

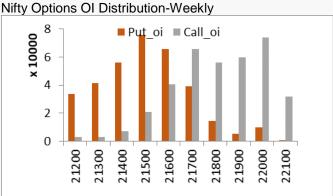
## **Daily Derivative Report**

05<sup>™</sup> Jan 2024

Nifty Futures View									
Nifty Active Futures	21785.95								
Nifty Active Futures OI	1,29,12,100								
Change in OI	-168550								
Premium / Discount	127.35								
Inference	SHORT COVERING								

Volatility											
India VIX Index	13.33										
Nifty ATM Call IV	12										
Nifty ATM Put IV	13										
PCR Index NIFTY	1.22										
PCR Index BANKNIFTY	1.17										

BankNifty Futures View									
BankNifty Active Futures	48501.75								
BankNifty Active Futures OI	23,25,495								
Change in OI	70980								
Premium / Discount	305.9								
Inference	LONG BUILDUP								



#### **HIGHLIGHTS:**

Nifty futures closed at 21786 yesterday on a positive note with 1.31% Decrease in the open interest indicating Short Covering.

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

Bank Nifty closed at 48501 yesterday on a positive note with a 3.05% increase in open interest indicating Long Build Up.

It closed at a premium of 306 points compared to its previous day's premium of 227 points.

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

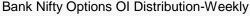
Bought Index Futures to the tune of 122 Cr, Sold Index Option worth 98291 Cr, Sold Stock Futures to the tune of 525 Cr,

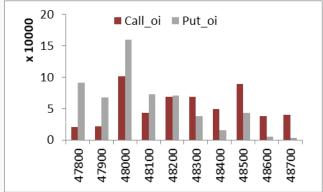
Net Sold in the derivative segment to the tune of 98484 Cr.

In Cash Segment

FII Bought 1513 Cr & DII Sold 1388 Cr.

The India VIX index is at 13.33 vs 14.10, ATM CE IV 12.00 & PE IV 13.00





Index options PCR is at 1.22 vs 0.77 to its previous day closing.

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

Nifty Call options OI shows that 22000 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 48000 followed by 48500 witnessed significant OI concentration and may act as resistance for the current expiry.

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

### Stock Futures - Long Build

Symbol	Fut Price	% Chg	Open Interest	% Chg
ALKEM	5,256.05	0.46%	8,75,800	39.86%
INDIACEM	274.75	4.09%	2,85,21,500	23.98%
LTTS	5,266.30	2.40%	6,82,400	11.39%
ABBOTINDIA	23,754.10	0.11%	1,91,840	10.25%

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

Symbol	Fut Price	% Chg	Open Interest	% Chg
ESCORTS	2,878.60	-0.19%	41,15,100	17.30%
LTIM	5,907.55	-1.49%	14,99,550	17.25%
NAVINFLUOR	3,807.45	-1.94%	8,42,700	16.22%
PVRINOX	1,672.15	-2.79%	56,31,252	9.32%



## Nifty 50 Open Interest (OI) Dashboard

HIGHES	HIGHEST OPEN INTEREST IN NIFTY 50 - STOCKS CE & PE											
NIFTY 50	CE STRIKE	CE OI	СМР	PE Strike	PE OI							
ADANIENT	3000	1685700	3015.1	3000	922200							
ADANIPORTS	1200	3871200	1127.4	1060	1680000							
APOLLOHOSP	6000	173375	5798.85	5000	69625							
ASIANPAINT	3400	335000	3402.65	3100	332400							
AXISBANK	1150	2215000	1129.35	1100	1348125							
BAJAJ-AUTO	7000	327375	6910.75	6000	160625							
BAJAJFINSV	1700	999000	1713.2	1700	342500							
BAJFINANCE	8000	619375	7755.7	7500	304875							
BHARTIARTL	1100	2073850	1056	1000	1362300							
BPCL	500	2966400	454.85	430	1116000							
BRITANNIA	5400	140200	5367.1	5000	77200							
CIPLA	1300	731250	1304.45	1200	217750							
COALINDIA	400	6791400	387.25	340	2175600							
DIVISLAB	4000	321600	4058.3	3900	149000							
DRREDDY	6000	294375	5882.1	5600	94375							
EICHERMOT	4100	424375	3876.2	3600	155050							
GRASIM	2200	407075	2083	2000	142025							
HCLTECH	1500	1150100	1418.45	1400	565600							
HDFCBANK	1700	4580400	1698.8	1650	3309900							
HDFCLIFE	700	1351900	652	600	1281500							
HEROMOTOCO	4200	630600	3970.75	4000	211800							
HINDALCO	640	2213400	594.4	550	1138200							
HINDUNILVR	2700	926700	2610	2600	454500							
ICICIBANK	1000	6629700	994.35	1000	3107300							
INDUSINDBK	1700	804000	1655.2	1560	1053500							

HIGHE	ST OPEN INTE	REST IN NIF	TY 50 - STC	CKS CE & P	<u>E</u>
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
INFY	1600	3786000	1521.3	1500	1585600
ITC	480	8918400	478.6	470	3012800
JSWSTEEL	900	1967625	840.55	800	682425
KOTAKBANK	2000	2811200	1876.2	1800	827200
LT	3600	786300	3481.7	3300	365100
LTIM	6300	95700	5907.55	5500	95850
M&M	1700	1138550	1652.65	1600	416150
MARUTI	11000	525250	10079.1	10000	165850
NESTLEIND	28000	71080	27293.75	27500	105360
NTPC	320	13149000	319.2	300	2508000
ONGC	215	19273100	215.45	210	2675750
POWERGRID	250	9147600	243.2	220	2948400
RELIANCE	2700	3662750	2613	2500	1446500
SBILIFE	1500	303750	1440.8	1400	213750
SBIN	650	13747500	647.35	600	6088500
SUNPHARMA	1300	1025500	1318	1300	366800
TATACONSUM	1100	680400	1125.75	1000	1795500
TATAMOTORS	800	10379700	800.35	700	2964000
TATASTEEL	140	47239500	135.05	140	12039500
TCS	4000	1240225	3684.4	3500	628425
TECHM	1300	1429800	1252.65	1200	809400
TITAN	4000	476350	3737.6	3600	191100
ULTRACEMCO	10500	174900	10078.25	10000	84400
UPL	600	5201300	589.95	600	1166100
WIPRO	500	6207000	454.45	400	2422500

## 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	1469	-8867	72067	70598	INDEX FUT	-539	-6400	-19505	-18966
INDEX CALL	-20407	-172373	265530	285937	INDEX CALL	0	0	0	0
INDEX PUT	-124680	-234421	178758	303438	INDEX PUT	2368	1459	65962	63594
STK FUT	-8896	-39235	283589	292485	STK FUT	-21182	-21182 -8451		-1992982
CLIENTS	TODAY	PREV DAY	NET	Net 1 Day Ago	PRO	TODAY	PREV DAY	NET	Net 1 Day Ago
CLIENTS INDEX FUT	TODAY -823	<b>PREV DAY</b> 11179	<b>NET</b> -32278	Net 1 Day Ago -31455	PRO INDEX FUT	<b>TODAY</b> -107	PREV DAY 4088	<b>NET</b> -20284	Net 1 Day Ago -20177
	_				_	_			
INDEX FUT	-823	11179	-32278	-31455	INDEX FUT	-107	4088	-20284	-20177

Bought 1,469 Lots of Index Future,
Sold 20,407 Lots of Index Calls,
Sold 1,24,680 Lots of Index Puts,
Sold 8,896 Lots of Stock Future,



APOLLOTYRE		C - Expiry Day			As on Today		As Comp	pared to Previo	ous Day	Compa	Expiry Day		
APOLLOTYPE	Price	OI	Basis	Price	OI	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up	
AFULLUTTRE	438.9	15815100	0.93	448.9	15184400	0.58%	-1.93%	-2.45%	LU	2.28%	-3.99%	SC	
ASHOKLEY	175.3	77255000	0.91	179.9	95835000	0.67%	0.11%	0.68%	LB	2.62%	24.05%	LB	
BAJAJ-AUTO	6703.3	1879250	0.34	6922.15	2145875	-0.16%	-0.92%	-0.91%	LU	3.26%	14.19%	LB	
BALKRISIND	2522.45	1536000	0.83	2500.1	1683000	0.50%	-0.23%	1.78%	SB	-0.89%	9.57%	SB	
BHARATFORG	1245.65	5509000	0.76	1260.8	5507500	0.42%	2.01%	-0.13%	sc	1.22%	-0.03%	SC	
BOSCHLTD	22102.7	124450	0.77	22488.8	132150	0.45%	0.90%	-0.34%	sc	1.75%	6.19%	LB	
EICHERMOT	4091.9	2851975	0.73	3861	3930150	0.39%	-0.68%	4.10%	SB	-5.64%	37.80%	SB	
ESCORTS	2959.3	2997500	1.01	2858.45	4115100	0.70%	-0.40%	17.30%	SB	-3.41%	37.28%	SB	
EXIDEIND	307.6	17064000	0.91	324.7	19090800	0.69%	-0.40%	3.07%	SB	5.56%	11.88%	LB	
HEROMOTOCO	4173.25	3228600	0.24	3946.95	3515400	0.60%	-1.08%	3.10%	SB	-5.42%	8.88%	SB	
M&M	1734.45	12872300	0.47	1641.7	14481950	0.67%	-0.82%	1.81%	SB	-5.35%	12.50%	SB	
MARUTI	10271.6	2932350	0.93	10015.3	3272400	0.64%	-0.62%	5.04%	SB	-2.50%	11.60%	SB	
MOTHERSON	97.65	88466000	1.08	103.45	113081700	0.68%	1.52%	1.79%	LB	5.94%	27.83%	LB	
MRF	125861.4	32635	0.71	131509.75	40210	0.18%	0.70%	6.05%	LB	4.49%	23.21%	LB	
TATAMOTORS	753.9	57937650	0.91	795.75	63245775	0.58%	1.83%	0.69%	LB	5.55%	9.16%	LB	
TVSMOTOR	2004.55	5528250	0.83	1982.6	5951050	0.65%	-0.77%	0.53%	SB	-1.10%	7.65%	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	797.35	15046000	0.39%	3.50%	-1.43%	sc	1.10%	13.17%	LB	
AXISBANK	1107.85	43225000	0.87	1123.4	44270625	0.53%	2.26%	-0.89%	SC	1.40%	2.42%	LB	
BANDHANBNK	239.35	95330000	1.13	260.8	102812500	0.54%	2.72%	-1.38%	sc	8.96%	7.85%	LB	
BANKBARODA	232.95	108584775	0.97	237.75	112565700	0.55%	2.10%	3.84%	LB	2.06%	3.67%	LB	
CANBK	441.1	50422500	0.91	465.3	50846400	0.48%	1.54%	-1.04%	sc	5.49%	0.84%	LB	
CUB	148.9	31180000	0.94	153.85	31925000	0.68%	0.59%	-0.78%	sc	3.32%	2.39%	LB	
FEDERALBNK	155.5	88765000	1.00	154.85	88760000	0.42%	2.04%	-5.47%	sc	-0.42%	-0.01%	LU	
HDFCBANK	1705.25	97435250	0.96	1690.85	94823850	0.47%	1.07%	-0.59%	sc	-0.84%	-2.68%	LU	
ICICIBANK	1005.9	82218500	0.88	987.15	95770500	0.73%	0.32%	8.27%	LB	-1.86%	16.48%	SB	
IDFCFIRSTB	88.7	244522500	1.02	87.05	257550000	0.63%	1.10%	0.15%	LB	-1.86%	5.33%	SB	
	1610.55	16017500	0.76	1648.55	16175000	0.40%	2.96%	3.60%	LB	2.36%	0.98%	LB	
INDUSINDBK		04007000	0.56	1863.6	24092400	0.68%	-0.12%	4.00%	SB	-3.01%	13.18%	SB	
	1921.35	21287200	0.50										
INDUSINDBK	1921.35 95.5	21287200	0.84	97.4	236768000	0.51%	0.98%	0.18%	LB	1.99%	7.24%	LB	
INDUSINDBK KOTAKBANK					236768000 53680000	0.51% 0.72%	0.98% 0.46%	0.18% 1.35%	LB LB	1.99% <b>6.43%</b>	7.24% 21.81%	LB LB	



CapGood Stock	DE	EC - Expiry Day			As on Today		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	
ABB	4642.95	996750	0.92	4824.75	1002750	0.52%	1.03%	-2.17%	SC	3.92%	0.60%	LB	
ASTRAL	1889.55	2911778	1.04	1853.3	3190698	0.76%	-0.42%	5.15%	SB	-1.92%	9.58%	SB	
BEL	182.7	77862000	0.79	186.9	81213600	0.59%	2.50%	0.06%	LB	2.30%	4.30%	LB	
BHEL	192.6	99592500	0.75	195.05	106480500	0.69%	0.33%	-0.70%	SC	1.27%	6.92%	LB	
CROMPTON	297.5	16705800	1.01	317.6	21052800	0.54%	-0.36%	2.54%	SB	6.76%	26.02%	LB	
CUMMINSIND	1940.75	3575700	0.84	1992.7	3534300	0.40%	1.05%	-0.08%	SC	2.68%	-1.16%	SC	
DIXON	6464.55	1103200	0.87	6396.55	1168000	0.68%	0.72%	0.46%	LB	-1.05%	5.87%	SB	
HAL	2805.8	6615300	0.80	2904.25	7303500	0.76%	1.19%	2.35%	LB	3.51%	10.40%	LB	
HAVELLS	1366.55	5181500	0.86	1399.95	5767500	0.64%	0.16%	3.02%	LB	2.44%	11.31%	LB	
LT	3518.05	10013100	0.97	3458.7	10899600	0.66%	0.53%	1.13%	LB	-1.69%	8.85%	SB	
POLYCAB	5458.95	1551200	0.82	5394.6	1599400	0.56%	-0.18%	-0.58%	LU	-1.18%	3.11%	SB	
SIEMENS	3959.85	1909200	0.85	4088.65	1677000	0.39%	0.09%	-2.88%	SC	3.25%	- 12.16%	SC	
VOLTAS	971.55	9201600	0.84	1014.1	9491400	0.58%	2.76%	3.65%	LB	4.38%	3.15%	LB	
Cement Stock D		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	2358.2	3717300	0.34%	3.42%	-4.15%	SC	8.64%	- 12.15%	SC	
AMBUJACEM	514.25	48799800	0.99	549.45	47545200	0.57%	2.49%	-3.80%	sc	6.84%	-2.57%	SC	
DALBHARAT	2290.1	3288000	0.77	2361	3281500	0.41%	2.31%	-0.16%	SC	3.10%	-0.20%	SC	
GRASIM	2139.95	8996025	0.70	2070.2	9622075	0.62%	-0.10%	1.16%	SB	-3.26%	6.96%	SB	
INDIACEM	257.55	21758700	1.03	273.1	28521500	0.60%	3.86%	23.98%	LB	6.04%	31.08%	LB	
JKCEMENT	3775.55	538500	0.86	3900	531500	0.56%	1.37%	-1.53%	SC	3.30%	-1.30%	SC	
RAMCOCEM	1015.9	2948650	0.87	1012.9	3376200	0.73%	0.72%	7.21%	LB	-0.30%	14.50%	SB	
SHREECEM	28601.5	155550	0.88	28357.9	152925	0.70%	0.48%	-0.29%	SC	-0.85%	-1.69%	LU	
ULTRACEMCO	10426.3	1986500	0.30	10014.8	1998900	0.63%	-0.96%	-3.85%	LU	-3.95%	0.62%	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	639.65	12766000	0.95	644.4	13554000	0.42%	-1.23%	3.89%	SB	0.74%	6.17%	LB	
ATUL	7069	208050	0.88	7073.6	223875	0.40%	-1.23%	2.54%	SB	0.07%	7.61%	LB	
CHAMBLFERT	381.45	14728800	1.18	386.65	18304600	0.53%	-0.01%	7.45%	SB	1.36%	24.28%	LB	
COROMANDEL	1239.75	1108800	0.82	1254.85	988400	0.73%	0.49%	-3.42%	sc	1.22%	- 10.86%	SC	
DEEPAKNTR	2432.95	2250600	0.88	2487	2428200	0.54%	0.28%	1.77%	LB	2.22%	7.89%	LB	
GNFC	748.75	7612800	1.01	801.2	9668100	0.72%	0.70%	9.53%	LB	7.01%	27.00%	LB	
NAVINFLUOR	3840.55	699750	0.78	3796.2	842700	0.30%	-1.85%	16.22%	SB	-1.15%	20.43%	SB	
PIIND	3484.8	2101250	1.05	3438.05	2264250	0.63%	-0.74%	1.30%	SB	-1.34%	7.76%	SB	
TATACHEM	1086.6	11647350	1.02	1131.55	11531850	0.72%	1.70%	1.47%	LB	4.14%	-0.99%	SC	
UPL	589.45	32949800	0.88	587.65	37011000	0.39%	0.14%	3.92%	LB	-0.31%	12.33%	SB	



Finance Stock	DI	EC - Expiry Day			As on Today		As Compa	red 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
ABCAPITAL	161.65	73645200	0.96	174.1	75951000	0.75%	2.17%	1.07%	LB	7.70%	3.13%	LB
BAJAJFINSV	1681.2	8178000	0.85	1701.95	8967000	0.66%	1.45%	4.69%	LB	1.23%	9.65%	LB
BAJFINANCE	7258.65	6203375	0.67	7705.55	5751375	0.65%	4.34%	2.59%	SC	6.16%	-7.29%	SC
CANFINHOME	776.95	4831125	0.69	785.75	5711550	0.74%	2.59%	4.53%	LB	1.13%	18.22%	LB
CHOLAFIN	1235.7	9313750	0.54	1297.25	9325625	0.70%	4.57%	- 3.51%	SC	4.98%	0.13%	LB
HDFCAMC	3213.95	2791200	0.75	3326.35	2759100	0.60%	2.75%	1.45%	SC	3.50%	-1.15%	SC
HDFCLIFE	648.1	20972600	0.83	647.95	21247600	0.63%	1.69%	0.21%	SC	-0.02%	1.31%	SB
ICICIGI	1437	2861500	0.89	1393.2	3003500	0.50%	1.10%	0.05%	sc	-3.05%	4.96%	SB
ICICIPRULI	529.9	10429500	1.02	539.85	10302000	0.58%	0.93%	2.12%	SC	1.88%	-1.22%	SC
IDFC	125	68365000	0.92	125.85	68935000	0.72%	1.57%	0.12%	SC	0.68%	0.83%	LB
L&TFH	162.15	47689856	0.90	171.6	45128668	0.47%	3.28%	3.41%	SC	5.83%	-5.37%	SC
LICHSGFIN	527.2	17614000	1.05	572	17870000	0.60%	2.58%	7.12%	LB	8.50%	1.45%	LB
M&MFIN	273.25	27252000	-0.13	278	31408000	0.40%	0.85%	- 0.73%	SC	1.74%	15.25%	LB
MANAPPURAM	172.5	60576000	1.01	176.3	58740000	0.62%	1.38%	3.38%	SC	2.20%	-3.03%	SC
MFSL	951.2	5858400	0.82	939.7	6152000	0.65%	0.71%	2.22%	LB	-1.21%	5.01%	SB
MUTHOOTFIN	1492	6079700	-1.51	1517.8	6734750	0.15%	2.84%	4.46%	LB	1.73%	10.77%	LB
PEL	915.7	12463500	1.04	950.9	14428500	0.75%	1.66%	5.46%	LB	3.84%	15.77%	LB
PFC	384.9	62325500	0.95	405.75	62356500	0.67%	3.22%	1.93%	LB	5.42%	0.05%	LB
RECLTD	410.25	39320000	0.89	435.8	40974000	0.69%	2.89%	1.73%	SC	6.23%	4.21%	LB
SBICARD	760.25	14382400	0.81	770.1	16054400	0.12%	0.03%	3.02%	LB	1.30%	11.63%	LB
SBILIFE	1435.3	6475500	0.84	1431.6	6448500	0.64%	0.63%	0.14%	SC	-0.26%	-0.42%	LU
SHRIRAMFIN	2045.65	8534700	0.88	2148.15	8677800	0.44%	2.78%	2.36%	SC	5.01%	1.68%	LB
FMCG Stock	DE	EC - Expiry Day			As on Today		As Compa	red to Pre	vious Day	Compar	ed With Ex	piry Day
	Price	OI	Basis	Price	OI	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up
ASIANPAINT	3397.25	4710800	0.80	3379.95	4656800	0.67%	0.19%	- 0.55%	SC	-0.51%	-1.15%	LU
BALRAMCHIN	401.35	8238400	1.02	407.3	12020800	0.36%	0.22%	1.14%	SC	1.48%	45.91%	LB
BATAINDIA	1638.65	1314750	0.87	1608	1825875	0.72%	0.80%	6.19%	LB	-1.87%	38.88%	SB
BERGEPAINT	596.1	7634880	0.89	598.45	8286960	0.47%	0.05%	4.22%	LB	0.39%	8.54%	LB
BRITANNIA	5282	2351200	0.66	5361.3	2540200	0.11%	2.05%	1.57%	LB	1.50%	8.04%	LB
COLPAL	2528.85	4299750	-0.46	2502.45	4039000	0.54%	0.36%	2.95%	SC	-1.04%	-6.06%	LU
DABUR	543.1	23127500	0.85	566.25	22493750	0.40%	2.75%	2.09%	SC	4.26%	-2.74%	SC
GODREJCP	1112.5	8959500	0.92	1202	8284000	0.42%	2.90%	4.68%	SC	8.04%	-7.54%	SC
HINDUNILVR	2633.8	10329300	0.85	2592.55	10500000	0.67%	-0.54%	3.39%	SB	-1.57%	1.65%	SB
INDIAMART	2793.65	962100	0.84	2729.25	1117200	0.74%	0.88%	0.13%	LB	-2.31%	16.12%	SB
ITC	464.1	81340800	0.97	476.4	79294400	0.46%	-0.18%	2.49%	LU	2.65%	-2.52%	SC
JUBLFOOD	570.15	19452500	-1.09	561.15	19761250	-0.52%	1.29%	1.30%	LB	-1.58%	1.59%	SB
MARICO	546.05	11059200	0.88	553.75	11575200	0.65%	1.88%	1.85%	LB	1.41%	4.67%	LB
MCDOWELL-N	1093.8	8895600	0.96	1108.6	9135700	0.41%	0.95%	-	SC	1.35%	2.70%	LB
NESTLEIND	26249.9	507520	0.84	27116.4	599240	0.65%	1.81%	1.68% 5.54%	LB	3.30%	18.07%	LB
PIDILITIND	2708.3	2345250	0.99	2769.05	2924000	0.52%	-0.12%	0.03%	SB	2.24%	24.68%	LB
TATACONSUM	1041	7729200	0.68	1125.55	9954900	0.02%	3.74%	1.91%	LB	8.12%	28.80%	LB
TITAN	3715.1	4813025	0.84	3719.7	4568375	0.48%	0.72%	-	sc	0.12%	-5.08%	SC
UBL	1751.25	2680800	0.92	1892.4	2742400	0.37%	3.70%	1.86%	SC	8.06%	2.30%	LB
- JL	1 1751.25	200000	3.32	1002.4	2,72700	0.07 /0	3.7076	0.23%	- 00	3.0078	2.50 /6	



INDEX	DE	C - Expiry Day			As on Today		As Comp	ared to Prev	ious Day	Compar	ed With Exp	oiry Day	
	Price	OI	Basis	Price	OI	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up	
BANKNIFTY	48508.55	2256555	0.65	48195.85	2325495	0.63%	1.03%	3.15%	LB	-0.64%	3.06%	SB	
NIFTY	21778.7	13830250	0.77	21658.6	12912100	0.59%	0.66%	-1.29%	SC	-0.55%	-6.64%	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	2998.3	13682700	0.56%	-0.16%	-1.58%	LU	6.70%	6.33%	LB	
ADANIPORTS	1016.95	50192800	0.86	1123.2	46798400	0.37%	2.65%	-4.61%	SC	10.45%	-6.76%	SC	
CONCOR	856.9	6700000	0.85	913.3	8582000	0.74%	3.53%	5.55%	LB	6.58%	28.09%	LB	
GMRINFRA	76.3	175477500	0.78	84.45	167748750	0.77%	3.24%	-5.35%	sc	10.68%	-4.40%	SC	
INDIGO	2927	4527600	0.84	2995.85	4781700	0.42%	0.18%	1.60%	LB	2.35%	5.61%	LB	
IRCTC	864.15	16070250	0.97	901.55	17679375	0.69%	0.26%	2.73%	LB	4.33%	10.01%	LB	
Media Stock	DE	C - Expiry Day			As on Today	•	As Comp	ared to Prev	ious Day	Compar	ed With Exp	oiry Day	
	Price	OI	Basis	Price	OI	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up	
PVRINOX	1654.25	5136747	0.91	1665.05	5631252	0.43%	-2.84%	9.32%	SB	0.65%	9.63%	LB	
SUNTV	715.55	7657500	0.90	729.75	7581000	0.49%	1.51%	4.31%	LB	1.98%	-1.00%	SC	
ZEEL	271.3	98640000	0.90	290.6	110256000	0.46%	1.73%	-2.43%	SC	7.11%	11.78%	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	380.95	55219500	0.83	384.75	57594600	0.65%	0.05%	2.16%	LB	1.00%	4.30%	LB	
HINDALCO	614.3	36008000	1.00	590.5	36639400	0.66%	-0.43%	4.52%	SB	-3.87%	1.75%	SB	
HINDCOPPER	270.25	42723300	0.83	278.05	34057800	1.17%	4.71%	-2.74%	sc	2.89%	20.28%	SC	
JINDALSTEL	736.35	24401250	0.90	744.95	23865000	0.68%	1.77%	-1.00%	sc	1.17%	-2.20%	SC	
JSWSTEEL	880.8	16210125	0.90	837.1	16578000	0.41%	-0.07%	0.16%	SB	-4.96%	2.27%	SB	
NATIONALUM	128.6	46935000	1.29	130.5	90067500	0.65%	0.50%	-6.38%	sc	1.48%	91.90%	LB	
NMDC	207.15	81724500	0.90	223.55	83106000	0.49%	2.83%	0.01%	LB	7.92%	1.69%	LB	
SAIL	122.85	160056000	1.18	118.65	167096000	0.38%	-0.38%	-2.07%	LU	-3.42%	4.40%	SB	
TATASTEEL	138.15	208048500	0.98	134.25	231341000	0.60%	-0.81%	5.41%	SB	-2.82%	11.20%	SB	
VEDL	257.55	73179100	0.91	266.15	88676500	0.66%	0.89%	1.94%	LB	3.34%	21.18%	LB	
OIL & GAS Stock	DE	C - Expiry Day			As on Today		As Comp	ared to Prev	ious 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	465.8	38527200	1.01	452.65	38734200	0.49%	-1.82%	-0.24%	LU	-2.82%	0.54%	SB	
GAIL	157.1	149108400	0.89	163.15	155165700	0.64%	0.62%	0.20%	LB	3.85%	4.06%	LB	
GUJGASLTD	452.15	6601250	0.99	506.2	8153750	0.44%	1.49%	-2.76%	SC	11.95%	23.52%	LB	
HINDPETRO	417.65	42695100	0.85	415.4	35688600	0.43%	-1.52%	-3.01%	LU	-0.54%	- 16.41%	LU	
IGL	413.85	14313750	0.83	424.4	14870625	0.66%	0.52%	1.51%	LB	2.55%	3.89%	LB	
IOC	133.25	130474500	0.79	131.2	140175750	0.57%	-1.13%	2.03%	SB	-1.54%	7.44%	SB	
MGL	1197.9	2508800	0.94	1228.3	2728800	0.64%	0.52%	1.13%	LB	2.54%	8.77%	LB	
ONGC	208.3	67686850	0.99	214.65	60333350	0.37%	3.07%	- 10.57%	SC	3.05%	- 10.86%	SC	
PETRONET	222.4	33507000	0.83	232.05	31809000	0.60%	1.64%	-4.28%	sc	4.34%	-5.07%	SC	
RELIANCE	2605.55	34110000	0.81	2596.65	33465500	0.63%	0.52%	-1.84%	SC	-0.34%	-1.89%	LU	



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	0.98	23569.8	191840	0.78%	-0.16%	10.25%	SB	4.18%	47.25%	LB
ALKEM	5126.35	442800	0.65	5269.45	875800	- 0.25%	0.55%	39.86%	LB	2.79%	97.79%	LB
APOLLOHOSP	5760.5	1917125	0.76	5762.2	1976375	0.64%	-0.11%	-0.77%	LU	0.03%	3.09%	LB
AUROPHARMA	1089.7	21321300	0.84	1118.45	21681000	0.64%	2.49%	-0.62%	sc	2.64%	1.69%	LB
BIOCON	247.35	38937500	0.83	283.6	38410000	0.41%	0.44%	-3.38%	sc	14.66%	-1.35%	SC
CIPLA	1260.8	9718150	0.88	1296.65	9711650	0.60%	-0.27%	-3.62%	LU	2.84%	-0.07%	SC
DIVISLAB	3939.95	3094400	0.89	4042.15	3553800	0.40%	0.29%	1.43%	LB	2.59%	14.85%	LB
DRREDDY	5858.55	1760125	0.55	5842.2	2057750	0.68%	-1.51%	3.99%	SB	-0.28%	16.91%	SB
GLENMARK	855.4	11209950	0.85	898.4	11254175	0.72%	0.06%	-1.89%	SC	5.03%	0.39%	LB
GRANULES	395	10238000	0.90	417.45	11814000	0.62%	-0.60%	-0.07%	LU	5.68%	15.39%	LB
IPCALAB	1099.75	1925950	0.63	1109.85	2020850	0.66%	-0.04%	0.61%	SB	0.92%	4.93%	LB
LALPATHLAB	2563.9	1209600	0.94	2638.75	1250400	0.55%	0.03%	0.99%	LB	2.92%	3.37%	LB
LAURUSLABS	426.75	12202600	0.94	430.55	14441500	0.70%	0.26%	1.72%	LB	0.89%	18.35%	LB
LUPIN	1339.95	8551850	0.68	1399	8865500	0.44%	-0.53%	-5.63%	LU	4.41%	3.67%	LB
METROPOLIS	1668.25	1363200	1.05	1696	1538000	0.66%	-0.71%	3.22%	SB	1.66%	12.82%	LB
SUNPHARMA	1262.15	12673500	0.71	1312.95	13099800	0.38%	1.11%	-1.35%	SC	4.02%	3.36%	LB
SYNGENE	699.6	6744000	0.94	728.9	6506000	0.43%	0.73%	-4.18%	sc	4.19%	-3.53%	SC
TORNTPHARM	2255.6	1574500	0.98	2371.7	1501500	0.40%	0.86%	-0.76%	sc	5.15%	-4.64%	SC
ZYDUSLIFE	686.4	7194600	0.89	709.15	7917300	0.70%	-0.18%	0.23%	SB	3.31%	10.05%	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	165.95	85263750	0.48%	1.72%	-3.43%	SC	2.76%	13.15%	LB
NTPC	313.9	106596000	0.89	317.1	104079000	0.66%	3.56%	2.32%	LB	1.02%	-2.36%	SC
POWERGRID	239.1	74955600	0.84	241.45	78433200	0.72%	1.86%	2.49%	LB	0.98%	4.64%	LB
TATAPOWER	329.8	97351875	0.87	337.85	101067750	0.64%	3.41%	2.25%	LB	2.44%	3.82%	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	156	23295000	0.42%	0.13%	-4.24%	SC	8.56%	47.46%	LB
DLF	728.65	32204700	0.56	761.4	33981750	0.44%	6.39%	5.14%	LB	4.49%	5.52%	LB
GODREJPROP	1996.75	3334025	1.00	2216.15	3725900	0.69%	7.98%	7.17%	LB	10.99%	11.75%	LB
INDHOTEL	433.45	19352000	0.74	462.8	20544000	0.42%	2.51%	-3.03%	SC	6.77%	6.16%	LB
OBEROIRLTY	1442.4	7483700	0.95	1533.3	7291200	0.42%	5.09%	1.77%	LB	6.30%	-2.57%	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	687.5	6817000	0.75%	0.26%	-1.53%	SC	-4.68%	22.61%	SB
COFORGE	6272.35	970650	0.86	5954.05	1126350	0.62%	0.44%	2.96%	LB	-5.07%	16.04%	SB
HCLTECH	1472.45	12600700	0.10	1419.95	13080200	-0.11%	-1.24%	2.65%	SB	-3.57%	3.81%	SB
INFY	1562.65	27064800	1.02	1512.7	30064000	0.57%	1.52%	-3.12%	SC	-3.20%	11.08%	SB
LTIM	6253.15	1175550	0.94	5866.4	1499550	0.70%	-1.59%	17.25%	SB	-6.18%	27.56%	SB
LTTS	5175.55	530000	0.99	5229.55	682400	0.70%	2.24%	11.39%	LB	1.04%	28.75%	LB
MCX	3183.8	2080800	0.98	3181.55	2253200	0.74%	0.13%	2.68%	LB	-0.07%	8.29%	SB
MPHASIS	2728.55	1875225	0.83	2598.65	2196150	0.91%	0.77%	3.97%	LB	-4.76%	17.11%	SB
NAUKRI	5149.1	1356600	0.88	5085.5	1358850	0.62%	-0.05%	0.56%	SB	-1.24%	0.17%	SB
OFSS	4197.55	648000	0.83	4337.7	645000	0.69%	0.01%	-0.25%	SC	3.34%	-0.46%	SC
PERSISTENT	7519.05	1756700	-1.97	7265.2	1720600	0.48%	-0.31%	1.27%	SB	-3.38%	-2.05%	LU
TCS	3799.9	11546150	0.70	3666.8	13115375	0.48%	-0.68%	6.97%	SB	-3.50%	13.59%	SB
TECHM	1285.95	14017200	0.85	1247.5	13919400	0.41%	0.27%	0.94%	LB	-2.99%	-0.70%	LU
WIPRO	469.45	49966500	0.81	452.4	54591000	0.45%	-0.77%	6.08%	SB	-3.63%	9.26%	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	1047.9	32145150	0.77%	1.23%	6.73%	LB	1.08%	0.17%	LB
IDEA	13.25	1948640000	1.12	16.8	1997120000	1.19%	5.99%	0.67%	LB	26.79%	2.49%	LB
INDUSTOWER	186.1	81219200	0.89	216.45	92847200	0.53%	4.21%	2.70%	LB	16.31%	14.32%	LB
TATACOMM	1807.45	6555000	-3.56	1766.4	6723500	0.56%	0.94%	-1.52%	SC	-2.27%	2.57%	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	246.75	32318000	0.65%	2.49%	1.82%	LB	12.18%	4.76%	LB
PAGEIND	38564.9	146640	0.87	39074.45	147060	0.49%	0.71%	0.14%	LB	1.32%	0.29%	LB
SRF	2466.8	3803625	0.91	2506.05	3936375	0.41%	-0.01%	-0.01%	LU	1.59%	3.49%	LB
TRENT	3026	2660400	0.80	3067.85	2892800	0.68%	0.31%	-0.37%	SC	1.38%	8.74%	LB



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