

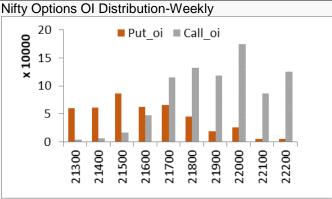
## **Daily Derivative Report**

14<sup>TH</sup> Feb 2024

Nifty Futures View								
Nifty Active Futures	21824.00							
Nifty Active Futures OI	1,19,95,600							
Change in OI	144100							
Premium / Discount	81.00							
Inference	Long Build Up							

Volatility										
India VIX Index	15.81									
Nifty ATM Call IV	17.47									
Nifty ATM Put IV	18.41									
PCR Index Options	0.99									
PCR F&O Total	0.93									

BankNifty Futures Vie	ew
BankNifty Active Futures	45732.00
BankNifty Active Futures OI	33,12,855
Change in OI	80745
Premium / Discount	230.00
Inference	Long Build Up



### **HIGHLIGHTS:**

Nifty futures closed at 21824 yesterday on a positive note with 1.22% Increase in the open interest indicating Long Build Up.

It closed at a premium of 81 points compared to its previous day's premium of 82 points.

Bank Nifty closed at 45732 yesterday on a positive note with a 2.78% Increase in open interest indicating Long Build Up.

It closed at a premium of 230 points compared to its previous day's premium of 209 points.

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

Bought Index Futures to the tune of 345.55 Cr,

Sold Index Option worth 7492.73 Cr,

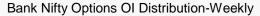
Bought Stock Futures to the tune of 2507.60 Cr,

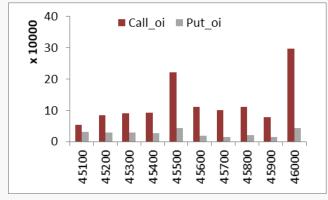
Net Sold in the derivative segment to the tune of 3919.18 Cr.

In Cash Segment

FII Bought 376 Cr & DII Bought 274 Cr.

The India VIX index is at 15.81 vs 16.06, ATM CE IV 17.47 & PE IV 18.41





Index options PCR is at 0.99 vs 0.85 to its previous day closing.

Nifty Put options OI distribution shows that 21500 has the highest OI concentration followed by 21300 and 21400 which may act as support for current expiry.

Nifty Call options OI shows that 22000 has the highest OI followed by 21800 which may act as resistance for current expiry.

BankNifty Put options OI distribution shows that 44500 has the highest OI concentration followed 44800 which may act as support for the current expiry.

BankNifty Call strike 45000 followed by 45400 witnessed significant OI concentration and may act as resistance for the current expiry.

SECURITIES IN BAN PERIOD: ABFRL, ASHOKLEY, AUROPHARMA, BALRAMCHINI, BANDHABK, BIOCON, DELTACORP, INDIACEM, INDUSTOWER, NATIONALUM PNB, SAIL, & ZEEL.

### **Stock Futures - Long Build**

Symbol	Fut Price	% Chg	Open Interest	% Chg
BOSCHLTD	26402.55	4.88%	1,99,850	13.65%
METROPOLIS	1707.25	2.61%	10,99,600	8.74%
MGL	1483.8	1.97%	25,14,400	8.53%
VOLTAS	1101.7	2.75%	75,84,600	5.87%

### Stock Futures - Short Build Up

Symbol	Fut Price	% Chg	Open Interest	% Chg
HINDALCO	512.05	12.43%	4,14,76,400	42.21%
MCX	3,435.90	-2.02%	23,33,600	14.98%
IPCALAB	1,158.20	-0.25%	40,39,750	13.31%
APOLLOTYRE	512.20	-0.36%	1,12,81,200	8.97%



## Nifty 50 Open Interest (OI) Dashboard

HIGHES	ST OPEN INTER	REST IN NIFT	Y 50 - STC	CKS CE & P	<u>E</u>
NIFTY 50	CE STRIKE	CE OI	СМР	PE Strike	PE OI
ADANIENT	3200	1566900	3187.45	3100	906600
ADANIPORTS	1300	2483200	1268.3	1200	1056800
APOLLOHOSP	6600	213625	6734.9	6200	154125
ASIANPAINT	3000	1292400	2977.1	2900	580200
AXISBANK	1100	2393125	1074.45	1000	871875
BAJAJ-AUTO	8000	116250	7928.75	7000	124750
BAJAJFINSV	1700	658500	1574.9	1550	352500
BAJFINANCE	7000	703625	6634.2	6500	609750
BHARTIARTL	1200	3839900	1122.35	1100	1948450
BPCL	530	2176200	587	480	2097000
BRITANNIA	5200	328600	4999.6	4700	98800
CIPLA	1460	499200	1456.45	1300	336050
COALINDIA	450	7200900	448.45	400	3364200
DIVISLAB	3800	472400	3717.95	3500	217800
DRREDDY	6400	160250	6335.55	6000	136125
EICHERMOT	4000	362075	3866.1	3500	201425
GRASIM	2200	849060	2069.4	2000	351549
HCLTECH	1700	987700	1664.65	1500	500500
HDFCBANK	1500	15596350	1403.1	1400	5608900
HDFCLIFE	600	2503600	591.95	580	942700
HEROMOTOCO	4800	714600	4760.2	4800	210900
HINDALCO	600	7981400	512.05	500	2753800
HINDUNILVR	2500	1446300	2403.6	2400	377100
ICICIBANK	1100	3425100	1023.4	1000	2466800
INDUSINDBK	1600	1862000	1470.4	1600	827500

HIGHE	ST OPEN INTE	REST IN NIF	TY 50 - STO	CKS CE & P	<u>E</u>
NIFTY 50	CE STRIKE	CE OI	СМР	PE Strike	PE OI
INFY	1700	4061600	1688.9	1600	1024800
ITC	450	15062400	408.55	400	4062400
JSWSTEEL	900	1623375	814.15	750	638550
KOTAKBANK	1900	1542000	1743.25	1700	875600
LT	3500	1876200	3336.5	3400	709200
LTIM	6000	225150	5577	5000	69600
M&M	1700	808150	1648.05	1600	527800
MARUTI	11000	420650	10843.35	9800	259000
NESTLEIND	2600	599200	2459.65	2400	179200
NTPC	340	16182000	322.5	300	2904000
ONGC	260	19762050	256.55	250	4693150
POWERGRID	280	10094400	266.3	270	3844800
RELIANCE	3000	3335500	2941.1	2800	1280500
SBILIFE	1600	566250	1473.15	1400	241500
SBIN	650	7410000	715.2	650	8592000
SUNPHARMA	1550	1798300	1540.6	1500	801500
TATACONSUM	1200	1161000	1140.85	1100	875700
TATAMOTORS	1000	11811825	909.05	900	3615225
TATASTEEL	150	44027500	138.4	130	10004500
TCS	4200	674275	4160.85	4000	535850
TECHM	1400	1317600	1333.75	1300	484200
TITAN	3800	691600	3576.95	3500	308525
ULTRACEMCO	10500	155500	9899.45	9500	65700
UPL	550	3326700	481	500	1108900
WIPRO	500	3852000	513.05	500	2431500

## 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	4060	-2482	-82275	-86335	INDEX FUT	764	2546	-20631	-21395	
INDEX CALL	63562	-107523	-42303	-105865	INDEX CALL	0	0	0	0	
INDEX PUT	284	-9728	97339	97055	INDEX PUT	0	0	24754	24754	
STK FUT	28023	18605	180280	152257	STK FUT	-19048 -10118		-2157872	-2138824	
CLIENTS	TODAY	PREV DAY	NET	Net 1 Day Ago	PRO	TODAY	PREV DAY	NET	Net 1 Day Ago	
CLIENTS INDEX FUT	TODAY -24917	<b>PREV DAY</b> 13228	<b>NET</b> 58952	<b>Net 1 Day Ago</b> 83869	PRO INDEX FUT	<b>TODAY</b> 20093	PREV DAY -13292	<b>NET</b> 43954	<b>Net 1 Day Ago</b> 23861	
	_				_					
INDEX FUT	-24917	13228	58952	83869	INDEX FUT	20093	-13292	43954	23861	

Bought 4,060 Lots of Index Future,
Bought 63,562 Lots of Index Calls,
Bought 284 Lots of Index Puts,
Bought 28,023 Lots of Stock Future,



Auto Stock	JAN - Expiry Day		As on Today			As Compa	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
APOLLOTYRE	517.6	11274400	0.70	510.8	11281200	0.27%	-0.36%	8.97%	SB	-1.31%	0.06%	SB
ASHOKLEY	169.75	93140000	0.85	172.95	109635000	- 0.23%	0.93%	-2.04%	sc	1.89%	17.71%	LB
BAJAJ-AUTO	7597.5	2162375	0.37	7917.4	1771125	0.14%	1.12%	0.95%	LB	4.21%	- 18.09%	SC
BALKRISIND	2527	1843500	0.45	2315.6	2326200	0.32%	-1.23%	-1.70%	LU	-8.37%	26.18%	SB
BHARATFORG	1200.25	5391500	0.70	1092.45	8759000	- 0.10%	-3.40%	1.65%	SB	-8.98%	62.46%	SB
BOSCHLTD	22779.3	122000	-0.10	26300.75	199850	0.39%	4.21%	13.65%	LB	15.46%	63.81%	LB
EICHERMOT	3616.45	4033750	0.71	3854.2	3780000	0.31%	-0.46%	4.92%	SB	6.57%	-6.29%	SC
ESCORTS	2945.3	2949375	0.92	2786.5	2836625	0.47%	-1.04%	1.17%	SB	-5.39%	-3.82%	LU
EXIDEIND	310.4	17704800	0.76	330.55	18018000	0.44%	0.72%	0.36%	LB	6.49%	1.77%	LB
HEROMOTOCO	4442.15	2619900	-0.81	4744.8	3685200	0.32%	1.22%	-0.39%	sc	6.81%	40.66%	LB
M&M	1635.5	12679450	0.70	1646.75	13405000	0.08%	-0.83%	1.48%	SB	0.69%	5.72%	LB
MARUTI	9881	2960250	0.54	10794.5	2589150	0.45%	0.79%	-1.93%	sc	9.25%	- 12.54%	sc
MOTHERSON	115.4	87947700	0.43	115.45	106542600	0.52%	0.92%	4.57%	LB	0.04%	21.14%	LB
MRF	136858	33405	0.79	144627.4	40675	0.48%	0.57%	-5.89%	sc	5.68%	21.76%	LB
TATAMOTORS	811.85	58179900	0.38	906.9	67782975	0.24%	-0.52%	0.11%	SB	11.71%	16.51%	LB
TVSMOTOR	1941.1	5021100	0.66	2044.25	4695600	0.46%	0.42%	0.29%	LB	5.31%	-6.48%	sc
Banking Stock	D	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	707.85	19447000	0.28	593.8	21597000	0.44%	-0.15%	1.74%	SB	-16.11%	11.06%	SB
AXISBANK	1042.25	55808125	0.74	1070.75	50000625	0.35%	2.30%	0.54%	LB	2.73%	- 10.41%	SC
BANDHANBNK	220.95	111865000	0.82	199.05	115387500	0.10%	-0.82%	-5.38%	LU	-9.91%	3.15%	SB
BANKBARODA	227.05	140607675	0.79	259.6	143444925	0.21%	1.92%	-0.68%	SC	14.34%	2.02%	LB
CANBK	465.3	56724300	0.78	552.2	55220400	0.29%	1.18%	-0.53%	SC	18.68%	-2.65%	SC
CUB	141.2	32085000	0.78	134.2	42150000	0.37%	2.60%	-4.79%	SC	-4.96%	31.37%	SB
FEDERALBNK	141.8	116505000	0.74	147.7	89665000	0.41%	0.72%	-2.06%	SC	4.16%	- 23.04%	SC
HDFCBANK	1434.9	188406350	0.68	1394.45	216670300	0.62%	0.32%	1.95%	LB	-2.82%	15.00%	SB
ICICIBANK	1009.95	100786700	0.47	1019.8	89530000	0.35%	2.38%	0.56%	LB	0.98%	- 11.17%	SC
IDFCFIRSTB	80.05	320017500	0.75	80.5	373410000	0.06%	1.64%	-1.53%	sc	0.56%	16.68%	LB
INDUSINDBK	1512	26242500	0.76	1463.9	26782500	0.44%	1.16%	4.98%	LB	-3.18%	2.06%	SB
KOTAKBANK	1768.4	31618000	0.87	1737.15	31424000	0.35%	1.61%	1.39%	LB	-1.77%	-0.61%	LU
ROTARDAM												
PNB	104.5	262432000	0.77	122.1	232488000	0.53%	3.26%	-3.79%	SC	16.84%	- 11.41%	SC
		262432000 51745000	0.77	122.1 250.75	232488000 66590000	0.53% 0.44%	3.26% 2.87%	-3.79% -0.70%	SC SC	<b>16.84%</b> -1.72%	- 11.41% 28.69%	SC SB



CapGood Stock	DE	C - Expiry Day			As on Today		As Compa	red to Pre	vious Day	Compared With Expi		oiry Day	
	Price	OI	Basis	Price	OI	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up	
ABB	4739.3	942750	0.78	4464.85	1472000	0.01%	0.82%	3.49%	LB	-5.79%	56.14%	SB	
ASTRAL	1800.05	2994353	0.85	1899.7	3168311	0.26%	-2.00%	- 2.19%	LU	5.54%	5.81%	LB	
BEL	189.7	80341500	0.53	176.6	126272100	0.40%	1.12%	1.07%	LB	-6.91%	57.17%	SB	
BHEL	219.9	84866250	0.66	213.35	101015250	0.42%	-1.55%	5.99%	SB	-2.98%	19.03%	SB	
CROMPTON	305.1	16380000	0.77	285.3	17879400	0.23%	0.56%	- 0.67%	sc	-6.49%	9.15%	SB	
CUMMINSIND	2161.9	3198900	0.34	2543.1	4196700	- 0.08%	-0.95%	- 0.41%	LU	17.63%	31.19%	LB	
DIXON	5879.45	1053800	0.69	6295.7	1300100	0.45%	0.42%	1.13%	LB	7.08%	23.37%	LB	
HAL	2903.8	7551000	0.76	2922.6	8875500	0.38%	2.69%	2.68%	sc	0.65%	17.54%	LB	
HAVELLS	1290.35	5003000	0.57	1362.65	4370000	0.39%	2.22%	- 2.87%	sc	5.60%	- 12.65%	SC	
LT	3593.45	10380000	0.70	3321.5	15130200	0.45%	0.67%	0.36%	LB	-7.57%	45.76%	SB	
POLYCAB	4343.85	2150700	0.89	4330.2	2423900	0.51%	-0.35%	- 0.41%	LU	-0.31%	12.70%	SB	
SIEMENS	4205.4	1322700	0.47	4313.2	1193100	0.43%	2.25%	3.43%	LB	2.56%	-9.80%	SC	
VOLTAS	1005.2	8868000	0.80	1100.15	7584600	0.14%	2.31%	5.87%	LB	9.45%	- 14.47%	SC	
Cement 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	
ACC	2467.65	4279800	-0.25	2614.6	4493400	0.49%	-0.83%	2.32%	LU	5.96%	4.99%	LB	
AMBUJACEM	560.15	50823000	0.97	568.25	52106400	0.26%	0.84%	0.98%	LB	1.45%	2.53%	LB	
DALBHARAT	2205.05	3221500	0.81	2062.9	3322250	0.49%	0.52%	0.22%	LB	-6.45%	3.13%	SB	
GRASIM	2076.5	9106407	0.73	2064.15	8467704	0.25%	-3.87%	- 1.14%	LU	-0.59%	-7.01%	LU	
INDIACEM	252.6	21489000	0.91	232.5	22541700	0.65%	-1.13%	- 0.65%	LU	-7.96%	4.90%	SB	
JKCEMENT	4167.45	1029250	0.91	4231.45	705000	0.45%	-0.08%	- 0.95%	LU	1.54%	31.50%	SC	
RAMCOCEM	968.85	3331150	0.88	868.3	3099100	0.31%	-1.56%	1.70%	SB	-10.38%	-6.97%	LU	
SHREECEM	27948.8	184400	0.90	27249.65	223325	0.36%	-0.06%	0.32%	LU	-2.50%	21.11%	SB	
ULTRACEMCO	9969.35	1748500	0.45	9852.4	1888200	0.48%	-1.12%	0.13%	SB	-1.17%	7.99%	SB	
Chemicals 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	
AARTIIND	634.1	11621000	0.67	662.85	12870000	0.42%	-1.67%	2.05%	LU	4.53%	10.75%	LB	
ATUL	6326.7	321300	0.66	6394.4	364350	0.31%	0.57%	- 2.45%	sc	1.07%	13.40%	LB	
CHAMBLFERT	368.6	6925500	0.73	358.35	9397400	0.52%	0.96%	0.28%	LB	-2.78%	35.69%	SB	
COROMANDEL	1129	715400	0.63	1100.65	1260000	0.25%	1.92%	2.54%	sc	-2.51%	76.13%	SB	
DEEPAKNTR	2236.4	2095200	0.77	2230.75	2645700	0.37%	1.49%	0.12%	LB	-0.25%	26.27%	SB	
GNFC	732.55	7428200	0.81	640.55	8274500	0.58%	-0.61%	- 1.16%	LU	-12.56%	11.39%	SB	
NAVINFLUOR	3344.55	1347750	0.86	3103.5	1825200	0.47%	0.96%	0.24%	sc	-7.21%	35.43%	SB	
PIIND	3241.95	1827250	0.65	3423.35	2858250	0.30%	0.58%	- 7.54%	sc	5.60%	56.42%	LB	
TATACHEM	1005.65	10996700	0.68	958.3	14427600	0.27%	1.29%	0.34%	LB	-4.71%	31.20%	SB	
UPL	537.3	36610600	0.65	479.1	42545100	0.40%	4.52%	0.17%	LB	-10.83%	16.21%	SB	



<b>Basis</b> 00 0.64%	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up
0.64%						Бина Ор
	-0.19%	0.18%	SB	8.63%	10.04%	LB
0 0.44%	0.69%	0.70%	LB	-3.81%	6.94%	SB
0 0.46%	0.53%	- 1.34%	SC	-6.80%	21.24%	SB
5 0.24%	1.71%	-	sc	3.51%	-4.36%	SC
0.45%	3.64%	- 0.98%	sc	-8.28%	31.65%	SB
0 - 0.15%	3.54%	1.76%	LB	9.80%	16.24%	LB
0.41%	2.14%	1.20%	sc	1.82%	7.75%	LB
0 0.46%	0.95%	0.08%	sc	10.02%	-9.64%	SC
0.44%	1.48%	1.93%	LB	5.26%	- 10.37%	SC
0.17%	1.77%	- 0.87%	sc	-0.69%	7.01%	SB
34 0.38%	2.31%	3.02%	sc	2.22%	-2.40%	SC
0.41%	1.70%	1.74%	LB	8.94%	6.27%	LB
0.14%	2.14%	- 2.29%	sc	6.07%	- 10.74%	SC
	1.54%	0.20%	LB	-0.22%	7.57%	SB
	1.78%	3.50%	LB	11.51%	46.95%	LB
0 0.25%	1.20%	- 1.81%	sc	-1.49%	-4.96%	LU
50 0.33%	-0.15%	-	LU	-1.79%	2.83%	SB
25 0.32%	-0.86%	1.65%	SB	0.36%	29.09%	LB
	2.40%	0.36%	LB	-1.21%	17.47%	SB
0.03%	1.14%	0.21%	LB	-5.11%	30.58%	SB
0 0.38%	2.20%	0.06%	SC	6.28%	-5.42%	SC
0 0.40%	3.02%	1.59%	LB	1.02%	3.65%	LB
ay	As Compa	red to Pre	vious Day	Compar	ed With Exp	oiry Day
Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up
0 0.19%	0.60%	3.35%	SC	0.76%	23.20%	LB
00 0.32%	-0.24%	-	LU	-4.10%	33.37%	SB
5 0.45%	0.01%	-	sc	-2.68%	44.20%	SB
0.56%	1.36%	1.02%	sc	0.69%	60.72%	LB
0 0.36%	0.23%	0.41%	sc	-3.12%	11.94%	SB
0 0.23%	1.45%	-	sc	2.37%	11.98%	SC
50 0.34%	0.41%	1.00%	LB	1.34%	1.86%	LB
0 0.30%	-0.13%	0.73%	SB	3.51%	10.77%	LB
0.40%	0.35%	0.80%	LB	-1.41%	7.15%	SB
0.16%	-1.57%	1.17%	SB	10.23%	- 17.53%	SC
00 0.44%	-0.02%	1.80%	SB	-10.73%	27.94%	SB
0.49%	-0.70%	1.27%	SB	-7.14%	15.57%	SB
00 0.44%	-0.01%	- 1.20%	LU	0.01%	1.68%	LB
0 0.17%	1.64%	-	SC	1.59%	-8.67%	sc
0 0.09%	-0.07%	0.53%	SB	-1.00%	1.19%	SB
0 0.37%	0.04%	- 1.18%	SC	3.13%	4.23%	LB
00 0.27%	1.39%	3.65%	SC	0.09%	39.46%	LB
	0.740/					0.0
0 0.48%	-0.71%	1.80%	SB	-5.58%	21.08%	SB
	00 0.45% 0 0.15% 00 0.41% 00 0.44% 00 0.44% 00 0.17% 04 0.38% 00 0.41% 00 0.41% 00 0.41% 00 0.41% 00 0.33% 00 0.38% 00 0.38% 00 0.38% 00 0.38% 00 0.38% 00 0.40% 00 0.19% 00 0.36% 00 0.36% 00 0.36% 00 0.36% 00 0.36% 00 0.36% 00 0.36% 00 0.44% 00 0.44% 00 0.44% 00 0.44% 00 0.44% 00 0.44%	00 0.45% 3.64% 0 0 0.15% 3.54% 0 0.15% 3.54% 0 0.41% 1.48% 0 0.95% 0 0.44% 1.77% 34 0.38% 2.31% 0 0.41% 1.70% 0 0.41% 1.78% 0 0.41% 1.78% 0 0.25% 1.20% 50 0.33% -0.15% 2.5 0.32% -0.86% 0 0.38% 2.40% 0 0.38% 2.40% 0 0.41% 1.44% 0 0.38% 2.20% 0 0.40% 3.02% 4 0.41% 4 0.00% 0 0.56% 1.36% 0 0.32% -0.24% 0 0.45% 0 0.32% -0.24% 0 0.36% 0.23% 0 0.36% 0.23% 0 0.36% 0.23% 0 0.36% 0.23% 0 0.36% 0.23% 0 0.36% 0.23% 0 0.36% 0.23% 0 0.36% 0.23% 0 0.36% 0.23% 0 0.36% 0.23% 0 0.36% 0.23% 0 0.36% 0.23% 0 0.40% 0.35% 0 0.36% 0.35% 0 0.44% -0.02% 0 0.44% -0.02% 0 0.44% -0.02% 0 0.44% -0.02% 0 0.44% -0.00% 0 0.44% 0 0.00% 0 0.44% -0.00% 0 0.44% -0.00% 0 0.44% -0.00% 0 0.44% -0.	1.94%   1.94%   1.96%   1.76%   1.76%   1.76%   1.76%   1.20	1.00	1.94%   3.64%   0.98%   SC	1.00



INDEX	DEC - Expiry Day				As on Today		As Compa	ared to Prev	vious Day	Compared With Expiry Day		
	Price	OI	Basis	Price	OI	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up
BANKNIFTY	44866.15	3686175	1.16	45502.4	3649650	0.51%	1.38%	1.97%	LB	1.42%	-0.99%	SC
NIFTY	21352.6	12873300	0.76	21743.25	13374400	0.37%	0.59%	1.44%	LB	1.83%	3.89%	LB
Infra Stock	DEC - Expiry Day			As on Today		As Compa	ared to Prev	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
ADANIENT	2893.6	13845300	0.86	3178.45	13861500	0.28%	0.27%	-0.35%	SC	9.84%	0.12%	LB
ADANIPORTS	1146.3	45184800	0.77	1264.8	37152800	0.28%	1.24%	0.35%	LB	10.34%	- 17.78%	SC
CONCOR	828.65	11095000	0.48	925.3	16536000	0.50%	1.28%	-1.66%	SC	11.66%	49.04%	LB
GMRINFRA	77.05	219341250	0.71	89.85	221805000	0.33%	4.96%	-5.71%	sc	16.61%	1.12%	LB
INDIGO	2863.05	4801200	0.67	3041.45	5960400	0.48%	-0.70%	-0.06%	LU	6.23%	24.14%	LB
IRCTC	970.3	15112125	0.71	910.45	18475625	0.46%	1.15%	1.67%	LB	-6.17%	22.26%	SB
Media Stock	DE	C - Expiry Day			As on Today		As Compa	ared to Prev	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	1458.75	6074882	0.78	1363.5	6663404	0.50%	-0.38%	1.46%	SB	-6.53%	9.69%	SB
SUNTV	649.75	7464000	0.31	613.4	6303000	- 0.45%	1.12%	-1.62%	sc	-5.59%	- 15.55%	LU
ZEEL	163.2	98484000	1.44	188.65	120816000	0.21%	0.40%	-1.79%	sc	15.59%	22.68%	LB
Metals 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
COALINDIA	389.4	65566200	0.01	452.35	64245300	0.86%	4.52%	-2.20%	SC	16.17%	-2.01%	SC
HINDALCO	567.2	28859600	0.55	510.1	41476400	0.38%	-12.42%	42.21%	SB	-10.07%	43.72%	SB
HINDCOPPER	281.95	35064800	0.89	250.8	33803400	0.48%	4.09%	-3.08%	sc	-11.05%	-3.60%	LU
JINDALSTEL	716.3	25318750	0.78	736.55	26711250	0.22%	-0.93%	-0.93%	LU	2.83%	5.50%	LB
JSWSTEEL	815.7	15483825	0.94	812.65	17606700	0.18%	0.14%	1.29%	LB	-0.37%	13.71%	SB
NATIONALUM	141.1	83340000	0.85	141.95	93727500	0.95%	-0.87%	4.41%	SB	0.60%	12.46%	LB
NMDC	217.15	82278000	0.74	226.8	92956500	0.22%	-1.41%	-0.38%	LU	4.44%	12.98%	LB
SAIL	119.1	156088000	0.71	117.85	144952000	0.00%	-3.99%	-4.55%	LU	-1.05%	-7.13%	LU
TATASTEEL	133.75	221963500	0.67	137.85	209654500	0.40%	0.33%	-1.76%	sc	3.07%	-5.55%	SC
VEDL	263.6	94792200	0.84	269.5	98490600	0.50%	0.50%	0.26%	LB	2.24%	3.90%	LB
OIL & GAS Stock	DE	C - Expiry Day			As on Today		As Compa	ared to Prev	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	474.4	36972000	0.73	584.3	32396400	0.46%	-1.04%	-1.28%	LU	23.17%	- 12.38%	SC
GAIL	165.4	143888325	0.64	170.35	133324650	0.50%	0.92%	-1.18%	sc	2.99%	-7.34%	SC
GUJGASLTD	552.45	5350000	0.75	561.7	6772500	0.27%	0.22%	-0.70%	sc	1.67%	26.59%	LB
HINDPETRO	430.6	30194100	0.45	501.65	32707800	0.41%	-0.05%	0.26%	SB	16.50%	8.33%	LB
IGL	405.15	14817000	-0.19	434.9	14301375	0.44%	1.83%	-0.16%	sc	7.34%	-3.48%	SC
IOC	143.7	119535000	0.66	174.45	157550250	0.49%	-0.54%	1.39%	SB	21.40%	31.80%	LB
MGL	1374.15	2858400	-0.10	1476.8	2514400	0.47%	1.73%	8.53%	LB	7.47%	- 12.03%	SC
ONGC	234.05	76118350	0.49	259.5	100138500	- 1.14%	0.62%	1.47%	LB	10.87%	31.56%	LB
PETRONET	256.6	37941000	0.66	266	37350000	0.26%	3.50%	-0.53%	sc	3.66%	-1.56%	SC
RELIANCE	2706.15	32322500	0.66	2930.2	34858750	0.37%	0.88%	0.48%	LB	8.28%	7.85%	LB



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	0.81	25737.5	187520	0.22%	0.03%	-1.47%	sc	13.76%	43.94%	LB
ALKEM	5126.35	442800	0.06	4933.85	1086800	0.26%	-2.42%	0.80%	SB	-3.76%	145.44%	SB
APOLLOHOSP	5760.5	1917125	0.65	5990.85	2067750	0.21%	1.10%	4.31%	LB	4.00%	7.86%	LB
AUROPHARMA	1089.7	21321300	0.65	1124.8	22331100	0.00%	3.32%	-4.66%	sc	3.22%	4.74%	LB
BIOCON	247.35	38937500	0.85	280.3	35685000	0.30%	0.21%	3.77%	LB	13.32%	-8.35%	SC
CIPLA	1260.8	9718150	0.51	1322.95	9555000	0.02%	2.24%	-0.18%	sc	4.93%	-1.68%	SC
DIVISLAB	3939.95	3094400	0.85	3700.2	4236200	0.34%	-0.77%	0.47%	SB	-6.09%	36.90%	SB
DRREDDY	5858.55	1760125	0.61	5649.95	2187250	0.14%	0.00%	2.17%	LU	-3.56%	24.27%	SB
GLENMARK	855.4	11209950	0.80	867.55	12562800	0.41%	-0.53%	4.10%	SB	1.42%	12.07%	LB
GRANULES	395	10238000	0.86	422	12520000	0.51%	0.32%	-1.62%	sc	6.84%	22.29%	LB
IPCALAB	1099.75	1925950	-0.40	1081.4	2260050	0.02%	-3.75%	2.20%	SB	-1.67%	17.35%	SB
LALPATHLAB	2563.9	1209600	0.77	2455.8	1259700	0.26%	0.75%	-5.34%	sc	-4.22%	4.14%	SB
LAURUSLABS	426.75	12202600	0.65	415.05	15794700	0.35%	0.81%	-0.14%	sc	-2.74%	29.44%	SB
LUPIN	1339.95	8551850	0.83	1425.65	8923300	0.05%	1.85%	-0.21%	sc	6.40%	4.34%	LB
METROPOLIS	1668.25	1363200	-0.35	1565.05	1510400	0.01%	-0.14%	-2.33%	LU	-6.19%	10.80%	SB
SUNPHARMA	1262.15	12673500	-0.21	1335.75	13383300	0.02%	2.83%	0.06%	LB	5.83%	5.60%	LB
SYNGENE	699.6	6744000	-0.64	696.65	6901000	- 0.11%	-0.85%	5.71%	SB	-0.42%	2.33%	SB
TORNTPHARM	2255.6	1574500	0.07	2462.55	1482500	0.43%	-0.39%	-2.37%	LU	9.17%	-5.84%	SC
ZYDUSLIFE	686.4	7194600	0.71	708.9	6934500	0.13%	-0.11%	-1.87%	LU	3.28%	-3.62%	SC
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	0.04	137.2	73672500	0.29%	-6.83%	- 11.61%	LU	-15.05%	-2.23%	LU
NTPC	313.9	106596000	0.00	299.3	110625000	0.12%	-3.23%	6.90%	SB	-4.65%	3.78%	SB
POWERGRID	239.1	74955600	-0.49	233.45	74224800	0.11%	-2.40%	0.37%	SB	-2.36%	-0.97%	LU
TATAPOWER	329.8	97351875	0.79	345.55	91776375	0.23%	-0.93%	2.29%	SB	4.78%	-5.73%	SC
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	0.91	145.15	19248000	1.10%	-0.82%	-2.27%	LU	1.01%	21.84%	LB
DLF	728.65	32204700	0.81	775.45	41048700	0.32%	0.02%	2.54%	LB	6.42%	27.46%	LB
GODREJPROP	1996.75	3334025	0.50	2315.6	3249475	0.30%	-0.14%	0.18%	SB	15.97%	-2.54%	SC
INDHOTEL	433.45	19352000	0.76	463.6	17264000	0.26%	0.36%	-0.08%	sc	6.96%	-10.79%	SC
OBEROIRLTY	1442.4	7483700	0.61	1512.95	5673500	0.29%	-1.16%	3.00%	SB	4.89%	-24.19%	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	818.25	6299000	0.79	843.15	6590000	0.20%	2.27%	4.64%	LB	3.04%	4.62%	LB
COFORGE	6205.05	1216350	0.55	6661.9	1263300	0.47%	-0.06%	1.75%	SB	7.36%	3.86%	LB
HCLTECH	1550.25	12243700	0.57	1665.6	14051100	0.06%	-0.08%	1.10%	SB	7.44%	14.76%	LB
INFY	1669.1	22295200	0.62	1684.55	24322400	0.26%	0.26%	3.63%	LB	0.93%	9.09%	LB
LTIM	5494.65	1863300	0.68	5557.15	2058300	0.36%	0.74%	-3.33%	SC	1.14%	10.47%	LB
LTTS	5385.9	567600	0.81	5615.2	684600	0.55%	0.79%	2.73%	LB	4.26%	20.61%	LB
MCX	3221.1	2538800	0.70	3418.35	2333600	0.51%	-2.02%	14.98%	SB	6.12%	-8.08%	SC
MPHASIS	2522.4	2555850	0.82	2628.55	3136375	0.36%	1.06%	-3.45%	SC	4.21%	22.71%	LB
NAUKRI	4982.55	1078800	0.85	5341.6	1137300	0.39%	-0.85%	2.16%	SB	7.21%	5.42%	LB
OFSS	6707.3	681800	0.52	7700.85	919000	0.41%	6.97%	4.36%	LB	14.81%	34.79%	LB
PERSISTENT	8378.75	1583700	-0.11	8697.5	1560400	0.37%	-0.08%	-2.12%	LU	3.80%	-1.47%	SC
TCS	3810.3	12046650	0.63	4149.5	12348350	0.27%	0.70%	3.28%	LB	8.90%	2.50%	LB
TECHM	1322.05	13551000	0.71	1328.45	12036600	0.40%	0.73%	-0.13%	SC	0.48%	- 11.18%	SC
WIPRO	470	49876500	0.77	511.6	45795000	0.28%	2.02%	-2.75%	SC	8.85%	-8.18%	SC
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	1160.55	29520300	0.77	1117.85	32469100	0.40%	-0.08%	-0.15%	LU	-3.68%	9.99%	SB
IDEA	14.6	1773920000	1.02	14.7	2140720000	0.68%	1.73%	-0.85%	SC	0.68%	20.68%	LB
INDUSTOWER	225.45	92592200	0.89	209.4	123933400	0.26%	-1.94%	-1.18%	LU	-7.12%	33.85%	SB
TATACOMM	1716.6	6121000	0.69	1746.1	6677500	0.34%	1.23%	-0.41%	SC	1.72%	9.09%	LB
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	241.6	32944600	0.77	240.65	49363600	0.31%	-0.04%	-3.85%	LU	-0.39%	49.84%	SB
PAGEIND	36711.1	164220	0.64	36019.45	164220	0.22%	-0.28%	-3.55%	LU	-1.88%	0.00%	LU
SRF	2268.9	4067250	0.62	2323.35	3960000	0.36%	1.61%	-4.31%	SC	2.40%	-2.64%	SC
TRENT	3231.8	3030400	0.85	3851.25	3128000	0.22%	1.29%	-0.86%	SC	19.17%	3.22%	LB



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