

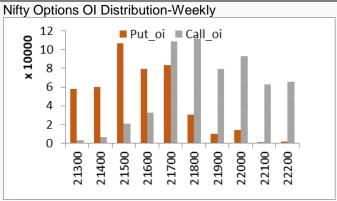
## **Daily Derivative Report**

08<sup>TH</sup> Jan 2024

Nifty Futures	View
Nifty Active Futures	21793.85
Nifty Active Futures OI	1,32,00,750
Change in OI	288650
Premium / Discount	83.05
Inference	LONG BUILDUP

Volatility	
India VIX Index	12.63
Nifty ATM Call IV	11
Nifty ATM Put IV	12
PCR Index NIFTY	1.08
PCR Index BANKNIFTY	0.77

BankNifty Future	es View
BankNifty Active Futures	48388.45
BankNifty Active Futures OI	21,76,155
Change in OI	-149340
Premium / Discount	229.45
Inference	LONG UNWINDING



#### **HIGHLIGHTS:**

Nifty futures closed at 21794 yesterday on a positive note with 2.19% Increase in the open interest indicating Long Build Up.

It closed at a premium of 83 points compared to its previous day's premium of 127 points.

Bank Nifty closed at 48388 yesterday on a negative note with a 6.86% decrease in open interest indicating Long Unwinding.

It closed at a premium of 229 points compared to its previous day's premium of 306 points.

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

Bought Index Futures to the tune of 485 Cr, Bought Index Option worth 26024 Cr,

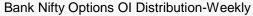
Sold Stock Futures to the tune of 575 Cr,

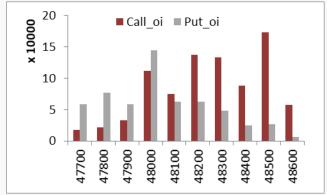
Net Bought in the derivative segment to the tune of 25314 Cr.

In Cash Segment

FII Bought 1697 Cr & DII Sold 3498 Cr.

The India VIX index is at 12.63 vs 13.33, ATM CE IV 11.00 & PE IV 12.00





Index options PCR is at 1.08 vs 1.22 to its previous day closing.

Nifty Put options OI distribution shows that 21500 has the highest OI concentration followed by 21700 and 21600 which may act as support for current expiry.

Nifty Call options OI shows that 21800 has the highest OI followed by 21700 which may act as resistance for current expiry.

BankNifty Put options OI distribution shows that 48000 has the highest OI concentration followed 47800 which may act as support for the current expiry.

BankNifty Call strike 48500 followed by 48000 witnessed significant OI concentration and may act as resistance for the current expiry.

SECURITIES IN BAN PERIOD: BALRAMCHINI, CHAMBALFERT, DELTACORP, ESCORTS, GNFC, PEL, IEX, INDIACEM, NATIONALUM, SAIL, ZEEL

### Stock Futures - Long Build

Symbol	Fut Price	% Chg	Open Interest	% Chg
OFSS	4,480.75	2.59%	8,44,200	30.88%
BIOCON	292.7	2.79%	4,02,10,000	4.69%
HEROMOTOCO	3,998.55	0.70%	36,80,100	4.69%
ABBOTINDIA	24,028.25	1.15%	2,00,680	4.61%

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

Symbol	Fut Price	% Chg	Open Interest	% Chg
SHREECEM	27,151.40	-4.92%	1,82,700	19.47%
KOTAKBANK	1,855.75	-1.09%	2,66,34,400	10.55%
ALKEM	5,223.10	-0.63%	9,49,000	8.36%
PEL	943.45	-1.52%	1,51,34,250	4.89%



## Nifty 50 Open Interest (OI) Dashboard

HIGHES	ST OPEN INTER	REST IN NIFT	TY 50 - STC	CKS CE & P	<u>E</u>
NIFTY 50	CE STRIKE	CE OI	СМР	PE Strike	PE OI
ADANIENT	3500	1548600	3024.65	3000	859200
ADANIPORTS	1200	3349600	1157.35	1100	1608800
APOLLOHOSP	6000	168500	5780.85	5000	71250
ASIANPAINT	3400	360000	3372.5	3100	254400
AXISBANK	1150	2256875	1140.4	1100	1714375
BAJAJ-AUTO	7000	332125	6963.25	6000	170375
BAJAJFINSV	1700	971000	1717.05	1700	353000
BAJFINANCE	8000	559000	7732.55	7500	284250
BHARTIARTL	1100	1885750	1051.45	1000	1288200
BPCL	500	3078000	455.4	430	1126800
BRITANNIA	5400	141600	5299.15	5000	80400
CIPLA	1300	767650	1289.95	1200	226200
COALINDIA	400	6709500	386.15	340	1971900
DIVISLAB	4000	372200	4021.55	3900	160000
DRREDDY	6000	306125	5866.55	5600	83000
EICHERMOT	4100	425425	3890.75	3600	153125
GRASIM	2200	423225	2086.15	2000	160075
HCLTECH	1500	1113700	1428.85	1400	583800
HDFCBANK	1700	6048900	1691.2	1600	1965700
HDFCLIFE	700	1415700	649.5	600	1291400
HEROMOTOCO	4200	674100	3998.55	4000	228600
HINDALCO	640	2823800	590	550	1202600
HINDUNILVR	2700	903900	2629.1	2600	446100
ICICIBANK	1000	6652800	998.8	1000	3058300
INDUSINDBK	1600	726000	1647.1	1560	1065500

HIGHE	ST OPEN INTE	REST IN NIF	TY 50 - STC	CKS CE & P	E
NIFTY 50	CE STRIKE	CE OI	СМР	PE Strike	PE OI
INFY	1600	4379200	1540.75	1500	1694000
ITC	480	9795200	476.35	470	3128000
JSWSTEEL	900	1863000	832.5	800	669600
KOTAKBANK	2000	3282000	1855.75	1800	941600
LT	3600	757500	3548.15	3300	345000
LTIM	6000	117450	5976.4	5500	82500
M&M	1700	1141700	1650.7	1600	400750
MARUTI	11000	545350	10070.5	10000	187000
NESTLEIND	2800	701600	2673.2	2750	1054400
NTPC	330	17757000	316.7	300	2487000
ONGC	220	22487850	217.1	210	3268650
POWERGRID	250	11019600	242.3	220	3218400
RELIANCE	2700	3681750	2619.85	2500	1597500
SBILIFE	1500	366750	1459.35	1400	197250
SBIN	650	16587000	645.45	600	6417000
SUNPHARMA	1300	1016400	1303.9	1200	254100
TATACONSUM	1100	621000	1124.85	1000	1829700
TATAMOTORS	800	12990300	794.1	800	3314550
TATASTEEL	140	53042000	134.3	140	12424500
TCS	4000	1223425	3745	3500	610050
TECHM	1300	1401000	1254.55	1200	876600
TITAN	4000	515025	3723.75	3400	303275
ULTRACEMCO	10500	195700	10066.8	10000	90400
UPL	600	6055400	582.8	580	1294800
WIPRO	500	6315000	457.15	420	2266500

## 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	4186	1469	76253	72067	INDEX FUT	1131	-539	-18374	-19505
INDEX CALL	71598	-20407	337128	265530	INDEX CALL	0	0	0	0
INDEX PUT	221305	-124680	400063	178758	INDEX PUT	570	2368	66532	65962
STK FUT	-2284	-8896	281305	283589	STK FUT	9377	9377 -21182		-2014164
CLIENTS	TODAY	PREV DAY	NET	Net 1 Day Ago	PRO	TODAY	PREV DAY	NET	Net 1 Day Ago
CLIENTS INDEX FUT	TODAY -3664	PREV DAY	<b>NET</b> -35942	Net 1 Day Ago -32278	PRO INDEX FUT	TODAY -1653	PREV DAY	<b>NET</b> -21937	Net 1 Day Ago -20284
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INDEX FUT	-3664	-823	-35942	-32278	INDEX FUT	-1653	-107	-21937	-20284

Bought 4,186 Lots of Index Future,
Bought 71,598 Lots of Index Calls,
Bought 2,21,305 Lots of Index Puts,
Sold 2,284 Lots of Stock Future,



Auto Stock	DI	EC - Expiry Day			As on Today		As Comp	pared to Previ	ous Day	Compa	red With Exp	iry Day	
	Price	OI	Basis	Price	OI	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up	
APOLLOTYRE	438.9	15815100	0.93	460.5	15220100	0.59%	2.58%	0.24%	LB	4.92%	-3.76%	SC	
ASHOKLEY	175.3	77255000	0.91	179.45	97720000	0.50%	-0.25%	1.97%	SB	2.37%	26.49%	LB	
BAJAJ-AUTO	6703.3	1879250	0.34	6978.5	2212625	-0.22%	0.81%	3.11%	LB	4.11%	17.74%	LB	
BALKRISIND	2522.45	1536000	0.83	2578.55	1733100	0.53%	3.14%	2.98%	LB	2.22%	12.83%	LB	
BHARATFORG	1245.65	5509000	0.76	1267.05	5350500	0.23%	0.50%	-2.85%	SC	1.72%	-2.88%	SC	
BOSCHLTD	22102.7	124450	0.77	22691.65	121350	0.16%	0.90%	-8.17%	SC	2.66%	-2.49%	SC	
EICHERMOT	4091.9	2851975	0.73	3877.05	3961650	0.35%	0.42%	0.80%	LB	-5.25%	38.91%	SB	
ESCORTS	2959.3	2997500	1.01	2804.85	3981450	0.34%	-1.88%	-3.25%	LU	-5.22%	32.83%	SB	
EXIDEIND	307.6	17064000	0.91	329.35	19126800	0.26%	1.43%	0.19%	LB	7.07%	12.09%	LB	
HEROMOTOCO	4173.25	3228600	0.24	3990.3	3680100	0.21%	1.10%	4.69%	LB	-4.38%	13.98%	SB	
M&M	1734.45	12872300	0.47	1642	14685300	0.53%	0.02%	1.40%	LB	-5.33%	14.08%	SB	
MARUTI	10271.6	2932350	0.93	10017	3383350	0.53%	0.02%	3.39%	LB	-2.48%	15.38%	SB	
MOTHERSON	97.65	88466000	1.08	104.05	111896000	0.48%	0.58%	-1.05%	sc	6.55%	26.48%	LB	
MRF	125861.4	32635	0.71	132701.25	40635	0.21%	0.91%	1.06%	LB	5.43%	24.51%	LB	
TATAMOTORS	753.9	57937650	0.91	790.95	66025950	0.40%	-0.60%	4.40%	SB	4.91%	13.96%	LB	
TVSMOTOR	2004.55	5528250	0.83	1979.3	5936000	0.51%	-0.17%	-0.25%	LU	-1.26%	7.38%	SB	
Banking 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	
AUBANK	788.65	13295000	0.24	801.05	15401000	-0.57%	0.46%	2.36%	LB	1.57%	15.84%	LB	
AXISBANK	1107.85	43225000	0.87	1136.95	42822500	0.30%	1.21%	-3.27%	SC	2.63%	-0.93%	SC	
BANDHANBNK	239.35	95330000	1.13	251.7	103127500	0.40%	-3.49%	0.31%	SB	5.16%	8.18%	LB	
BANKBARODA	232.95	108584775	0.97	234.65	110257875	0.34%	-1.30%	-2.05%	LU	0.73%	1.54%	LB	
CANBK	441.1	50422500	0.91	461.95	50230800	0.37%	-0.72%	-1.21%	LU	4.73%	-0.38%	SC	
CUB	148.9	31180000	0.94	153.15	32430000	0.52%	-0.45%	1.58%	SB	2.85%	4.01%	LB	
FEDERALBNK	155.5	88765000	1.00	154.6	88020000	0.32%	-0.16%	-0.83%	LU	-0.58%	-0.84%	LU	
HDFCBANK	1705.25	97435250	0.96	1682.2	95328200	0.54%	-0.51%	0.53%	SB	-1.35%	-2.16%	LU	
ICICIBANK	1005.9	82218500	0.88	993.7	97532400	0.51%	0.66%	1.84%	LB	-1.21%	18.63%	SB	
IDFCFIRSTB	88.7	244522500	1.02	86.7	258735000	0.40%	-0.40%	0.46%	SB	-2.25%	5.81%	SB	
INDUSINDBK	1610.55	16017500	0.76	1643.2	15495000	0.24%	-0.32%	-4.20%	LU	2.03%	-3.26%	SC	
KOTAKBANK	1921.35	21287200	0.56	1847.6	26634400	0.44%	-0.86%	10.55%	SB	-3.84%	25.12%	SB	
	95.5	220776000	0.84	97.25	238456000	0.46%	-0.15%	0.71%	SB	1.83%	8.01%	LB	
PNB													
RBLBANK	268.9	44070000	1.28	287.5	55975000	0.57%	0.45%	4.28%	LB	6.92%	27.01%	LB	



CapGood Stock	D	EC - Expiry Day			As on Today		As Comp	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
ABB	4642.95	996750	0.92	4832.35	1040625	0.34%	0.16%	3.78%	LB	4.08%	4.40%	LB
ASTRAL	1889.55	2911778	1.04	1841.15	3313276	0.57%	-0.66%	3.84%	SB	-2.56%	13.79%	SB
BEL	182.7	77862000	0.79	185.95	79606200	0.48%	-0.51%	-1.98%	LU	1.78%	2.24%	LB
BHEL	192.6	99592500	0.75	195.8	104144250	0.56%	0.38%	-2.19%	sc	1.66%	4.57%	LB
CROMPTON	297.5	16705800	1.01	316.45	20476800	0.33%	-0.36%	-2.74%	LU	6.37%	22.57%	LB
CUMMINSIND	1940.75	3575700	0.84	1998.4	3473700	0.41%	0.29%	-1.71%	sc	2.97%	-2.85%	SC
DIXON	6464.55	1103200	0.87	6378.4	1216700	0.53%	-0.28%	4.17%	SB	-1.33%	10.29%	SB
HAL	2805.8	6615300	0.80	2998.85	7543200	0.41%	3.26%	3.28%	LB	6.88%	14.03%	LB
HAVELLS	1366.55	5181500	0.86	1405.5	5849000	0.37%	0.40%	1.41%	LB	2.85%	12.88%	LB
LT	3518.05	10013100	0.97	3521.9	11004300	0.75%	1.83%	0.96%	LB	0.11%	9.90%	LB
POLYCAB	5458.95	1551200	0.82	5401.3	1595200	0.36%	0.12%	-0.26%	sc	-1.06%	2.84%	SB
SIEMENS	3959.85	1909200	0.85	4077.2	1674600	0.32%	-0.28%	-0.14%	LU	2.96%	-12.29%	sc
VOLTAS	971.55	9201600	0.84	1009.2	9403200	0.34%	-0.48%	-0.93%	LU	3.88%	2.19%	LB
Cement Stock	ent 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	2170.7	4231500	0.93	2377.45	3746100	0.30%	0.82%	0.77%	LB	9.52%	-11.47%	SC
AMBUJACEM	514.25	48799800	0.99	542.35	47971800	0.53%	-1.29%	0.90%	SB	5.46%	-1.70%	SC
DALBHARAT	2290.1	3288000	0.77	2390.7	3134500	0.50%	1.26%	-4.48%	sc	4.39%	-4.67%	SC
GRASIM	2139.95	8996025	0.70	2079.5	9420200	0.32%	0.45%	-2.10%	sc	-2.82%	4.72%	SB
INDIACEM	257.55	21758700	1.03	265.45	26053600	0.30%	-2.80%	-8.65%	LU	3.07%	19.74%	LB
JKCEMENT	3775.55	538500	0.86	3930.6	531750	0.25%	0.78%	0.05%	LB	4.11%	-1.25%	SC
RAMCOCEM	1015.9	2948650	0.87	1028.1	3425500	0.43%	1.50%	1.46%	LB	1.20%	16.17%	LB
SHREECEM	28601.5	155550	0.88	27023.3	182700	0.47%	-4.71%	19.47%	SB	-5.52%	17.45%	SB
ULTRACEMCO	10426.3	1986500	0.30	10016.05	2006400	0.51%	0.01%	0.38%	LB	-3.93%	1.00%	SB
Chemicals Stock	D	EC - Expiry Day			As on Today		As Comp	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
AARTIIND	639.65	12766000	0.95	629.3	13503000	0.58%	-2.34%	-0.38%	LU	-1.62%	5.77%	SB
ATUL	7069	208050	0.88	7028.75	225300	0.46%	-0.63%	0.64%	SB	-0.57%	8.29%	SB
CHAMBLFERT	381.45	14728800	1.18	372.8	16288700	0.13%	-3.58%	-11.01%	LU	-2.27%	10.59%	SB
COROMANDEL	1239.75	1108800	0.82	1246.4	931700	0.20%	-0.67%	-5.74%	LU	0.54%	-15.97%	SC
DEEPAKNTR	2432.95	2250600	0.88	2447.95	2356200	0.27%	-1.57%	-2.97%	LU	0.62%	4.69%	LB
GNFC	748.75	7612800	1.01	762.65	8470800	0.20%	-4.81%	-12.38%	LU	1.86%	11.27%	LB
NAVINFLUOR	3840.55	699750	0.78	3822.65	846600	0.00%	0.70%	0.46%	LB	-0.47%	20.99%	SB
PIIND	3484.8	2101250	1.05	3460.5	2283250	0.33%	0.65%	0.84%	LB	-0.70%	8.66%	SB
TATACHEM	1086.6	11647350	1.02	1104.7	11272250	0.38%	-2.37%	-2.25%	LU	1.67%	-3.22%	SC
UPL	589.45	32949800	0.88	581.25	38534600	0.27%	-1.09%	4.12%	SB	-1.39%	16.95%	SB



Finance Stock		EC - Expiry Day		, =,-	As on Today		As Comp	ared to Previ	ous Day	Compared With Expiry Day		
	Price	OI	Basis	Price	OI	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up
ABCAPITAL	161.65	73645200	0.96	175.1	73591200	0.60%	0.57%	-3.11%	SC	8.32%	-0.07%	SC
BAJAJFINSV	1681.2	8178000	0.85	1709.5	8856000	0.44%	0.44%	-1.24%	SC	1.68%	8.29%	LB
BAJFINANCE	7258.65	6203375	0.67	7711.15	5361625	0.28%	0.07%	-6.78%	SC	6.23%	-13.57%	SC
CANFINHOME	776.95	4831125	0.69	781.4	5627700	0.41%	-0.55%	-1.47%	LU	0.57%	16.49%	LB
CHOLAFIN	1235.7	9313750	0.54	1257.85	9318125	0.44%	-3.04%	-0.08%	LU	1.79%	0.05%	LB
HDFCAMC	3213.95	2791200	0.75	3303.6	2754600	0.56%	-0.68%	-0.16%	LU	2.79%	-1.31%	SC
HDFCLIFE	648.1	20972600	0.83	646.75	21039700	0.43%	-0.19%	-0.98%	LU	-0.21%	0.32%	SB
ICICIGI	1437	2861500	0.89	1395.6	3009500	0.26%	0.17%	0.20%	LB	-2.88%	5.17%	SB
ICICIPRULI	529.9	10429500	1.02	541	10285500	0.34%	0.21%	-0.16%	SC	2.09%	-1.38%	SC
IDFC	125	68365000	0.92	124.95	68655000	0.44%	-0.72%	-0.41%	LU	-0.04%	0.42%	SB
L&TFH	162.15	47689856	0.90	170.9	44753860	0.20%	-0.41%	-0.83%	LU	5.40%	-6.16%	SC
LICHSGFIN	527.2	17614000	1.05	574.8	17302000	0.29%	0.49%	-3.18%	SC	9.03%	-1.77%	SC
M&MFIN	273.25	27252000	-0.13	277.05	31640000	0.32%	-0.34%	0.74%	SB	1.39%	16.10%	LB
MANAPPURAM	172.5	60576000	1.01	175.75	58614000	0.40%	-0.31%	-0.21%	LU	1.88%	-3.24%	SC
MFSL	951.2	5858400	0.82	948.15	6137600	0.45%	0.90%	-0.23%	sc	-0.32%	4.77%	SB
MUTHOOTFIN	1492	6079700	-1.51	1499.5	6701750	-0.21%	-1.21%	-0.49%	LU	0.50%	10.23%	LB
PEL	915.7	12463500	1.04	939.7	15134250	0.40%	-1.18%	4.89%	SB	2.62%	21.43%	LB
PFC	384.9	62325500	0.95	404	63515125	0.30%	-0.43%	1.86%	SB	4.96%	1.91%	LB
RECLTD	410.25	39320000	0.89	434.3	40712000	0.43%	-0.34%	-0.64%	LU	5.86%	3.54%	LB
SBICARD	760.25	14382400	0.81	771.6	16148800	0.54%	0.19%	0.59%	LB	1.49%	12.28%	LB
SBILIFE	1435.3	6475500	0.84	1454.15	6512250	0.36%	1.58%	0.99%	LB	1.31%	0.57%	LB
SHRIRAMFIN	2045.65	8534700	0.88	2172.4	8046000	0.24%	1.13%	-7.28%	SC	6.20%	-5.73%	SC
FMCG Stock		EC - Expiry Day	0.00	2.7.2	As on Today	0.2.70		pared to Previ			ared With Expi	
1 moo olook	Price	OI	Basis	Price	OI	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up
ASIANPAINT	3397.25	4710800	0.80	3355.55	4742600	0.51%	-0.72%	1.84%	SB	-1.23%	0.68%	SB
BALRAMCHIN	401.35	8238400	1.02	403.5	11572800	0.22%	-0.93%	-3.73%	LU	0.54%	40.47%	LB
BATAINDIA	1638.65	1314750	0.87	1621.2	1789125	0.49%	0.82%	-2.01%	SC	-1.06%	36.08%	SB
BERGEPAINT	596.1	7634880	0.89	596.35	8358240	0.17%	-0.35%	0.86%	SB	0.04%	9.47%	LB
BRITANNIA	5282	2351200	0.66	5272.35	2465800	0.51%	-1.66%	-2.93%	LU	-0.18%	4.87%	SB
COLPAL	2528.85	4299750	-0.46	2514.65	4015550	0.00%	0.49%	-0.58%	SC	-0.56%	-6.61%	LU
DABUR	543.1	23127500	0.85	569.05	21996250	0.36%	0.49%	-2.21%	SC	4.78%	-4.89%	SC
GODREJCP	1112.5	8959500	0.92	1219.85	7801000	0.22%	1.49%	-5.83%	sc	9.65%	-12.93%	SC
HINDUNILVR	2633.8	10329300	0.85	2620.05	10658100	0.35%	1.06%	1.51%	LB	-0.52%	3.18%	SB
INDIAMART	2793.65	962100	0.84	2743.15	1101000	0.50%	0.51%	-1.45%	SC	-1.81%	14.44%	SB
ITC	464.1	81340800	0.97	473.95	79134400	0.50%	-0.51%	-0.20%	LU	2.12%	-2.71%	SC
JUBLFOOD	570.15	19452500	-1.09	555.55	20527500	-0.98%	-1.00%	3.88%	SB	-2.56%	5.53%	SB
MARICO	546.05	11059200	0.88	546	11703600	0.53%	-1.40%	1.11%	SB	-0.01%	5.83%	SB
MCDOWELL-N	1093.8	8895600	0.86	1101.05	8930600	0.37%	-0.68%	-2.25%	LU	0.66%	0.39%	LB
NESTLEIND	26249.9	507520	0.84	2666.4	5859200	0.26%	-90.17%	877.77%	SB	-89.84% 0.53%	1054.48%	SB
PIDILITIND	2708.3	2345250	0.99	2722.6	3023750	0.57%	-1.68%	3.41%	SB	0.53%	28.93%	LB
TATACONSUM	1041	7729200	0.68	1122.95	10052100	0.17%	-0.23%	0.98%	SB	7.87%	30.05%	LB
TITAN	3715.1	4813025	0.84	3712.55	4651325	0.30%	-0.19%	1.82%	SB	-0.07%	-3.36%	LU
UBL	1751.25	2680800	0.92	1888.25	2732400	0.21%	-0.22%	-0.36%	LU	7.82%	1.92%	LB



INDEX	DE	C - Expiry Day			As on Today		As Compa	red to Pre	vious Day	Compar	ed With Exp	oiry Day
	Price	OI	Basis	Price	OI	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up
BANKNIFTY	48508.55	2256555	0.65	48159	2176155	0.48%	-0.08%	6.42%	LU	-0.72%	-3.56%	LU
NIFTY	21778.7	13830250	0.77	21710.8	13200750	0.38%	0.24%	2.24%	LB	-0.31%	-4.55%	LU
Infra Stock	DE	C - 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	2809.9	12868200	1.09	3006.6	13497600	0.60%	0.28%	1.35%	SC	7.00%	4.89%	LB
ADANIPORTS	1016.95	50192800	0.86	1154.25	44449600	0.27%	2.76%	5.02%	sc	13.50%	- 11.44%	SC
CONCOR	856.9	6700000	0.85	895.9	8387000	0.45%	-1.91%	- 2.27%	LU	4.55%	25.18%	LB
GMRINFRA	76.3	175477500	0.78	83.9	156251250	0.18%	-0.65%	- 6.85%	LU	9.96%	- 10.96%	SC
INDIGO	2927	4527600	0.84	2954.95	4666200	0.42%	-1.37%	2.42%	LU	0.95%	3.06%	LB
IRCTC	864.15	16070250	0.97	905.9	18275250	0.47%	0.48%	3.37%	LB	4.83%	13.72%	LB
Media Stock	DEC - Expiry Day				As on Today	•	As Compa	red to Pre	vious Day	Compar	ed With Exp	oiry Day
	Price	OI	Basis	Price	OI	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up
PVRINOX	1654.25	5136747	0.91	1649.3	5701663	0.23%	-0.95%	1.25%	SB	-0.30%	11.00%	SB
SUNTV	715.55	7657500	0.90	721.3	7393500	0.46%	-1.16%	- 2.47%	LU	0.80%	-3.45%	SC
ZEEL	271.3	98640000	0.90	283.05	107940000	0.48%	-2.60%	2.10%	LU	4.33%	9.43%	LB
Metals 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
COALINDIA	380.95	55219500	0.83	384.25	58839900	0.49%	-0.13%	2.16%	SB	0.87%	6.56%	LB
HINDALCO	614.3	36008000	1.00	587	37091600	0.51%	-0.59%	1.23%	SB	-4.44%	3.01%	SB
HINDCOPPER	270.25	42723300	0.83	283.3	32605600	0.69%	1.89%	4.26%	sc	4.83%	23.68%	SC
JINDALSTEL	736.35	24401250	0.90	735.75	24081250	0.51%	-1.23%	0.91%	SB	-0.08%	-1.31%	LU
JSWSTEEL	880.8	16210125	0.90	829.4	16997850	0.37%	-0.92%	2.53%	SB	-5.84%	4.86%	SB
NATIONALUM	128.6	46935000	1.29	128.1	84817500	0.98%	-1.84%	- 5.83%	LU	-0.39%	80.71%	SB
NMDC	207.15	81724500	0.90	222.7	84667500	0.58%	-0.38%	1.88%	SB	7.51%	3.60%	LB
SAIL	122.85	160056000	1.18	116.95	161272000	0.26%	-1.43%	3.49%	LU	-4.80%	0.76%	SB
TATASTEEL	138.15	208048500	0.98	133.65	241461000	0.49%	-0.45%	4.37%	SB	-3.26%	16.06%	SB
VEDL	257.55	73179100	0.91	265.85	91459500	0.58%	-0.11%	3.14%	SB	3.22%	24.98%	LB
OIL & GAS Stock	DE	C - Expiry Day			As on Today		As Compa	red to Pre	vious Day	Compar	ed With Exp	oiry Day
	Price	OI	Basis	Price	OI	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up
BPCL	465.8	38527200	1.01	453.1	38217600	0.51%	0.10%	1.33%	SC	-2.73%	-0.80%	LU
GAIL	157.1	149108400	0.89	163.65	161671350	0.55%	0.31%	4.19%	LB	4.17%	8.43%	LB
GUJGASLTD	452.15	6601250	0.99	506.75	7436250	0.24%	0.11%	- 8.80%	sc	12.08%	12.65%	LB
HINDPETRO	417.65	42695100	0.85	420	34222500	0.51%	1.11%	- 4.11%	sc	0.56%	- 19.84%	SC
IGL	413.85	14313750	0.83	430.85	14990250	0.45%	1.52%	0.80%	LB	4.11%	4.73%	LB
IOC	133.25	130474500	0.79	132.7	138937500	0.26%	1.14%	0.88%	SC	-0.41%	6.49%	SB
MGL	1197.9	2508800	0.94	1238.1	2680000	0.29%	0.80%	1.79%	sc	3.36%	6.82%	LB
ONGC	208.3	67686850	0.99	216.45	60491200	0.30%	0.84%	0.26%	LB	3.91%	10.63%	SC
PETRONET	222.4	33507000	0.83	228.65	31170000	0.46%	-1.47%	2.01%	LU	2.81%	-6.97%	SC
RELIANCE	2605.55	34110000	0.81	2607.7	33558500	0.47%	0.43%	0.28%	LB	0.08%	-1.62%	SC



Pharma Stock	DEC - Expiry Day			As on Today			As Compared to Previous Day					
	Price	OI	Basis	Price	OI	Basis	Diff Price	Diff OI	Build Up	Expiry Day  Diff Price	Diff OI	Build Up
ABBOTINDIA	22623.7	130280	0.98	23884.6	200680	0.60 %	1.34%	4.61 %	LB	5.57%	54.04%	LB
ALKEM	5126.35	442800	0.65	5238.6	949000	0.30 %	-0.59%	8.36 %	SB	2.19%	114.32 %	LB
APOLLOHOSP	5760.5	1917125	0.76	5754.25	2000625	0.46 %	-0.14%	1.23	SB	-0.11%	4.36%	SB
AUROPHARMA	1089.7	21321300	0.84	1123.95	21287200	0.28 %	0.49%	1.82 %	SC	3.14%	-0.16%	sc
BIOCON	247.35	38937500	0.83	291.3	40210000	0.48 %	2.72%	4.69 %	LB	17.77%	3.27%	LB
CIPLA	1260.8	9718150	0.88	1286.9	9672650	0.24 %	-0.75%	0.40 %	LU	2.07%	-0.47%	sc
DIVISLAB	3939.95	3094400	0.89	4014.75	3588000	0.17 %	-0.68%	0.96	SB	1.90%	15.95%	LB
DRREDDY	5858.55	1760125	0.55	5835.65	2092625	0.53 %	-0.11%	1.69 %	SB	-0.39%	18.89%	SB
GLENMARK	855.4	11209950	0.85	892.7	11064950	0.29 %	-0.63%	- 1.68 %	LU	4.36%	-1.29%	SC
GRANULES	395	10238000	0.90	413.65	11472000	0.44 %	-0.91%	2.89 %	LU	4.72%	12.05%	LB
IPCALAB	1099.75	1925950	0.63	1113.4	1907100	0.46 %	0.32%	- 5.63 %	SC	1.24%	-0.98%	SC
LALPATHLAB	2563.9	1209600	0.94	2597.6	1242300	0.40 %	-1.56%	- 0.65 %	LU	1.31%	2.70%	LB
LAURUSLABS	426.75	12202600	0.94	427.3	14371800	0.37 %	-0.75%	- 0.48 %	LU	0.13%	17.78%	LB
LUPIN	1339.95	8551850	0.68	1389.45	8914800	0.53 %	-0.68%	0.56 %	SB	3.69%	4.24%	LB
METROPOLIS	1668.25	1363200	1.05	1674.45	1520400	0.49 %	-1.27%	- 1.14 %	LU	0.37%	11.53%	LB
SUNPHARMA	1262.15	12673500	0.71	1300.2	12958400	0.28 %	-0.97%	- 1.08 %	LU	3.01%	2.25%	LB
SYNGENE	699.6	6744000	0.94	723.6	6654000	0.25 %	-0.73%	2.27	SB	3.43%	-1.33%	SC
TORNTPHARM	2255.6	1574500	0.98	2350.1	1521000	0.22 %	-0.91%	1.30 %	SB	4.19%	-3.40%	SC
ZYDUSLIFE	686.4	7194600	0.89	714.25	7807500	0.26 %	0.72%	1.39 %	SC	4.06%	8.52%	LB
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	1.12	164.2	82387500	0.37 %	-1.05%	3.37 %	LU	1.67%	9.33%	LB
NTPC	313.9	10659600 0	0.89	314.95	10517400 0	0.56 %	-0.68%	1.05	SB	0.33%	-1.33%	SC
POWERGRID	239.1	74955600	0.84	241.25	79660800	0.44 %	-0.08%	1.57 %	SB	0.90%	6.28%	LB
TATAPOWER	329.8	97351875	0.87	340.75	10059525 0	0.31 %	0.86%	0.47 %	SC	3.32%	3.33%	LB
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	1.22	152.3	21381000	0.26 %	-2.37%	- 8.22 %	LU	5.98%	35.34%	LB
DLF	728.65	32204700	0.56	752.95	33752400	0.56 %	-1.11%	0.67	LU	3.33%	4.81%	LB
GODREJPROP	1996.75	3334025	1.00	2244.3	3450875	0.25 %	1.27%	7.38 %	SC	12.40%	3.50%	LB
INDHOTEL	433.45	19352000	0.74	456.05	20352000	0.37 %	-1.46%	0.93 %	LU	5.21%	5.17%	LB
OBEROIRLTY	1442.4	7483700	0.95	1518.65	6567400	0.16 %	-0.96%	9.93 %	LU	5.29%	-12.24%	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	721.25	5560000	0.89	714.35	6640000	0.51%	3.91%	-2.60%	SC	-0.96%	19.42%	SB	
COFORGE	6272.35	970650	0.86	6076.35	1174650	0.43%	2.05%	4.29%	LB	-3.12%	21.02%	SB	
HCLTECH	1472.45	12600700	0.10	1432.8	13410600	- 0.28%	0.90%	2.53%	LB	-2.69%	6.43%	SB	
INFY	1562.65	27064800	1.02	1532.55	29804400	0.54%	1.31%	-0.86%	sc	-1.93%	10.12%	SB	
LTIM	6253.15	1175550	0.94	5947.65	1563450	0.48%	1.39%	4.26%	LB	-4.89%	33.00%	SB	
LTTS	5175.55	530000	0.99	5217.7	674000	0.53%	-0.23%	-1.23%	LU	0.81%	27.17%	LB	
MCX	3183.8	2080800	0.98	3144.45	2302800	0.56%	-1.17%	2.20%	SB	-1.24%	10.67%	SB	
MPHASIS	2728.55	1875225	0.83	2637.55	2163975	0.40%	1.50%	-1.47%	sc	-3.34%	15.40%	SB	
NAUKRI	5149.1	1356600	0.88	5246.15	1393650	0.24%	3.16%	2.56%	LB	1.88%	2.73%	LB	
OFSS	4197.55	648000	0.83	4457.65	844200	0.52%	2.77%	30.88%	LB	6.20%	30.28%	LB	
PERSISTENT	7519.05	1756700	-1.97	7350.75	1763200	- 0.59%	1.18%	2.48%	LB	-2.24%	0.37%	SB	
TCS	3799.9	11546150	0.70	3737.9	12742275	0.19%	1.94%	-2.84%	sc	-1.63%	10.36%	SB	
TECHM	1285.95	14017200	0.85	1248.3	13767600	0.50%	0.06%	-1.09%	sc	-2.93%	-1.78%	LU	
WIPRO	469.45	49966500	0.81	456.6	55443000	0.12%	0.93%	1.56%	LB	-2.74%	10.96%	SB	
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	1036.7	32090050	0.77	1046.6	31736650	0.46%	-0.12%	-1.27%	LU	0.95%	-1.10%	SC	
IDEA	13.25	1948640000	1.12	17.1	1982800000	0.88%	1.79%	-0.72%	sc	29.06%	1.75%	LB	
INDUSTOWER	186.1	81219200	0.89	222.15	97104000	0.56%	2.63%	4.58%	LB	19.37%	19.56%	LB	
TATACOMM	1807.45	6555000	-3.56	1758.45	6686500	0.45%	-0.45%	-0.55%	LU	-2.71%	2.01%	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	219.95	30849000	0.98	238.1	32260800	0.31%	-3.51%	-0.18%	LU	8.25%	4.58%	LB	
PAGEIND	38564.9	146640	0.87	38908.35	152880	0.46%	-0.43%	3.96%	SB	0.89%	4.26%	LB	
SRF	2466.8	3803625	0.91	2480.6	3904125	0.21%	-1.02%	-0.82%	LU	0.56%	2.64%	LB	
TRENT	3026	2660400	0.80	3065.55	2876400	0.46%	-0.07%	-0.57%	LU	1.31%	8.12%	LB	



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