5.99%	-5.46%	SC	
ASTRAL	1949.7	3045733	0.62%	1884.15	3547422	0.46%	1.03%	1.77%	LB	-3.36%	16.47%	SB	
BEL	145.9	74020200	0.48%	170.65	78973500	0.32%	2.03%	2.61%	LB	16.96%	6.69%	LB	
BHEL	170.45	95875500	0.94%	180.45	98248500	0.17%	4.91%	0.86%	LB	5.87%	2.48%	LB	
CROMPTON	284.95	11970000	0.81%	300	16221600	0.45%	0.96%	3.92%	LB	5.28%	35.52%	LB	
CUMMINSIND	1909.1	3701700	0.39%	1941.35	3664500	0.21%	1.71%	-0.22%	SC	1.69%	-1.00%	SC	
DIXON	5510.6	1258500	0.85%	6521.65	1318700	0.26%	4.03%	-1.12%	SC	18.35%	4.78%	LB	
HAL	2379.8	6794700	0.40%	2706.5	7447500	0.39%	1.52%	1.51%	LB	13.73%	9.61%	LB	
HAVELLS	1302.65	5928500	0.64%	1341.1	6162500	0.19%	0.41%	-4.63%	sc	2.95%	3.95%	LB	
LT	3109.2	9276900	0.58%	3424.15	10191300	0.38%	0.17%	-0.41%	sc	10.13%	9.86%	LB	
POLYCAB	5267.9	2269700	0.09%	5619.3	1834800	0.39%	2.21%	2.80%	LB	6.67%	- 19.16%	SC	
SIEMENS	3657.6	2184200	0.66%	3966.95	1978825	0.14%	1.48%	-1.35%	SC	8.46%	-9.40%	SC	
VOLTAS	827.95	8613600	0.82%	942.65	10542600	0.36%	1.57%	-0.82%	SC	13.85%	22.39%	LB	
Cement Stock	NO	V - Expiry Day	,	As on Today		As Com	pared to P	revious	Compare	piry Day			
	Price	OI	Basis	Price	OI	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up	
ACC	1875.55	5155200	0.90%	2107.4	4658100	0.36%	0.99%	3.27%	LB	12.36%	-9.64%	SC	
AMBUJACEM	439.25	56113200	0.75%	503.9	52147800	0.19%	2.74%	-0.54%	SC	14.72%	-7.07%	SC	
DALBHARAT	2217.55	2526250	0.98%	2239.8	2995500	0.21%	2.54%	0.50%	LB	1.00%	18.57%	LB	
GRASIM	2005.45	10363075	0.80%	2085.6	9275800	0.20%	1.07%	-0.99%	SC	4.00%	- 10.49%	SC	
INDIACEM	251.35	24009100	0.99%	251.35	22585200	0.06%	1.29%	-4.41%	SC	0.00%	-5.93%	LU	
JKCEMENT	3643.55	575750	0.11%	3837.25	527250	0.41%	1.74%	4.20%	LB	5.32%	-8.42%	SC	
RAMCOCEM	993.9	2522800	0.78%	990.1	3224050	0.42%	-0.64%	4.06%	SB	-0.38%	27.80%	SB	
SHREECEM	26741.75	163000	0.64%	28213.8	158625	0.47%	-0.14%	4.27%	SB	5.50%	-2.68%	SC	
ULTRACEMCO	9003.65	1238900	0.41%	9954.45	2418500	-0.30%	0.68%	-2.37%	SC	10.56%	95.21%	LB	
Chemicals Stock	NO	OV - Expiry Day	1		As on Today	1	As Com	As Compared to Previous Day			ed With Ex	piry Day	
Olook	Price	OI	Basis	Price	OI	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up	
AARTIIND	554.35	13695000	0.60%	593.2	13579000	0.14%	3.42%	-3.07%	SC	7.01%	-0.85%	SC	
ATUL	6598.85	228825	0.79%	6862.45	235800	0.21%	0.66%	1.91%	LB	3.99%	3.05%	LB	
CHAMBLFERT	318.25	12036500	0.55%	344.95	14312700	0.23%	4.77%	5.59%	LB	8.39%	18.91%	LB	
COROMANDEL	1163.15	973700	-0.20%	1202.95	1633800	0.48%	1.28%	43.45%	LB	3.42%	67.79%	LB	
DEEPAKNTR	2196.1	2228100	0.86%	2284.7	2516400	0.24%	3.03%	-1.20%	SC	4.03%	12.94%	LB	
GNFC	686.85	7849400	0.95%	728.15	7698600	0.39%	2.61%	-3.79%	SC	6.01%	-1.92%	SC	
NAVINFLUOR	3701.1	715650	0.52%	3743.9	852300	0.45%	0.61%	3.89%	LB	1.16%	19.09%	LB	
PIIND	3770.9	1559250	0.80%	3424.95	2769500	0.13%	1.61%	-8.37%	SC	-9.17%	77.62%	SB	
TATACHEM	970.45	11108900	-1.58%	1009.65	12438250	0.13%	2.13%	-0.94%	SC	4.04%	11.97%	LB	
UPL	570.65	29507400	0.47%	577.4	37459500	0.47%	0.92%	3.37%	LB	1.18%	26.95%	LB	



Finance Stock	NC	V - Expiry Day	•		As on Today		AS Com	pared to P	revious	Compare	ed With Exp	oiry Day
	Price	OI	Basis	Price	OI	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up
ABCAPITAL	168	61414200	1.01%	159.2	78100200	0.25%	1.43%	-0.57%	SC	-5.24%	27.17%	SB
BAJAJFINSV	1673.5	8246000	0.74%	1666.85	9308000	0.31%	-0.84%	0.81%	SB	-0.40%	12.88%	SB
BAJFINANCE	7121.9	7090875	0.78%	7367.15	6101000	0.24%	-1.69%	-0.23%	LU	3.44%	- 13.96%	SC
CANFINHOME	781.1	3883425	0.32%	759.8	5247450	0.35%	0.80%	-0.66%	SC	-2.73%	35.12%	SB
CHOLAFIN	1117.45	12431250	0.78%	1228.05	11104375	-0.04%	-0.90%	4.08%	SB	9.90%	- 10.67%	SC
HDFCAMC	2969.55	2495100	0.04%	3148.6	3221400	0.28%	1.03%	-0.07%	SC	6.03%	29.11%	LB
HDFCLIFE	690.75	15007300	0.47%	644.2	21897700	0.23%	0.02%	-0.37%	SC	-6.74%	45.91%	SB
IBULHSGFIN	204.15	59466000	1.05%	210.25	52790100	0.07%	3.60%	-5.67%	SC	2.99%	- 11.23%	SC
ICICIGI	1480	2590000	0.61%	1405.75	3042000	0.23%	-0.53%	1.11%	SB	-5.02%	17.45%	SB
ICICIPRULI	562.6	9744000	0.72%	518.95	16506000	0.13%	1.89%	-2.39%	SC	-7.76%	69.40%	SB
IDFC	118.45	71325000	0.46%	123.65	75890000	0.32%	1.35%	1.22%	LB	4.39%	6.40%	LB
L&TFH	148.25	50179652	0.78%	151.55	52080464	0.26%	0.97%	1.53%	LB	2.23%	3.79%	LB
LICHSGFIN	491.15	23120000	0.47%	518.6	18496000	0.31%	0.98%	-0.41%	SC	5.59%	- 20.00%	SC
M&MFIN	274.3	29426000	-0.36%	269.9	37120000	0.44%	0.41%	1.99%	LB	-1.60%	26.15%	SB
MANAPPURAM	164.4	64968000	0.73%	170	68520000	0.03%	3.56%	-3.11%	SC	3.41%	5.47%	LB
MFSL	1019.2	6759200	0.69%	939.1	5717600	0.43%	0.64%	-0.03%	SC	-7.86%	-	LU
MUTHOOTFIN	1481.9	6269450	-3.95%	1453.7	6817800	0.08%	0.72%	-0.25%	SC	-1.90%	15.41% 8.75%	SB
PEL	926.45	11270250	0.88%	881.8	11937000	0.74%	-0.40%	-4.17%	LU	-4.82%	5.92%	SB
PFC	334.9	53378125	0.16%	388.85	62538625	0.33%	1.83%	5.78%	LB	16.11%	17.16%	LB
RECLTD	348.7	42252000	0.13%	412.2	44796000	0.44%	1.92%	6.54%	LB	18.21%	6.02%	LB
SBICARD	739.15	13372000	0.54%	765.2	16456000	0.07%	0.71%	1.31%	LB	3.52%	23.06%	LB
SBILIFE	1435.25	6415500	0.82%	1403.75	6537750	0.31%	-0.39%	-0.16%	LU	-2.19%	1.91%	SB
SHRIRAMFIN	2007.2	6742200	0.62%	2016.85	8927400	0.44%	0.91%	2.88%	LB	0.48%	32.41%	LB
FMCG Stock	NC	V - Expiry Day	,		As on Today		As Com	pared to P	revious	Compared With Expiry Da		
	Price	OI	Basis	Price	OI	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up
ASIANPAINT	3119.9	4996400	0.77%	3302.95	5236400	0.29%	0.18%	-1.17%	SC	5.87%	4.80%	LB
BALRAMCHIN	473.05	9000000	0.90%	385.9	11251200	0.49%	0.18%	-1.24%	SC	-18.42%	25.01%	SB
BATAINDIA	1617.85	1819875	-0.23%	1620.05	1642875	0.44%	-0.81%	4.09%	SB	0.14%	-9.73%	SC
BERGEPAINT	574.4	7636200	0.58%	574.15	8850600	0.25%	0.28%	1.54%	LB	-0.04%	15.90%	SB
BRITANNIA	4852.65	1922200	0.76%	5059.6	2351000	-0.20%	2.11%	18.28%	LB	4.26%	22.31%	LB
COLPAL	2196.2	3956750	-0.46%	2394.65	3935050	-0.16%	1.06%	0.33%	LB	9.04%	-0.55%	SC
DABUR	538.05	19463750	0.65%	530.25	20480000	0.45%	-0.88%	6.67%	SB	-1.45%	5.22%	SB
GODREJCP	1008.2	8542000	0.79%	1072.9	8611000	0.33%	2.15%	4.01%	LB	6.42%	0.81%	LB
HINDUNILVR	2545.55	8814600	0.59%	2553.2	10869300	0.27%	-0.17%	-1.27%	LU	0.30%	23.31%	LB
INDIAMART	2604.05	898200	0.84%	2739.95	1297800	0.46%	2.20%	-3.85%	sc	5.22%	44.49%	LB
ITC	435.8	63524800	0.68%	451.45	81360000	0.23%	0.10%	-0.66%	SC	3.59%	28.08%	LB
JUBLFOOD	560.85	22332500	-1.05%	565.5	24686250	0.19%	0.56%	1.17%	LB	0.83%	10.54%	LB
MARICO	538.65	10328400	0.37%	526.9	11259600	0.39%	-0.82%	7.99%	SB	-2.18%	9.02%	SB
MCDOWELL-N	1048.85	8745800	0.84%	1059.2	9228800	0.42%	-0.07%	0.37%	SB	0.99%	5.52%	LB
NESTLEIND	24236.15	340440	0.87%	25115.85	536160	0.39%	0.07%	1.67%	LB	3.63%	57.49%	LB
PIDILITIND	2552.35	2292250	0.49%	2616.1	2423750	0.14%	1.23%	-1.65%	SC	2.50%	5.74%	LB
TATACONSUM	940.75	9316800	0.64%	979.3	8592300	0.08%	0.31%	0.22%	LB	4.10%	-7.78%	SC





22<sup>ND</sup> Dec 2023

TITAN	3490.6	4754925	0.54%	3580	4829675	0.25%	0.73%	-0.72%	sc	2.56%	1.57%	LB
UBL	1646.8	3046400	0.75%	1703	2968800	0.23%	1.16%	-0.64%	sc	3.41%	-2.55%	SC

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%	47840.15	2499645	0.55%	0.83%	-3.84%	sc	7.55%	-3.78%	SC	
FINNIFTY	20054.65	67880	0.69%	21326	71080	0.34%	0.59%	-4.46%	SC	6.34%	4.71%	LB	
MIDCPNIFTY	9684	614775	0.02%	10169.5	724425	0.22%	1.49%	12.94%	LB	5.01%	17.84%	LB	
NIFTY	20133.15	10715200	0.68%	21255.05	14888900	0.45%	0.50%	-3.83%	sc	5.57%	38.95%	LB	
Infra Stock	NO	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%	2799.75	11883300	0.64%	0.57%	0.51%	LB	18.71%	3.96%	LB	
ADANIPORTS	825.5	53001600	0.85%	1018.95	52453600	0.36%	0.67%	0.82%	LB	23.43%	-1.03%	SC	
CONCOR	776	5442000	0.53%	839.75	6682000	0.44%	1.10%	1.41%	LB	8.22%	22.79%	LB	
GMRINFRA	59.8	124155000	0.92%	73.4	181417500	0.07%	2.95%	8.34%	LB	22.74%	46.12%	LB	
INDIGO	2705.35	6260400	0.54%	2882.7	5366400	0.30%	0.82%	0.64%	LB	6.56%	- 14.28%	SC	
IRCTC	705.75	12711125	0.54%	868.25	17109750	0.40%	6.51%	12.15%	LB	23.03%	34.60%	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%	1739.15	5534793	0.12%	-0.55%	-0.18%	LU	1.25%	-3.48%	SC	
SUNTV	674.4	7024500	0.88%	693.85	7308000	0.16%	2.35%	-0.08%	SC	2.88%	4.04%	LB	
ZEEL	253.1	110745000	1.07%	262.2	95691000	0.57%	4.07%	6.88%	LB	3.60%	- 13.59%	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%	355.5	61685400	0.11%	0.95%	-1.37%	SC	3.90%	13.30%	LB	
HINDALCO	515.65	35019600	0.84%	556.25	38560200	0.28%	1.47%	1.03%	LB	7.87%	10.11%	LB	
HINDCOPPER	173.05	30347800	1.30%	217.9	48336000	0.14%	10.83%	18.90%	LB	25.92%	59.27%	LB	
JINDALSTEL	670.8	24882500	0.82%	706.05	27055000	0.13%	1.22%	-0.90%	SC	5.25%	8.73%	LB	
JSWSTEEL	801.1	15493950	0.59%	841.9	14442300	0.45%	-0.04%	0.06%	SB	5.09%	-6.79%	SC	
NATIONALUM	92	71985000	0.87%	110.4	69165000	0.54%	5.85%	-6.05%	SC	20.00%	-3.92%	SC	
NMDC	181.5	80968500	0.36%	193.65	82080000	0.36%	5.59%	3.21%	LB	6.69%	1.37%	LB	
SAIL	92.3	137232000	0.60%	109	150536000	0.41%	5.11%	-3.51%	SC	18.09%	9.69%	LB	
TATASTEEL	127.9	175868000	0.70%	131	223591500	0.31%	0.96%	1.71%	LB	2.42%	27.14%	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%	449.55	35620200	0.31%	2.30%	0.58%	SC	3.18%	29.35%	LB
GAIL	131.9	166278375	0.91%	140.7	154301025	0.18%	2.14%	0.63%	LB	6.67%	-7.20%	SC
GUJGASLTD	433.15	7016250	0.48%	443.55	8628750	0.44%	1.17%	0.59%	SC	2.40%	22.98%	LB
HINDPETRO	347.4	40899600	0.39%	375.7	46170000	0.12%	2.97%	2.34%	LB	8.15%	12.89%	LB
IGL	389.1	15334000	0.45%	402.55	18440125	0.47%	1.05%	- 2.070/	SC	3.46%	20.26%	LB
IOC	111.75	135534750	0.27%	124.15	133019250	0.28%	3.42%	3.97%	SC	11.10%	-1.86%	SC
MGL	1041.35	1488000	0.31%	1188.7	2775200	0.30%	2.88%	0.29% 2.21%	LB	14.15%	86.51%	LB
ONGC	194.95	43143100	0.56%	202.65	62924400	0.32%	-0.27%	2.46%	SB	3.95%	45.85%	LB
PETRONET	202.8	44964000	0.81%	211.45	40644000	0.31%	1.24%	-	SC	4.27%	-9.61%	SC
RELIANCE		45870750	0.80%	2562.55	39977000	0.14%		0.98%		7.79%	-12.85%	SC
						1.40%   0.01%   SC   <b>As Compared to Previous</b>			_			
Pharma Stock		NOV - Expiry Day		As on Today		Day		Build	Compared With Expiry Diff		Build	
	Price	OI	Basis	Price	OI	Basis	Price	OI	Up	Price	Diff OI	Up
ABBOTINDIA	23805.15	71320	0.88%	22354.75	143560	0.35%	0.99%	2.28%	LB	-6.09%	101.29%	SB
ALKEM	4723.55	668000	0.10%	4909.9	616400	0.38%	0.67%	6.64%	LB	3.95%	-7.72%	SC
APOLLOHOSP	5528.95	2058625	0.71%	5475.85	1996000	0.31%	1.36%	5.05%	LB	-0.96%	-3.04%	LU
AUROPHARMA	1041.55	19648200	0.99%	1092.15	22897600	0.21%	5.75%	5.64%	LB	4.86%	16.54%	LB
BIOCON	238.3	34345000	0.80%	245.7	37120000	0.35%	1.28%	1.39%	SC	3.11%	8.08%	LB
CIPLA	1212.3	11142300	0.39%	1221.85	9834500	0.22%	-1.16%	1.12%	SB	0.79%	-11.74%	SC
DIVISLAB	3788.7	2534800	0.81%	3632.7	3329800	0.43%	0.35%	2.17%	LB	-4.12%	31.36%	SB
DRREDDY	5788.15	2951375	0.53%	5554.5	1942625	0.36%	-0.44%	0.94%	LU	-4.04%	-34.18%	LU
GLENMARK	779.95	10896025	0.87%	823.6	11765300	0.10%	4.27%	2.17%	sc	5.60%	7.98%	LB
GRANULES	399.55	9714000	0.89%	383.3	11238000	0.17%	1.89%	0.11%	LB	-4.07%	15.69%	SB
IPCALAB	1132.95	1877200	- 1.15%	1064.35	1875250	0.44%	0.27%	1.66%	LB	-6.05%	-0.10%	LU
LALPATHLAB	2697.8	842100	0.74%	2590.8	1416000	0.40%	4.91%	4.47%	LB	-3.97%	68.15%	SB
LAURUSLABS	380.85	10652200	0.81%	397.15	13188600	0.43%	2.28%	3.67%	LB	4.28%	23.81%	LB
LUPIN	1280.9	8244150	0.52%	1256.8	9821750	0.19%	2.38%	0.11%	LB	-1.88%	19.14%	SB
METROPOLIS	1703.15	1100800	0.78%	1709.5	1394000	0.26%	7.25%	5.06%	LB	0.37%	26.64%	LB
SUNPHARMA	1225.85	16603300	0.44%	1233.5	16661400	0.22%	0.11%	0.72%	sc	0.62%	0.35%	LB
SYNGENE	752.2	4695000	0.86%	682.6	6855000	0.48%	-0.97%	4.24%	SB	-9.25%	46.01%	SB
TORNTPHARM	2126.55	1593500	0.51%	2195.2	1647000	0.33%	2.24%	0.57%	SC	3.23%	3.36%	LB
ZYDUSLIFE	637.55	6004800	0.85%	671.45	7413300	0.21%	1.16%	0.12%	LB	5.32%	23.46%	LB
Power Stock	NO	DV - 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%	147.1	69052500	0.03%	2.19%	0.46%	SC	2.26%	17.89%	LB
NTPC	261.3	96573000	0.54%	301.95	104667000	0.43%	1.44%	1.58%	LB	15.56%	8.38%	LB
POWERGRID	208.95	69012000	0.79%	232.35	79887600	0.26%	2.29%	4.06%	SC	11.20%	15.76%	LB
TATAPOWER	267.9	98060625	0.86%	328.55	106167375	0.18%	2.62%	- 0.54%	sc	22.64%	8.27%	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%	141.6	19510000	0.07%	2.42%	- 5.02%	SC	-0.04%	23.05%	SB
DLF	625.85	41322600	0.89%	692.9	38977950	0.21%	2.60%	0.56%	LB	10.71%	-5.67%	SC
GODREJPROP	1876.7	3425700	0.73%	1957.7	3543500	0.07%	3.54%	- 5.13%	SC	4.32%	3.44%	LB
INDHOTEL	421.7	17756000	0.81%	429.35	19216000	0.14%	1.20%	- 1.57%	sc	1.81%	8.22%	LB
OBEROIRLTY	1400.85	7270900	1.08%	1393	8236900	0.44%	0.86%	1.44%	LB	-0.56%	13.29%	SB
IT 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%	723.15	5385000	0.20%	2.43%	3.24%	LB	14.72%	-3.44%	SC
COFORGE	5760.85	1108050	0.49%	6127.9	1057950	0.40%	1.47%	3.05%	LB	6.37%	-4.52%	SC
HCLTECH	1340.9	11961600	0.62%	1422.05	13644400	0.44%	-1.24%	0.27%	SB	6.05%	14.07%	LB
INFY	1455.15	25359200	0.78%	1536	26652800	0.45%	-0.03%	0.67%	SB	5.56%	5.10%	LB
LTIM	5536.7	1361250	0.80%	6111.05	1357200	0.40%	1.30%	6.18%	LB	10.37%	-0.30%	SC
LTTS	4768.95	673000	0.71%	5138.55	659400	0.43%	1.80%	0.63%	sc	7.75%	-2.02%	sc
MCX	3195.35	2094000	0.82%	3217.85	2618400	0.55%	3.42%	0.89%	LB	0.70%	25.04%	LB
MPHASIS	2354.65	2220350	0.82%	2644.35	1899425	0.24%	0.78%	0.26%	LB	12.30%	- 14.45%	SC
NAUKRI	4611	1491750	0.82%	5005.1	1461300	0.43%	0.15%	0.42%	LB	8.55%	-2.04%	SC
OFSS	4011	551000	1.02%	4197	823200	0.35%	0.24%	3.08%	LB	4.64%	49.40%	LB
PERSISTENT	6399.95	2256475	- 1.15%	7162.6	2039325	0.02%	2.37%	2.52%	LB	11.92%	-9.62%	SC
TCS	3487.6	12151125	0.76%	3787.5	11453750	0.43%	0.20%	0.10%	LB	8.60%	-5.74%	SC
TECHM	1220.95	14790000	0.61%	1250.1	15047400	0.35%	0.12%	4.15%	LB	2.39%	1.74%	LB
WIPRO	413.05	44664000	0.67%	434	50347500	0.43%	0.47%	1.97%	LB	5.07%	12.73%	LB
Telecom 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
BHARTIARTL	1014.7	30432300	0.36%	977.9	33175900	0.26%	0.65%	- 3.19%	SC	-3.63%	9.02%	SB
IDEA	13.05	1674720000	1.53%	13.65	2161280000	0.37%	4.20%	- 1.77%	SC	4.60%	29.05%	LB
INDUSTOWER	184.4	67136400	0.65%	185.35	72984400	0.24%	2.60%	3.08%	SC	0.52%	8.71%	LB
TATACOMM	1705.55	7214500	0.16%	1728.95	7286500	0.08%	1.43%	3.06%	SC	1.37%	1.00%	LB
Textile 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
ABFRL	231.75	27796600	0.65%	219.2	33516600	0.25%	0.85%	2.42%	LB	-5.42%	20.58%	SB
PAGEIND	37259.4	131910	0.84%	37229.25	169995	0.39%	0.58%	- 0.61%	SC	-0.08%	28.87%	SB
SRF	2367.4	3333375	0.70%	2396	4370250	0.18%	1.05%	- 0.62%	SC	1.21%	31.11%	LB
TRENT	2787	3239600	0.34%	2955.2	3183600	0.53%	0.21%	0.06%	SC	6.04%	-1.73%	SC



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#### Research Team

Sr. No	Name	Designation	E-mail
1	Rajesh Palviya	Technical & Derivative Analyst - (Head)	rajesh.palviya@axissecurities.in
2	Rahil Vora	Derivative Analyst	rahil.vora@axissecurities.in
3	Hemang.Gor	Derivative Analyst	hemang.gor@axissecurities.in

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