

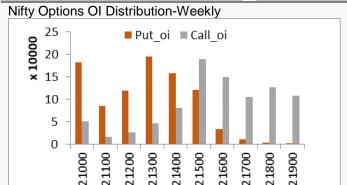
Daily Derivative Report

27th Dec 2023

Nifty Futures View									
Nifty Active Futures	21472.3								
Nifty Active Futures OI	1,55,88,800								
Change in OI	630400								
Premium / Discount	30.95								
Inference	LONG BUILDUP								

Volatility	
India VIX Index	14.68
Nifty ATM Call IV	14
Nifty ATM Put IV	15.88
PCR Index Options	1.23
PCR F&O Total	1.1

BankNifty Futures	View
BankNifty Active Futures	47825.45
BankNifty Active Futures OI	24,01,740
Change in OI	58650
Premium / Discount	100.6
Inference	LONG BUILDUP



HIGHLIGHTS:

Nifty futures closed at 21472 yesterday on a positive note with 4.04% increase in the open interest indicating Long Build Up.

It closed at a premium of 31 points compared to its previous day's premium of 53 points.

Bank Nifty closed at 47825 yesterday on a positive note with a 2.44% increase in open interest indicating Long Build Up.

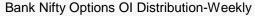
It closed at a premium of 101 points compared to its previous day's premium of 84 points.

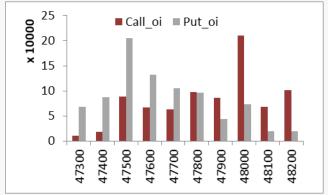
In Yesterday's Trading Session FII's

Sold Index Futures to the tune of 777 Cr,
Bought Index Option worth 25535 Cr,
Bought Stock Futures to the tune of 1008 Cr,
Net Bought in the derivative segment to the tune of 25768 Cr.
In Cash Segment

FII Sold 95 Cr & DII Bought 167 Cr.

The India VIX index is at 14.68 vs 13.71, ATM CE IV 14.00 & PE IV 15.88





Index options PCR is at 1.23 vs 1.18 to its previous day closing.

Nifty Put options OI distribution shows that 21300 has the highest OI concentration followed by 21000 and 21400 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 47600 which may act as support for the current expiry.

BankNifty Call strike 48000 followed by 48200 witnessed significant OI concentration and may act as resistance for the current expiry.

SECURITIES IN BAN PERIOD: BALRAMCHINI, DELTACORP, HINDCOPPER, NATIONALUM, RBLBANK.

Stock Futures - Long Build

Symbol	Fut Price	% Chg	Open Interest	% Chg
TATACOMM	1,735.75	0.21%	86,76,500	17.89%
TATACHEM	1,097.65	6.98%	1,24,16,250	15.64%
ATUL	7,054.15	0.91%	2,64,900	14.79%
M&MFIN	271.35	1.12%	3,98,50,000	13.57%

Stock Futures - Short Build Up

Symbol	Fut Price	% Chg	Open Interest	% Chg
RBLBANK	260.9	-4.27%	6,69,32,500	13.18%
CHOLAFIN	1,241.35	-0.68%	1,22,70,000	12.59%
ABBOTINDIA	22,533.90	-0.31%	1,46,960	11.03%
HDFCLIFE	637.65	-0.62%	2,36,77,500	9.70%



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	3000	1664400	2873.65	2900	549900
ADANIPORTS	1100	3185600	1029	1000	1853600
APOLLOHOSP	5700	194375	5641.45	5500	153000
ASIANPAINT	3400	261200	3387.85	3300	362000
AXISBANK	1150	2124375	1095.75	1000	1190625
BAJAJ-AUTO	6600	147375	6451.85	6200	447375
BAJAJFINSV	1700	583000	1643.7	1700	277500
BAJFINANCE	8000	457125	7153.9	7000	507750
BHARTIARTL	1020	2836700	998.85	1000	483550
BPCL	459	1695600	452.6	379	1744200
BRITANNIA	5000	153200	5210.1	4900	101000
CIPLA	1250	1089400	1245.55	1200	496600
COALINDIA	370	5617500	366.7	350	3047100
DIVISLAB	3900	325800	3872.35	3700	255400
DRREDDY	5800	397875	5642.95	5800	134875
EICHERMOT	4200	228375	4049.7	3800	112350
GRASIM	2100	272175	2069.7	1900	117800
HCLTECH	1500	1673700	1460.15	1350	412300
HDFCBANK	1700	3735050	1680.55	1450	2516250
HDFCLIFE	700	2099900	637.65	600	661100
HEROMOTOCO	4100	310200	4051.65	3700	228900
HINDALCO	570	1727600	579	520	2520000
HINDUNILVR	2600	1018500	2586.35	2500	244200
ICICIBANK	1000	2872100	996.1	900	2114700
INDUSINDBK	1500	1129000	1573.1	1500	1301000

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	1600	1959600	1546.5	1500	1949600
ITC	460	7964800	456.75	450	2880000
JSWSTEEL	950	648675	854.85	800	372600
KOTAKBANK	1900	1460800	1884.25	1800	465200
LT	3500	442500	3497.45	3300	450600
LTIM	6500	82950	6257	6000	83550
M&M	1700	834050	1663.15	1600	418600
MARUTI	11000	514800	10253.9	10000	165350
NESTLEIND	27000	33120	25617.8	25500	80280
NTPC	310	8205000	309.55	300	3291000
ONGC	205	15831200	207	200	4265800
POWERGRID	240	3873600	233.9	230	2170800
RELIANCE	2600	2584750	2578.45	2500	1157500
SBILIFE	1500	478500	1394	1300	117750
SBIN	650	8055000	638.7	600	4039500
SUNPHARMA	1240	1659700	1246.9	1240	1140300
TATACONSUM	1000	461700	1009.45	1000	729900
TATAMOTORS	730	6469500	721.15	710	2810100
TATASTEEL	140	22517000	135.2	132	11077000
TCS	4000	997325	3803.15	3600	484400
TECHM	1300	765000	1283.3	1220	458400
TITAN	3700	295875	3654.5	3600	438750
ULTRACEMCO	10000	69300	10018.75	9000	58400
UPL	600	2420600	587.75	590	952900
WIPRO	480	2691000	470	450	3199500

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	-7114	-5092	98164	105278	INDEX FUT	-288	-7981	22225	22513
INDEX CALL	256248	90205	292356	36108	INDEX CALL	0	0	0	0
INDEX PUT	167011	122902	191219	24208	INDEX PUT	0	0	95249	95249
STK FUT	17380	82843	308951	291571	STK FUT	-5641	-11700	-1939361	-1933720
CLIENTS	TODAY	PREV DAY	NET	Net 1 Day Ago	PRO	TODAY	PREV DAY	NET	Net 1 Day Ago
CLIENTS INDEX FUT	TODAY 570	PREV DAY 9971	NET -103089	Net 1 Day Ago -103659	PRO INDEX FUT	TODAY 6832	PREV DAY 3102	NET -17300	Net 1 Day Ago -24132
	_				_				
INDEX FUT	570	9971	-103089	-103659	INDEX FUT	6832	3102	-17300	-24132

Sold 7,114 Lots of Index Future,
Bought 2,56,248 Lots of Index Calls,
Bought 1,67,011 Lots of Index Puts,
Bought 17,380 Lots of Stock Future,



Auto Stock	NO	DV - Expiry Day		,	As on Today		As Compa	ared to Pre	vious	Compare	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%	430.35	15725000	0.02%	0.65%	-5.95%	SC	0.69%	39.62%	LB	
ASHOKLEY	183.15	69730000	0.19%	173.9	85800000	0.35%	1.10%	-7.17%	SC	-5.05%	23.05%	SB	
BAJAJ-AUTO	6090.55	2438250	0.69%	6464.55	1925125	-0.20%	1.45%	-2.87%	SC	6.14%	- 21.04%	SC	
BALKRISIND	2576.4	1602300	0.86%	2514.9	1725000	-0.01%	0.53%	-4.53%	SC	-2.39%	7.66%	SB	
BHARATFORG	1120.25	6684500	0.78%	1226.95	6082500	0.00%	2.10%	1.24%	LB	9.52%	-9.01%	SC	
BOSCHLTD	21599.55	131100	0.52%	21905.9	127100	-0.06%	1.26%	-2.61%	SC	1.42%	-3.05%	SC	
EICHERMOT	3896.9	3126025	0.77%	4040.4	2870175	0.23%	0.86%	-0.01%	SC	3.68%	-8.18%	SC	
ESCORTS	3150.3	2017400	0.93%	2976.7	3113275	0.24%	0.33%	2.11%	LB	-5.51%	54.32%	SB	
EXIDEIND	284.75	16070400	0.83%	296.35	19065600	0.27%	1.02%	-3.36%	SC	4.07%	18.64%	LB	
HEROMOTOCO	3819.05	3441300	0.63%	4067.45	3820500	-0.39%	3.35%	12.85%	LB	6.50%	11.02%	LB	
M&M	1647.75	14615300	0.47%	1662.25	13053600	0.05%	1.71%	-0.73%	SC	0.88%	10.69%	SC	
MARUTI	10608.7	2507850	0.38%	10270.65	2993600	-0.16%	0.52%	-0.68%	SC	-3.19%	19.37%	SB	
MOTHERSON	92.05	92115400	0.71%	96.1	93876200	-0.05%	1.37%	-0.62%	SC	4.40%	1.91%	LB	
MRF	111683	35030	0.87%	120269.35	32590	-0.04%	0.61%	2.10%	LB	7.69%	-6.97%	SC	
TATAMOTORS	706.4	63680400	0.45%	719.55	64454175	0.22%	-0.71%	1.95%	SB	1.86%	1.22%	LB	
TVSMOTOR	1864.5	7212450	- 0.37%	1996.2	7418950	-0.06%	1.46%	-0.19%	sc	7.06%	2.86%	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%	769.55	15020000	-0.25%	0.54%	-2.26%	SC	3.80%	14.67%	LB	
AXISBANK	1074.25	47699375	0.37%	1094.25	49629375	0.14%	0.55%	0.99%	LB	1.86%	4.05%	LB	
BANDHANBNK	226.1	76602500	0.88%	234.95	94600000	0.28%	0.06%	-0.29%	SC	3.91%	23.49%	LB	
BANKBARODA	197.1	129454650	0.84%	225.35	112068450	-0.07%	0.78%	-1.38%	SC	14.33%	- 13.43%	SC	
CANBK	403.05	45886500	0.89%	425.4	51362100	0.25%	-0.15%	0.85%	SB	5.55%	11.93%	LB	
CUB	146.35	28630000	0.96%	148.95	33955000	-0.03%	1.71%	-1.14%	SC	1.78%	18.60%	LB	
FEDERALBNK	147.35	99400000	0.71%	153.95	92345000	0.13%	-0.03%	-0.08%	LU	4.48%	-7.10%	SC	
HDFCBANK	1558.8	153888350	0.42%	1682.45	110177100	-0.11%	0.69%	-1.18%	SC	7.93%	- 28.40%	SC	
ICICIBANK	934.95	100315600	0.43%	995.1	80563700	0.10%	0.08%	5.72%	LB	6.43%	- 19.69%	SC	
IDFCFIRSTB	85.2	268905000	- 0.76%	88.5	264105000	0.28%	0.06%	-6.39%	SC	3.87%	-1.79%	SC	
INDUSINDBK	1466.1	22951500	0.56%	1570.8	18440500	0.15%	0.54%	-1.79%	SC	7.14%	- 19.65%	SC	
KOTAKBANK	1755.45	29614800	0.47%	1886.85	24085200	-0.14%	1.42%	-2.51%	SC	7.49%	- 18.67%	SC	
PNB	77.6	261296000	0.77%	88.5	230440000	0.28%	-0.84%	3.88%	SB	14.05%	11.81%	SC	
RBLBANK	234.6	50832500	0.92%	260.55	66932500	0.13%	-4.37%	13.18%	SB	11.06%	31.67%	LB	
SBIN	564.75	118870500	0.52%	638.05	89386500	0.10%	0.20%	-0.18%	SC	12.98%	- 24.80%	SC	



CapGood Stock	NC	V - Expiry Day	1		As on Today		As Com	pared to P	revious	Compare	oiry 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%	4771.35	1005500	0.26%	0.26%	-3.31%	SC	7.96%	- 11.48%	SC	
ASTRAL	1949.7	3045733	0.62%	1922	3019676	0.36%	-0.62%	-2.49%	LU	-1.42%	-0.86%	LU	
BEL	145.9	74020200	0.48%	181.95	87426600	0.22%	4.09%	7.97%	LB	24.71%	18.11%	LB	
BHEL	170.45	95875500	0.94%	182.2	99429750	0.19%	2.19%	3.61%	LB	6.89%	3.71%	LB	
CROMPTON	284.95	11970000	0.81%	300	16947000	0.20%	-0.60%	1.89%	SB	5.28%	41.58%	LB	
CUMMINSIND	1909.1	3701700	0.39%	2027.15	3437700	-0.09%	0.70%	-1.74%	SC	6.18%	-7.13%	SC	
DIXON	5510.6	1258500	0.85%	6456.1	1270000	0.12%	-0.34%	-2.44%	LU	17.16%	0.91%	LB	
HAL	2379.8	6794700	0.40%	2820.65	7391400	0.14%	4.33%	0.74%	LB	18.52%	8.78%	LB	
HAVELLS	1302.65	5928500	0.64%	1361.8	5577500	-0.07%	0.74%	-3.50%	sc	4.54%	-5.92%	SC	
LT	3109.2	9276900	0.58%	3490.05	10535400	0.21%	0.35%	1.57%	LB	12.25%	13.57%	LB	
POLYCAB	5267.9	2269700	0.09%	5394.75	1922000	0.35%	0.66%	7.03%	LB	2.41%	- 15.32%	SC	
SIEMENS	3657.6	2184200	0.66%	4004.35	2024775	-0.08%	1.23%	-3.56%	SC	9.48%	-7.30%	SC	
VOLTAS	827.95	8613600	0.82%	966	11130600	0.15%	1.94%	4.65%	LB	16.67%	29.22%	LB	
Cement Stock	NOV - Expiry Day			As on Today			As Com	pared to P	revious	Compare	oiry 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%	2113.55	4615800	-0.03%	1.09%	-0.40%	SC	12.69%	- 10.46%	SC	
AMBUJACEM	439.25	56113200	0.75%	505.35	51071400	0.12%	0.31%	-0.80%	SC	15.05%	-8.99%	SC	
DALBHARAT	2217.55	2526250	0.98%	2239.05	3175750	0.16%	2.04%	2.71%	LB	0.97%	25.71%	LB	
GRASIM	2005.45	10363075	0.80%	2069.55	9108600	0.01%	1.14%	2.55%	LB	3.20%	- 12.11%	SC	
INDIACEM	251.35	24009100	0.99%	261.3	20065100	0.44%	3.92%	-7.38%	SC	3.96%	16.43%	SC	
JKCEMENT	3643.55	575750	0.11%	3765.4	527750	0.30%	-0.44%	2.08%	SB	3.34%	-8.34%	SC	
RAMCOCEM	993.9	2522800	0.78%	987.8	3315000	0.40%	0.82%	-0.05%	SC	-0.61%	31.40%	SB	
SHREECEM	26741.75	163000	0.64%	28606.75	159200	0.31%	1.49%	2.79%	LB	6.97%	-2.33%	SC	
ULTRACEMCO	9003.65	1238900	0.41%	10018.65	2260600	0.00%	0.50%	-5.33%	SC	11.27%	82.47%	LB	
Chemicals Stock	NC	V - Expiry Day			As on Today			As Compared to Previous Day			Compared With Expiry		
Olouk	Price	OI	Basis	Price	OI	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up	
AARTIIND	554.35	13695000	0.60%	633.1	12919000	0.24%	5.77%	-0.89%	SC	14.21%	-5.67%	SC	
ATUL	6598.85	228825	0.79%	7031.55	264900	0.32%	0.62%	14.79%	LB	6.56%	15.77%	LB	
CHAMBLFERT	318.25	12036500	0.55%	371.15	15925800	0.18%	3.15%	10.46%	LB	16.62%	32.31%	LB	
COROMANDEL	1163.15	973700	-0.20%	1263.2	1558900	0.15%	2.61%	-2.84%	SC	8.60%	60.10%	LB	
DEEPAKNTR	2196.1	2228100	0.86%	2472.4	2669700	0.05%	3.91%	7.19%	LB	12.58%	19.82%	LB	
GNFC	686.85	7849400	0.95%	750.7	7787000	0.22%	2.67%	1.96%	LB	9.30%	-0.79%	SC	
NAVINFLUOR	3701.1	715650	0.52%	3797.85	930450	0.34%	0.91%	4.37%	LB	2.61%	30.01%	LB	
PIIND	3770.9	1559250	0.80%	3451.85	2492000	0.03%	0.70%	-5.20%	SC	-8.46%	59.82%	SB	
TATACHEM	970.45	11108900	-1.58%	1094.25	12416250	0.31%	7.06%	15.64%	LB	12.76%	11.77%	LB	
UPL	570.65	29507400	0.47%	586.1	36188100	0.28%	0.77%	1.99%	LB	2.71%	22.64%	LB	



Finance Stock	NO	V - Expiry Day			As on Today		As Com	pared to P Day	revious	Compare	ed With Ex	piry Day
	Price	OI	Basis	Price	OI	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up
ABCAPITAL	168	61414200	1.01%	159.9	78683400	0.34%	0.13%	-0.40%	SC	-4.82%	28.12%	SB
BAJAJFINSV	1673.5	8246000	0.74%	1645.3	8846500	-0.10%	-1.60%	-3.31%	LU	-1.69%	7.28%	SB
BAJFINANCE	7121.9	7090875	0.78%	7162.3	6273750	-0.12%	-1.82%	-0.21%	LU	0.57%	- 11.52%	SC
CANFINHOME	781.1	3883425	0.32%	775	5055375	0.16%	1.37%	-3.61%	SC	-0.78%	30.18%	SB
CHOLAFIN	1117.45	12431250	0.78%	1245.3	12270000	-0.32%	-0.44%	12.59%	SB	11.44%	-1.30%	SC
HDFCAMC	2969.55	2495100	0.04%	3195.45	3169500	-0.10%	-0.81%	-2.41%	LU	7.61%	27.03%	LB
HDFCLIFE	690.75	15007300	0.47%	638	23677500	-0.05%	-0.29%	9.70%	SB	-7.64%	57.77%	SB
IBULHSGFIN	204.15	59466000	1.05%	213.45	41396700	-0.12%	1.55%	- 15.33%	SC	4.56%	- 30.39%	SC
ICICIGI	1480	2590000	0.61%	1416.1	2920500	-0.11%	-0.46%	-3.45%	LU	-4.32%	12.76%	SB
ICICIPRULI	562.6	9744000	0.72%	523.9	14733000	-0.07%	0.95%	-6.99%	SC	-6.88%	51.20%	SB
IDFC	118.45	71325000	0.46%	124.35	74750000	0.20%	0.12%	-1.21%	SC	4.98%	4.80%	LB
L&TFH	148.25	50179652	0.78%	153	52914858	0.00%	0.13%	0.83%	LB	3.20%	5.45%	LB
LICHSGFIN	491.15	23120000	0.47%	513.8	18908000	-0.03%	-0.68%	3.51%	SB	4.61%	-	SC
M&MFIN	274.3	29426000	-0.36%	270.6	39850000	0.28%	1.20%	13.57%	LB	-1.35%	18.22% 35.42%	SB
MANAPPURAM	164.4	64968000	0.73%	171.85	63234000	-0.09%	-2.72%	-3.89%	LU	4.53%	-2.67%	SC
MFSL	1019.2	6759200	0.69%	930.15	6142400	0.25%	-0.98%	4.58%	SB	-8.74%	-9.13%	LU
MUTHOOTFIN	1481.9	6269450	-3.95%	1450.8	7494300	0.08%	-1.65%	7.91%	SB	-2.10%	19.54%	SB
PEL	926.45	11270250	0.88%	902.9	13373250	0.08%	-1.33%	-1.83%	LU	-2.54%	18.66%	SB
PFC	334.9	53378125	0.16%	392.25	61821750	0.05%	1.38%	2.42%	LB	17.12%	15.82%	LB
RECLTD	348.7	42252000	0.13%	419	43050000	-0.01%	3.05%	-2.47%	SC	20.16%	1.89%	LB
SBICARD	739.15	13372000	0.54%	768.1	14636800	-0.08%	-0.65%	-3.53%	LU	3.92%	9.46%	LB
SBILIFE	1435.25	6415500	0.82%	1395.3	6615750	-0.09%	0.07%	-2.22%	SC	-2.78%	3.12%	SB
SHRIRAMFIN	2007.2	6742200	0.62%	2035.75	8982300	-0.12%	-0.96%	0.51%	SB	1.42%	33.23%	LB
FMCG Stock	NO	V - Expiry Day	1		As on Today		As Compared to Previous			Compared With Expiry Da		
	Price	OI	Basis	Price	OI	Basis	Diff	Day Diff OI	Build	Diff	Diff OI	Build
ASIANPAINT	3119.9	4996400	0.77%	3383.35	5188000	0.13%	Price 1.26%	-0.13%	Up SC	Price 8.44%	3.83%	Up LB
BALRAMCHIN	473.05	9000000	0.90%	388.25	10564800	-0.03%	-0.17%	-3.72%	LU	-17.93%	17.39%	SB
BATAINDIA	1617.85	1819875	-0.23%	1619.5	1496625	0.21%	-0.09%	-6.80%	LU	0.10%	-	SC
BERGEPAINT	574.4	7636200	0.58%	587.8	8338440	0.17%	0.80%	-1.65%	SC	2.33%	17.76% 9.20%	LB
BRITANNIA	4852.65	1922200	0.76%	5235.95	2566400	-0.49%	1.45%	2.07%	LB	7.90%	33.51%	LB
COLPAL	2196.2	3956750	-0.46%	2456	3976700	-0.45%	2.05%	1.84%	LB	11.83%	0.50%	LB
DABUR	538.05	19463750	0.65%	530.6	21761250	0.18%	0.25%	0.86%	LB	-1.38%	11.80%	SB
GODREJCP	1008.2	8542000	0.79%	1093.05	8564000	0.14%	1.75%	1.16%	LB	8.42%	0.26%	LB
HINDUNILVR	2545.55	8814600	0.59%	2584.75	10794900	0.06%	0.36%	-0.25%	SC	1.54%	22.47%	LB
INDIAMART	2604.05	898200	0.84%	2750.8	1175400	0.23%	1.44%	-9.41%	SC	5.64%	30.86%	LB
ITC	435.8	63524800	0.68%	456.45	79238400	0.07%	0.27%	0.39%	LB	4.74%	24.74%	LB
JUBLFOOD	560.85	22332500	-1.05%	570.2	23852500	0.41%	-1.93%	-0.24%	LU	1.67%	6.81%	LB
MARICO	538.65	10328400	0.37%	529.45	12146400	0.15%	1.26%	-3.88%	SC	-1.71%	17.60%	SB
MCDOWELL-N	1048.85	8745800	0.84%	1077.05	9286900	0.20%	0.10%	0.84%	LB	2.69%	6.19%	LB
NESTLEIND	24236.15	340440	0.87%	25562.05	527560	0.22%	0.76%	-0.77%	SC	5.47%	54.96%	LB
PIDILITIND	2552.35	2292250	0.49%	2667.95	2327250	0.08%	0.93%	-0.01%	SC	4.53%	1.53%	LB
		9316800	0.64%	1007.35	8649000	0.21%	1.47%	2.97%	LB	7.08%	-7.17%	SC





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TITAN	3490.6	4754925	0.54%	3656.7	4978700	-0.06%	0.81%	-0.55%	SC	4.76%	4.71%	LB
UBL	1646.8	3046400	0.75%	1708.95	2938400	0.16%	1.45%	-1.21%	sc	3.77%	-3.55%	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%	47724.85	2401740	0.21%	0.49%	2.50%	LB	7.29%	-7.55%	SC
FINNIFTY	20054.65	67880	0.69%	21261.65	43240	0.95%	0.30%	- 45.73%	SC	6.02%	- 36.30%	SC
MIDCPNIFTY	9684	614775	- 0.02%	10287.2	615525	0.31%	0.34%	27.46%	LB	6.23%	0.12%	LB
NIFTY	20133.15	10715200	0.68%	21441.35	15588800	0.14%	0.43%	4.21%	LB	6.50%	45.48%	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%	2865.45	11916300	0.29%	2.03%	0.73%	LB	21.49%	4.25%	LB
ADANIPORTS	825.5	53001600	0.85%	1028.75	51624000	0.02%	0.12%	-0.67%	SC	24.62%	-2.60%	SC
CONCOR	776	5442000	0.53%	841.75	6915000	0.22%	1.12%	2.11%	LB	8.47%	27.07%	LB
GMRINFRA	59.8	124155000	0.92%	73.95	205222500	0.41%	-0.94%	3.90%	SB	23.66%	65.30%	LB
INDIGO	2705.35	6260400	0.54%	2921.1	5131500	-0.16%	1.73%	-3.05%	SC	7.97%	- 18.03%	SC
IRCTC	705.75	12711125	0.54%	869.8	17841250	0.22%	1.03%	0.04%	LB	23.24%	40.36%	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%	1657.25	5635729	-0.11%	-2.56%	1.27%	SB	-3.51%	-1.72%	LÜ
SUNTV	674.4	7024500	0.88%	710.8	8620500	0.25%	-2.03%	-3.91%	LU	5.40%	22.72%	LB
ZEEL	253.1	110745000	1.07%	264.4	102345000	0.17%	-1.18%	1.12%	SB	4.46%	-7.58%	SC
Metals Stock	NOV - 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
COALINDIA	342.15						0.77%	3.13%	LB	6.99%	16.00%	LB
	342.13	54442500	0.83%	366.05	63153300	0.18%	0.7770	0.1070	LD			
HINDALCO	515.65	54442500 35019600	0.83%	366.05 579.85	39457600	-0.15%	1.65%	2.31%	LB	12.45%	12.67%	LB
								2.31%		12.45% 34.79%		LB LB
HINDCOPPER	515.65	35019600	0.84%	579.85	39457600	-0.15%	1.65%		LB		12.67%	
	515.65 173.05	35019600 30347800	0.84%	579.85 233.25	39457600 36320900	-0.15% 0.32%	1.65% 2.93%	2.31%	LB SC	34.79%	12.67% 19.68%	LB
HINDCOPPER JINDALSTEL JSWSTEEL	515.65 173.05 670.8	35019600 30347800 24882500	0.84% 1.30% 0.82%	579.85 233.25 729.7	39457600 36320900 26420000	-0.15% 0.32% -0.03%	1.65% 2.93% 0.45%	2.31% - 12.02% -2.83%	LB SC SC	34.79% 8.78%	12.67% 19.68% 6.18%	LB LB
HINDCOPPER JINDALSTEL JSWSTEEL NATIONALUM	515.65 173.05 670.8 801.1	35019600 30347800 24882500 15493950	0.84% 1.30% 0.82% 0.59%	579.85 233.25 729.7 852.3	39457600 36320900 26420000 14960700	-0.15% 0.32% -0.03% 0.30%	1.65% 2.93% 0.45% -0.35%	2.31% - 12.02% -2.83% 1.26%	LB SC SC SB	34.79% 8.78% 6.39%	12.67% 19.68% 6.18% -3.44%	LB LB SC
HINDCOPPER JINDALSTEL JSWSTEEL NATIONALUM	515.65 173.05 670.8 801.1 92	35019600 30347800 24882500 15493950 71985000	0.84% 1.30% 0.82% 0.59% 0.87%	579.85 233.25 729.7 852.3 115.35	39457600 36320900 26420000 14960700 80377500	-0.15% 0.32% -0.03% 0.30% -0.13%	1.65% 2.93% 0.45% -0.35% 0.22%	2.31% - 12.02% -2.83% 1.26% -9.55%	LB SC SC SB SC	34.79% 8.78% 6.39% 25.38%	12.67% 19.68% 6.18% -3.44% 11.66%	LB LB SC LB
JSWSTEEL NATIONALUM NMDC	515.65 173.05 670.8 801.1 92 181.5	35019600 30347800 24882500 15493950 71985000 80968500	0.84% 1.30% 0.82% 0.59% 0.87% 0.36%	579.85 233.25 729.7 852.3 115.35 201.85	39457600 36320900 26420000 14960700 80377500 88825500	-0.15% 0.32% -0.03% 0.30% -0.13% 0.10%	1.65% 2.93% 0.45% -0.35% 0.22% 3.30%	2.31% - 12.02% -2.83% 1.26% -9.55% 5.56%	SC SC SB SC LB	34.79% 8.78% 6.39% 25.38% 11.21%	12.67% 19.68% 6.18% -3.44% 11.66% 9.70%	LB LB SC LB 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%	451.6	38005200	0.22%	1.11%	6.07%	LB	3.65%	38.01%	LB
GAIL	131.9	166278375	0.91%	154	162298125	-0.06%	1.65%	-0.05%	SC	16.76%	-2.39%	SC
GUJGASLTD	433.15	7016250	0.48%	451.35	8158750	0.22%	0.89%	-3.80%	SC	4.20%	16.28%	LB
HINDPETRO	347.4	40899600	0.39%	384.15	48926700	0.20%	4.02%	6.38%	LB	10.58%	19.63%	LB
IGL	389.1	15334000	0.45%	411.85	15994000	0.01%	0.93%	-7.46%	SC	5.85%	4.30%	LB
IOC	111.75	135534750	0.27%	128.05	137055750	0.20%	3.52%	3.51%	LB	14.59%	1.12%	LB
MGL	1041.35	1488000	0.31%	1190.05	2736800	0.28%	-0.39%	-1.72%	LU	14.28%	83.92%	LB
ONGC	194.95	43143100	0.56%	207.35	70843850	-0.17%	1.67%	7.73%	LB	6.36%	64.21%	LB
PETRONET	202.8	44964000	0.81%	215.65	38772000	0.30%	0.68%	-0.55%	SC	6.34%	-13.77%	SC
RELIANCE	2377.45	45870750	0.80%	2578.05	38780250	0.02%	0.51%	-4.45%	SC	8.44%	-15.46%	SC
Pharma Stock			As on Today			As Compared to Previous			Compared With Expiry Day			
	Price	OI	Basis	Price	OI	Basis	Diff Price	Day Diff OI	Build	Diff Price	Diff OI	Build
ABBOTINDIA	23805.15	71320	0.88%	22452.55	146960	0.36%	-0.67%	11.03%	Up SB	-5.68%	106.06%	Up SB
ALKEM	4723.55	668000	0.10%	4972.5	666400	0.37%	1.18%	-1.24%	SC	5.27%	-0.24%	SC
APOLLOHOSP	5528.95	2058625	0.71%	5633.15	1944000	0.15%	1.66%	-0.94%	SC	1.88%	-5.57%	SC
AUROPHARMA	1041.55	19648200	0.99%	1063.65	23137400	0.15%	-0.26%	-0.22%	LU	2.12%	17.76%	LB
BIOCON	238.3	34345000	0.80%	250.65	35690000	0.28%	1.77%	-3.23%	SC	5.18%	3.92%	LB
CIPLA	1212.3	11142300	0.39%	1244.95	10394150	0.05%	0.76%	5.92%	LB	2.69%	-6.71%	SC
DIVISLAB	3788.7	2534800	0.81%	3863.5	3276600	0.23%	4.56%	-2.40%	SC	1.97%	29.26%	LB
DRREDDY	5788.15	2951375	0.53%	5632.15	2018750	0.19%	0.08%	3.03%	LB	-2.70%	-31.60%	LU
GLENMARK	779.95	10896025	0.87%	843.95	11708750	0.17%	0.55%	-3.05%	SC	8.21%	7.46%	LB
GRANULES	399.55	9714000	0.89%	396.65	10950000	0.16%	2.81%	1.61%	LB	-0.73%	12.72%	SB
IPCALAB	1132.95	1877200	- 1.15%	1058.6	2133950	0.24%	-0.38%	4.02%	SB	-6.56%	13.68%	SB
LALPATHLAB	2697.8	842100	0.74%	2600.05	1297800	0.25%	0.14%	-7.64%	SC	-3.62%	54.11%	SB
LAURUSLABS	380.85	10652200	0.81%	435.45	14288500	0.24%	5.04%	7.44%	LB	14.34%	34.14%	LB
LUPIN	1280.9	8244150	0.52%	1282.65	10327500	0.16%	1.39%	6.78%	LB	0.14%	25.27%	LB
METROPOLIS	1703.15	1100800	0.78%	1694.7	1367600	0.26%	-1.16%	-1.84%	LU	-0.50%	24.24%	SB
SUNPHARMA	1225.85	16603300	0.44%	1247.5	15031100	-0.05%	0.31%	-6.97%	SC	1.77%	-9.47%	SC
SYNGENE	752.2	4695000	0.86%	700.2	6521000	0.29%	-0.70%	-2.96%	LU	-6.91%	38.89%	SB
TORNTPHARM	2126.55	1593500	0.51%	2282.3	1746500	-0.01%	2.69%	7.02%	LB	7.32%	9.60%	LB
ZYDUSLIFE	637.55	6004800	0.85%	676.2	7883100	0.21%	-0.55%	-1.12%	LU	6.06%	31.28%	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%	156.4	70222500	0.22%	2.52%	7.58%	LB	8.72%	19.88%	LB
NTPC	261.3	96573000	0.54%	309.6	110835000	-0.02%	2.25%	0.89%	LB	18.48%	14.77%	LB
POWERGRID	208.95	69012000	0.79%	233.35	79376400	0.24%	0.69%	-0.39%	SC	11.68%	15.02%	LB
TATAPOWER	267.9	98060625	0.86%	325.4	104949000	0.20%	-0.38%	-1.70%	LU	21.46%	7.02%	LB



Realty Stock	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%	145.25	16914000	0.69%	1.47%	-6.89%	sc	2.54%	6.68%	LB
DLF	625.85	41322600	0.89%	714.85	40268250	0.17%	-0.15%	-0.67%	LU	14.22%	-2.55%	SC
GODREJPROP	1876.7	3425700	0.73%	1983.7	3443275	0.22%	0.61%	5.03%	LB	5.70%	0.51%	LB
INDHOTEL	421.7	17756000	0.81%	436.55	18380000	0.15%	-0.60%	-0.23%	LU	3.52%	3.51%	LB
OBEROIRLTY	1400.85	7270900	1.08%	1400.75	8102500	0.42%	-0.45%	-0.55%	LU	-0.01%	11.44%	SB
IT Stock	ı	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%	734.7	5877000	0.29%	-0.88%	-1.74%	LU	16.55%	5.38%	LB
COFORGE	5760.85	1108050	0.49%	6276.05	1070400	0.24%	-0.22%	1.12%	SB	8.94%	-3.40%	SC
HCLTECH	1340.9	11961600	0.62%	1458.15	13890100	0.14%	-0.31%	-0.04%	LU	8.74%	16.12%	LB
INFY	1455.15	25359200	0.78%	1543.95	27863600	0.17%	-1.21%	-0.33%	LU	6.10%	9.88%	LB
LTIM	5536.7	1361250	0.80%	6259.7	1302150	-0.04%	0.49%	-1.93%	SC	13.06%	-4.34%	SC
LTTS	4768.95	673000	0.71%	5197.5	655600	0.33%	-0.14%	-2.18%	LU	8.99%	-2.59%	sc
MCX	3195.35	2094000	0.82%	3144.15	2639200	0.08%	-0.62%	-6.95%	LU	-1.60%	26.04%	SB
MPHASIS	2354.65	2220350	0.82%	2714.05	2061675	0.10%	-0.89%	2.29%	SB	15.26%	-7.15%	SC
NAUKRI	4611	1491750	0.82%	5078.9	1469400	0.11%	1.45%	-4.80%	sc	10.15%	-1.50%	sc
OFSS	4011	551000	1.02%	4158.7	867800	0.13%	-1.27%	1.17%	SB	3.68%	57.50%	LB
PERSISTENT	6399.95	2256475	- 1.15%	7358.55	2054850	0.25%	-0.98%	3.94%	SB	14.98%	-8.94%	SC
TCS	3487.6	12151125	0.76%	3795.55	11893700	0.20%	-0.74%	-0.03%	LU	8.83%	-2.12%	SC
TECHM	1220.95	14790000	0.61%	1282	15498000	0.10%	0.54%	1.51%	LB	5.00%	4.79%	LB
WIPRO	413.05	44664000	0.67%	470.1	55324500	-0.02%	1.61%	4.16%	LB	13.81%	23.87%	LB
Telecom Stock	com 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%	999.85	32243950	-0.10%	1.04%	-0.35%	SC	-1.46%	5.95%	SB
IDEA	13.05	1674720000	1.53%	13.35	2236880000	0.37%	-1.84%	-0.08%	LU	2.30%	33.57%	LB
INDUSTOWER	184.4	67136400	0.65%	185.4	77914400	0.27%	-0.22%	0.94%	SB	0.54%	16.05%	LB
TATACOMM	1705.55	7214500	0.16%	1735.8	8676500	0.00%	0.33%	17.89%	LB	1.77%	20.26%	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%	221.05	35604400	0.18%	0.57%	9.36%	LB	-4.62%	28.09%	SB
PAGEIND	37259.4	131910	0.84%	37564.75	160785	0.12%	-0.13%	-1.04%	LU	0.82%	21.89%	LB
SRF	2367.4	3333375	0.70%	2491.05	4164750	0.06%	1.50%	1.60%	LB	5.22%	24.94%	LB
TRENT	2787	3239600	0.34%	2970	3182800	0.24%	0.15%	-1.07%	SC	6.57%	-1.75%	SC



Disclosures:

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