

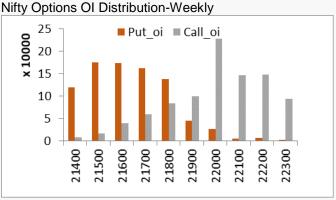
Daily Derivative Report

15TH Feb 2024

Nifty Futures V	/iew
Nifty Active Futures	21917.00
Nifty Active Futures OI	1,18,18,300
Change in OI	-177300
Premium / Discount	77.00
Inference	Short Covering

Volatility	
India VIX Index	15.44
Nifty ATM Call IV	21.8
Nifty ATM Put IV	12.99
PCR Index Options	1.24
PCR F&O Total	0.88

BankNifty Futures	View
BankNifty Active Futures	46090.00
BankNifty Active Futures OI	31,19,565
Change in OI	-193290
Premium / Discount	182.00
Inference	Short Covering



HIGHLIGHTS:

Nifty futures closed at 21917 yesterday on a positive note with 1.48% Decrease in the open interest indicating Short Covering.

It closed at a premium of 77 points compared to its previous day's premium of 81 points.

Bank Nifty closed at 46090 yesterday on a positive note with a 5.83% Decrease in open interest indicating Short Covering..

It closed at a premium of 182 points compared to its previous day's premium of 230 points.

In Yesterday's Trading Session FII's

Sold Index Futures to the tune of 87.26 Cr,

Bought Index Option worth 40819.27 Cr,

Sold Stock Futures to the tune of 712.74 Cr.

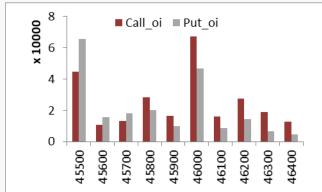
Net Bought in the derivative segment to the tune of 40799.83 Cr.

In Cash Segment

FII Sold 3929 Cr & DII Bought 2898 Cr.

The India VIX index is at 15.44 vs 15.81, ATM CE IV 21.80 & PE IV 12.99





Index options PCR is at 1.24 vs 0.99 to its previous day closing.

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

Nifty Call options OI shows that 22000 has the highest OI followed by 21900 which may act as resistance for current expiry.

BankNifty Put options OI distribution shows that 45500 has the highest OI concentration followed 46000 which may act as support for the current expiry.

BankNifty Call strike 46000 followed by 45500 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, HINDCOPPER

Stock Futures - Long Build

Symbol	Fut Price	% Chg	Open Interest	% Chg
HINDCOPPER	260.7	3.45%	4,02,90,600	19.19%
INDIAMART	2716.75	0.47%	9,27,600	8.30%
IOC	184.35	5.16%	16,90,45,500	7.30%
VEDL	280.85	3.69%	10,56,11,400	7.23%

Stock Futures - Short Build Up

Symbol	Fut Price	% Chg	Open Interest	% Chg
HINDALCO	510.25	-0.35%	4,65,66,800	12.27%
LTTS	5,428.50	-3.86%	7,52,200	9.87%
NAUKRI	5,130.25	-4.33%	12,45,000	9.47%
COFORGE	6,510.35	-2.73%	13,58,400	7.53%



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	1642500	3221.35	3100	896700
ADANIPORTS	1300	2721600	1272.6	1200	1092000
APOLLOHOSP	6600	212625	6773	6200	147750
ASIANPAINT	3000	1580600	2983.3	2900	627200
AXISBANK	1100	2055000	1098.6	1050	1081250
BAJAJ-AUTO	8000	138125	8089.05	7500	138500
BAJAJFINSV	1700	709000	1587.05	1500	354500
BAJFINANCE	7000	706000	6659.7	6500	618625
BHARTIARTL	1200	3781950	1119.6	1100	1713800
BPCL	530	2179800	625.5	600	2109600
BRITANNIA	5200	316400	5033.7	4800	94800
CIPLA	1500	523250	1431.05	1300	334100
COALINDIA	500	5411700	462.75	400	3194100
DIVISLAB	3800	431400	3734.65	3500	209200
DRREDDY	6300	153000	6253.7	6100	163625
EICHERMOT	4000	327425	3919.95	3500	203000
GRASIM	2200	843336	2081.55	2000	349164
HCLTECH	1700	890400	1670.8	1500	436800
HDFCBANK	1500	16665550	1393.45	1400	5222800
HDFCLIFE	600	2466200	588.1	580	959200
HEROMOTOCO	4800	617400	4813.9	4800	215100
HINDALCO	600	8542800	510.25	500	2469600
HINDUNILVR	2500	1464900	2398.25	2500	369900
ICICIBANK	1030	4818800	1025.6	1000	2329600
INDUSINDBK	1600	1818500	1488.85	1600	827500

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	1700	4156000	1669.7	1600	880800
ITC	450	14769600	412.55	400	3787200
JSWSTEEL	900	1584225	815.85	800	629775
KOTAKBANK	1900	1521600	1753.45	1700	802800
LT	3500	1894800	3323.85	3300	650700
LTIM	6000	235350	5514.25	5000	71850
M&M	1700	1171100	1662.3	1600	581700
MARUTI	11000	441150	11046.1	9800	256950
NESTLEIND	2500	479600	2485.3	2400	168400
NTPC	340	16089000	328.65	300	2967000
ONGC	260	18915050	265.3	260	5428500
POWERGRID	280	9604800	270.5	270	3517200
RELIANCE	3000	3325750	2968.25	2800	1367250
SBILIFE	1600	531000	1460.55	1400	231000
SBIN	750	7665000	746.1	650	11376000
SUNPHARMA	1550	1826300	1524.75	1400	706300
TATACONSUM	1200	1106100	1139.2	1100	810000
TATAMOTORS	1000	11318775	919.8	900	3665100
TATASTEEL	150	43642500	141.6	130	11203500
TCS	4200	696850	4118.35	4000	428225
TECHM	1400	1551600	1299.1	1300	833400
TITAN	3800	670250	3596.2	3500	324275
ULTRACEMCO	10500	157500	9834.45	9500	68300
UPL	550	3173300	483.6	500	1075100
WIPRO	520	3522000	515.3	500	2635500

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	1745	4060	-80530	-82275	INDEX FUT	-1927	764	-22558	-20631
INDEX CALL	107664	63562	65361	-42303	INDEX CALL	INDEX CALL 0		0	0
INDEX PUT	142370	284	239709	97339	INDEX PUT	0	0	24754	24754
STK FUT	-12718	28023	167562	180280	STK FUT	-4031 -19		-2161903	-2157872
CLIENTS	TODAY	PREV DAY	NET	Net 1 Day Ago	PRO	TODAY	PREV DAY	NET	Net 1 Day Ago
CLIENTS INDEX FUT	TODAY 615	PREV DAY -24917	NET 59567	Net 1 Day Ago 58952	PRO INDEX FUT	TODAY -433	PREV DAY 20093	NET 43521	Net 1 Day Ago 43954
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INDEX FUT	615	-24917	59567	58952	INDEX FUT	-433	20093	43521	43954

Bought 1,745 Lots of Index Future, Bought 1,07,664 Lots of Index Calls, Bought 1,42,370 Lots of Index Puts, Sold 12,718 Lots of Stock Future,



Auto Stock	JAN - 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
APOLLOTYRE	517.6	11274400	0.70	517.95	11519200	0.17%	1.40%	2.11%	LB	0.07%	2.17%	LB
ASHOKLEY	169.75	93140000	0.85	173.65	108770000	- 0.09%	0.40%	- 0.79%	sc	2.30%	16.78%	LB
BAJAJ-AUTO	7597.5	2162375	0.37	8083.3	1823375	0.07%	2.10%	2.95%	LB	6.39%	- 15.68%	SC
BALKRISIND	2527	1843500	0.45	2351.05	2286600	0.26%	1.53%	1.70%	SC	-6.96%	24.04%	SB
BHARATFORG	1200.25	5391500	0.70	1105.1	8830500	0.19%	1.16%	0.82%	LB	-7.93%	63.79%	SB
BOSCHLTD	22779.3	122000	-0.10	27399.55	190550	0.48%	4.18%	4.65%	SC	20.28%	56.19%	LB
EICHERMOT	3616.45	4033750	0.71	3901.55	3692850	0.47%	1.23%	2.31%	SC	7.88%	-8.45%	SC
ESCORTS	2945.3	2949375	0.92	2809.75	2798400	0.25%	0.83%	1.35%	sc	-4.60%	-5.12%	LU
EXIDEIND	310.4	17704800	0.76	336.65	18327600	0.45%	1.85%	1.72%	LB	8.46%	3.52%	LB
HEROMOTOCO	4442.15	2619900	-0.81	4814.05	3634800	0.00%	1.46%	- 1.37%	sc	8.37%	38.74%	LB
M&M	1635.5	12679450	0.70	1657.05	13977600	0.32%	0.63%	4.27%	LB	1.32%	10.24%	LB
MARUTI	9881	2960250	0.54	11027.95	2631200	0.16%	2.16%	1.62%	LB	11.61%	- 11.12%	SC
MOTHERSON	115.4	87947700	0.43	114.05	102800900	0.22%	-1.21%	- 3.51%	LU	-1.17%	16.89%	SB
MRF	136858	33405	0.79	147284.5	39800	0.31%	1.84%	- 2.15%	sc	7.62%	19.14%	LB
TATAMOTORS	811.85	58179900	0.38	918.3	67317000	0.16%	1.26%	0.69%	sc	13.11%	15.70%	LB
TVSMOTOR	1941.1	5021100	0.66	2087.95	4815300	0.31%	2.14%	2.55%	LB	7.57%	-4.10%	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	590.75	21886000	0.50%	-0.51%	1.34%	SB	-16.54%	12.54%	SB
AXISBANK	1042.25	55808125	0.74	1096.85	48212500	0.16%	2.44%	3.58%	SC	5.24%	- 13.61%	SC
BANDHANBNK	220.95	111865000	0.82	198.25	113397500	0.76%	-0.40%	1.72%	LU	-10.27%	1.37%	SB
BANKBARODA	227.05	140607675	0.79	267.8	148551975	0.52%	3.16%	3.56%	LB	17.95%	5.65%	LB
CANBK	465.3	56724300	0.78	566.45	54648000	0.44%	2.58%	1.04%	sc	21.74%	-3.66%	SC
CUB	141.2	32085000	0.78	136.3	42240000	0.44%	1.56%	0.21%	LB	-3.47%	31.65%	SB
FEDERALBNK	141.8	116505000	0.74	149.45	90695000	0.50%	1.18%	1.15%	LB	5.39%	- 22.15%	SC
HDFCBANK	1434.9	188406350	0.68	1384.05	227697800	0.68%	-0.75%	5.09%	SB	-3.54%	20.85%	SB
ICICIBANK	1009.95	100786700	0.47	1022.7	88453400	0.28%	0.28%	1.20%	sc	1.26%	- 12.24%	SC
IDFCFIRSTB	80.05	320017500	0.75	80.85	372922500	0.25%	0.43%	0.13%	sc	1.00%	16.53%	LB
INDUSINDBK	1512	26242500	0.76	1481.5	26631500	0.50%	1.20%	- 0.56%	SC	-2.02%	1.48%	SB
KOTAKBANK	1768.4	31618000	0.87	1748.95	31156800	0.26%	0.68%	0.85%	sc	-1.10%	-1.46%	LU
PNB	104.5	262432000	0.77	122.95	229928000	0.24%	0.70%	- 1.10%	sc	17.66%	- 12.39%	SC
RBLBANK	255.15	51745000	0.88	253.75	67405000	0.43%	1.20%	1.22%	LB	-0.55%	30.26%	SB



CapGood Stock	JAN - 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
ABB	4739.3	942750	0.78	4558.4	1481750	0.47%	2.10%	0.66%	LB	-3.82%	57.17%	SB
ASTRAL	1800.05	2994353	0.85	1950.35	3210516	0.23%	2.67%	1.33%	LB	8.35%	7.22%	LB
BEL	189.7	80341500	0.53	181.6	122732400	0.47%	2.83%	- 2.80%	SC	-4.27%	52.76%	SB
BHEL	219.9	84866250	0.66	224.45	100159500	0.38%	5.20%	- 0.85%	SC	2.07%	18.02%	LB
CROMPTON	305.1	16380000	0.77	285.45	18070200	0.21%	0.05%	1.07%	LB	-6.44%	10.32%	SB
CUMMINSIND	2161.9	3198900	0.34	2563.1	4285500	- 0.13%	0.79%	2.12%	LB	18.56%	33.97%	LB
DIXON	5879.45	1053800	0.69	6339.95	1328900	0.51%	0.70%	2.22%	LB	7.83%	26.11%	LB
HAL	2903.8	7551000	0.76	2957.1	8887200	- 0.50%	1.18%	0.13%	LB	1.84%	17.70%	LB
HAVELLS	1290.35	5003000	0.57	1380.75	4279500	0.18%	1.33%	2.07%	SC	7.01%	- 14.46%	SC
LT	3593.45	10380000	0.70	3309	15472800	0.45%	-0.38%	2.26%	SB	-7.92%	49.06%	SB
POLYCAB	4343.85	2150700	0.89	4355.45	2451600	0.44%	0.58%	1.14%	LB	0.27%	13.99%	LB
SIEMENS	4205.4	1322700	0.47	4379.4	1214400	0.49%	1.53%	1.79%	LB	4.14%	-8.19%	SC
VOLTAS	1005.2	8868000	0.80	1086.1	7631400	0.44%	-1.28%	0.62%	SB	8.05%	13.94%	SC
Cement Stock	JAN - 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	2619.6	4648200	0.49%	0.19%	3.45%	LB	6.16%	8.61%	LB
AMBUJACEM	560.15	50823000	0.97	570.9	51953400	0.39%	0.47%	0.29%	SC	1.92%	2.22%	LB
DALBHARAT	2205.05	3221500	0.81	2051.35	3356000	0.49%	-0.56%	1.02%	SB	-6.97%	4.18%	SB
GRASIM	2076.5	9106407	0.73	2079.8	8590770	0.08%	0.76%	1.45%	LB	0.16%	-5.66%	SC
INDIACEM	252.6	21489000	0.91	234.85	22434400	0.34%	1.01%	- 0.48%	SC	-7.03%	4.40%	SB
JKCEMENT	4167.45	1029250	0.91	4190.6	757250	0.46%	-0.97%	7.41%	SB	0.56%	26.43%	SC
RAMCOCEM	968.85	3331150	0.88	859.35	3251250	0.18%	-1.03%	4.91%	SB	-11.30%	-2.40%	LU
SHREECEM	27948.8	184400	0.90	26898.45	226425	0.40%	-1.29%	1.39%	SB	-3.76%	22.79%	SB
ULTRACEMCO	9969.35	1748500	0.45	9787.8	1945700	0.48%	-0.66%	3.05%	SB	-1.82%	11.28%	SB
Chemicals Stock	JA	N - 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	667.8	12971000	0.49%	0.75%	0.78%	LB	5.31%	11.62%	LB
ATUL	6326.7	321300	0.66	6391.35	361875	0.40%	-0.05%	- 0.68%	LU	1.02%	12.63%	LB
CHAMBLFERT	368.6	6925500	0.73	355.6	9596900	0.48%	-0.77%	2.12%	SB	-3.53%	38.57%	SB
COROMANDEL	1129	715400	0.63	1092.9	1264200	0.47%	-0.70%	0.33%	SB	-3.20%	76.71%	SB
DEEPAKNTR	2236.4	2095200	0.77	2256.75	2654700	0.45%	1.17%	0.34%	LB	0.91%	26.70%	LB
GNFC	732.55	7428200	0.81	645.1	8223800	0.47%	0.71%	- 0.61%	sc	-11.94%	10.71%	SB
NAVINFLUOR	3344.55	1347750	0.86	3102.85	1832550	0.47%	-0.02%	0.40%	SB	-7.23%	35.97%	SB
PIIND	3241.95	1827250	0.65	3418.15	2868750	0.25%	-0.15%	0.37%	SB	5.44%	57.00%	LB
TATACHEM	1005.65	10996700	0.68	966.2	14518900	0.16%	0.82%	0.63%	LB	-3.92%	32.03%	SB
UPL	537.3	36610600	0.65	481.4	42929900	0.46%	0.48%	0.90%	LB	-10.40%	17.26%	SB



Finance Stock	JA	N - 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
ABCAPITAL	165.75	58741200	0.78	182.5	65242800	0.25%	1.36%	0.94%	LB	10.11%	11.07%	LB
BAJAJFINSV	1630.15	8900500	0.78	1579.7	9556500	0.47%	0.75%	0.40%	LB	-3.09%	7.37%	SB
BAJFINANCE	7085.5	6935125	0.80	6646.5	8341250	0.20%	0.65%	- 0.80%	SC	-6.20%	20.28%	SB
CANFINHOME	770.5	4449900	0.74	804.1	4248075	0.14%	0.82%	0.18%	sc	4.36%	-4.54%	SC
CHOLAFIN	1244.7	9580000	0.23	1125.2	12592500	0.48%	-1.45%	0.16%	LU	-9.60%	31.45%	SB
HDFCAMC	3428.65	2388900	0.40	3778.25	2772600	0.10%	0.36%	0.15%	sc	10.20%	16.06%	LB
HDFCLIFE	579	25944600	0.79	585.35	28316200	0.47%	-0.71%	1.29%	SB	1.10%	9.14%	LB
ICICIGI	1482.2	3273000	0.80	1639.6	2967500	0.29%	0.55%	0.34%	LB	10.62%	-9.33%	SC
ICICIPRULI	486.3	13596000	0.78	508.8	12550500	0.24%	-0.61%	2.99%	SB	4.63%	-7.69%	SC
IDFC	116	66920000	0.82	114.95	73775000	0.52%	-0.22%	3.02%	SB	-0.91%	10.24%	SB
L&TFH	166.9	41291348	0.81	172.1	40403410	0.44%	0.88%	0.25%	LB	3.12%	-2.15%	sc
LICHSGFIN	579.2	14068000	0.38	636.6	15292000	0.36%	0.89%	2.29%	LB	9.91%	8.70%	LB
M&MFIN	270.15	27670000	0.59	289	26220000	0.29%	0.85%	6.16%	LB	6.98%	-5.24%	SC
MANAPPURAM	178	54132000	0.25	182.55	57198000	- 0.22%	2.79%	- 1.77%	SC	2.56%	5.66%	LB
MFSL	878.2	6108000	0.88	968.6	9084800	0.43%	-1.09%	1.21%	SB	10.29%	48.74%	LB
MUTHOOTFIN	1388.15	5632000	0.09	1379.25	5332250	0.17%	0.87%	0.38%	SC	-0.64%	-5.32%	LU
PEL	873.95	12047250	0.81	883.45	12074250	0.41%	2.93%	2.53%	SC	1.09%	0.22%	LB
PFC	419	61426500	0.70	434.6	78340875	- 0.46%	3.35%	1.20%	SC	3.72%	27.54%	LB
RECLTD	470.15	37496000	0.71	481.6	42518000	0.27%	3.69%	3.47%	SC	2.44%	13.39%	LB
SBICARD	759.85	18688800	-3.90	719.15	24788800	0.04%	-0.26%	1.58%	SB	-5.36%	32.64%	SB
SBILIFE	1380.9	7547250	0.63	1453.7	7153500	0.47%	-0.95%	0.21%	SB	5.27%	-5.22%	SC
SHRIRAMFIN	2307.15	7077900	0.32	2393.3	7267800	0.22%	2.69%	- 0.94%	sc	3.73%	2.68%	LB
FMCG Stock	JA	N - 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
ASIANPAINT	2949.2	6812200	0.58	2976.4	8391800	0.23%	0.16%	- 0.01%	SC	0.92%	23.19%	LB
BALRAMCHIN	387.75	9219200	0.68	370.4	12217600	0.54%	-0.39%	- 0.64%	LU	-4.47%	32.52%	SB
BATAINDIA	1449.3	1836750	0.84	1411.15	2682375	0.43%	0.05%	1.27%	LB	-2.63%	46.04%	SB
BERGEPAINT	554.7	9133080	-0.41	560.85	15092880	- 1.44%	0.42%	2.82%	LB	1.11%	65.26%	LB
BRITANNIA	5141.9	2329400	0.08	5010.65	2610600	0.46%	0.58%	0.12%	LB	-2.55%	12.07%	SB
COLPAL	2492.55	3870300	0.40	2594.8	3492300	0.09%	1.69%	2.52%	LB	4.10%	-9.77%	SC
DABUR	531.6	22633750	0.82	544.3	23102500	0.18%	1.03%	0.21%	LB	2.39%	2.07%	LB
GODREJCP	1157.3	6474500	0.73	1200.6	7272500	0.37%	0.23%	1.40%	LB	3.74%	12.33%	LB
HINDUNILVR	0.400.0			2207.05	11861100	0.43%	-0.25%	1.47%	SB	-1.66%	8.73%	SB
INDIAMART	2428.3	10908900	0.56	2387.95	11001100	0.4376	0.2070					
ITC	2428.3	10908900	0.56	2705.15	927600	0.43%	0.20%	8.30%	LB	10.45%	- 10.69%	SC
									LB SC	10.45% -9.68%	10.69% 27.58%	SC SB
JUBLFOOD	2449.2	1038600	0.74	2705.15	927600	0.43%	0.20%	8.30%				
	2449.2 455.65	1038600 84553600	0.74	2705.15 411.55	927600 107870400	0.43%	0.20%	8.30% - 0.29% -	SC	-9.68%	27.58%	SB
JUBLFOOD	2449.2 455.65 508.25	1038600 84553600 17162500	0.74 -0.64 0.45	2705.15 411.55 479.35	927600 107870400 19592500	0.43% 0.24% 0.21%	0.20% 1.18% 1.57%	8.30% - 0.29% - 1.22%	SC SC	-9.68% -5.69%	27.58% 14.16%	SB SB
JUBLFOOD MARICO	2449.2 455.65 508.25 525.1	1038600 84553600 17162500 10531200	0.74 -0.64 0.45 0.38	2705.15 411.55 479.35 527	927600 107870400 19592500 10737600	0.43% 0.24% 0.21% 0.19%	0.20% 1.18% 1.57% 0.35%	8.30% - 0.29% - 1.22% 0.28%	SC SC LB	-9.68% -5.69% 0.36%	27.58% 14.16% 1.96%	SB SB LB
JUBLFOOD MARICO MCDOWELL-N	2449.2 455.65 508.25 525.1 1096	1038600 84553600 17162500 10531200 7993300	0.74 -0.64 0.45 0.38 0.75	2705.15 411.55 479.35 527 1129.1	927600 107870400 19592500 10737600 7107800	0.43% 0.24% 0.21% 0.19% 0.21%	0.20% 1.18% 1.57% 0.35% 1.41%	8.30% - 0.29% - 1.22% 0.28% - 2.64%	SC SC LB SC	-9.68% -5.69% 0.36% 3.02%	27.58% 14.16% 1.96% - 11.08%	SB SB LB SC
JUBLFOOD MARICO MCDOWELL-N NESTLEIND	2449.2 455.65 508.25 525.1 1096 2482.15	1038600 84553600 17162500 10531200 7993300 6093200	0.74 -0.64 0.45 0.38 0.75 0.48	2705.15 411.55 479.35 527 1129.1 2487	927600 107870400 19592500 10737600 7107800 6180800	0.43% 0.24% 0.21% 0.19% 0.21% - 0.07%	0.20% 1.18% 1.57% 0.35% 1.41%	8.30% - 0.29% - 1.22% 0.28% - 2.64% 0.24%	SC SC LB SC LB	-9.68% -5.69% 0.36% 3.02% 0.20%	27.58% 14.16% 1.96% - 11.08% 1.44%	SB SB LB SC LB
JUBLFOOD MARICO MCDOWELL-N NESTLEIND PIDILITIND	2449.2 455.65 508.25 525.1 1096 2482.15 2590.15	1038600 84553600 17162500 10531200 7993300 6093200 3287250	0.74 -0.64 0.45 0.38 0.75 0.48	2705.15 411.55 479.35 527 1129.1 2487 2663.2	927600 107870400 19592500 10737600 7107800 6180800 3346000	0.43% 0.24% 0.21% 0.19% 0.21% - 0.07% 0.22%	0.20% 1.18% 1.57% 0.35% 1.41% 1.21%	8.30% - 0.29% - 1.22% 0.28% - 2.64% 0.24% - 2.34%	SC SC LB SC LB LU	-9.68% -5.69% 0.36% 3.02% 0.20% 2.82%	27.58% 14.16% 1.96% - 11.08% 1.44%	SB SB LB LB SC LB LB



INDEX	JA	N - 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	45908.3	3458940	0.40%	0.89%	-5.23%	SC	2.32%	-6.16%	SC	
NIFTY	21352.6	12873300	0.76	21840.05	13264400	0.35%	0.45%	-0.82%	SC	2.28%	3.04%	LB	
Infra Stock	JA	N - Expiry Day		As on Today			As Compared to Previous Day			Compar	Compared With Expiry 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	3207.2	14110200	0.44%	0.90%	1.79%	LB	10.84%	1.91%	LB	
ADANIPORTS	1146.3	45184800	0.77	1267.85	37655200	0.37%	0.24%	1.35%	LB	10.60%	- 16.66%	SC	
CONCOR	828.65	11095000	0.48	939.65	17026000	0.50%	1.55%	2.96%	LB	13.40%	53.46%	LB	
GMRINFRA	77.05	219341250	0.71	89.85	224561250	0.67%	0.00%	1.24%	LU	16.61%	2.38%	LB	
INDIGO	2863.05	4801200	0.67	3094.3	5862900	0.16%	1.74%	-1.64%	SC	8.08%	22.11%	LB	
IRCTC	970.3	15112125	0.71	929.2	18140500	0.50%	2.06%	-1.81%	sc	-4.24%	20.04%	SB	
Media Stock	JA	N - 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	1368.75	6727303	0.48%	0.39%	0.96%	LB	-6.17%	10.74%	SB	
SUNTV	649.75	7464000	0.31	626.35	6241500	- 0.40%	2.11%	-0.98%	sc	-3.60%	- 16.38%	LU	
ZEEL	163.2	98484000	1.44	200.2	118650000	0.00%	6.12%	-1.79%	sc	22.67%	20.48%	LB	
Metals Stock	JA	N - 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	466.35	65459100	- 0.77%	3.09%	1.89%	LB	19.76%	-0.16%	SC	
HINDALCO	567.2	28859600	0.55	507.8	46566800	0.48%	-0.45%	12.27%	SB	-10.47%	61.36%	SB	
HINDCOPPER	281.95	35064800	0.89	259.45	40290600	0.48%	3.45%	19.19%	LB	-7.98%	14.90%	SB	
JINDALSTEL	716.3	25318750	0.78	758.15	25925000	0.16%	2.93%	-2.94%	sc	5.84%	2.39%	LB	
JSWSTEEL	815.7	15483825	0.94	813.25	17609400	0.32%	0.07%	0.02%	LB	-0.30%	13.73%	SB	
NATIONALUM	141.1	83340000	0.85	155.9	74820000	0.99%	9.83%	20.17%	sc	10.49%	- 10.22%	SC	
NMDC	217.15	82278000	0.74	235.55	95224500	- 0.21%	3.86%	2.44%	LB	8.47%	15.74%	LB	
SAIL	119.1	156088000	0.71	122.95	139496000	0.69%	4.33%	-3.76%	sc	3.23%	10.63%	SC	
TATASTEEL	133.75	221963500	0.67	141.2	202647500	0.28%	2.43%	-3.34%	sc	5.57%	-8.70%	SC	
VEDL	263.6	94792200	0.84	279.65	105611400	0.43%	3.77%	7.23%	LB	6.09%	11.41%	LB	
OIL & GAS Stock	JA	N - Expiry Day			As on Today		As Compa	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	474.4	36972000	0.73	623.65	32603400	0.30%	6.73%	0.64%	LB	31.46%	- 11.82%	SC	
GAIL	165.4	143888325	0.64	176.25	134957925	0.28%	3.46%	1.23%	LB	6.56%	-6.21%	SC	
GUJGASLTD	552.45	5350000	0.75	559.75	6515000	0.38%	-0.35%	-3.80%	LU	1.32%	21.78%	LB	
HINDPETRO	430.6	30194100	0.45	543.3	34465500	0.17%	8.30%	5.37%	LB	26.17%	14.15%	LB	
IGL	405.15	14817000	-0.19	436.9	14426500	0.21%	0.46%	0.87%	LB	7.84%	-2.64%	SC	
IOC	143.7	119535000	0.66	183.55	169045500	0.44%	5.22%	7.30%	LB	27.73%	41.42%	LB	
MGL	1374.15	2858400	-0.10	1490.1	2511200	0.44%	0.90%	-0.13%	sc	8.44%	- 12.15%	SC	
ONGC	234.05	76118350	0.49	268.85	104288800	1.32%	3.60%	4.14%	LB	14.87%	37.01%	LB	
PETRONET	256.6	37941000	0.66	272.15	36345000	0.17%	2.31%	-2.69%	sc	6.06%	-4.21%	SC	
RELIANCE	2706.15	32322500	0.66	2962.75	35075000	0.19%	1.11%	0.62%	LB	9.48%	8.52%	LB	



Pharma Stock	JAN - 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	JAN - 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	JAN - 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	JAN - 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	833.75	6722000	0.50%	-1.11%	2.00%	SB	1.89%	6.72%	LB
COFORGE	6205.05	1216350	0.55	6472.15	1358400	0.59%	-2.85%	7.53%	SB	4.30%	11.68%	LB
HCLTECH	1550.25	12243700	0.57	1671.5	14235200	0.04%	0.35%	1.31%	LB	7.82%	16.27%	LB
INFY	1669.1	22295200	0.62	1666.2	23864800	0.21%	-1.09%	- 1.88%	LU	-0.17%	7.04%	SB
LTIM	5494.65	1863300	0.68	5505.15	2087400	0.17%	-0.94%	1.41%	SB	0.19%	12.03%	LB
LTTS	5385.9	567600	0.81	5402.75	752200	0.48%	-3.78%	9.87%	SB	0.31%	32.52%	LB
MCX	3221.1	2538800	0.70	3357.9	2436800	0.53%	-1.77%	4.42%	SB	4.25%	-4.02%	SC
MPHASIS	2522.4	2555850	0.82	2559.85	3214750	0.41%	-2.61%	2.50%	SB	1.48%	25.78%	LB
NAUKRI	4982.55	1078800	0.85	5112.55	1245000	0.35%	-4.29%	9.47%	SB	2.61%	15.41%	LB
OFSS	6707.3	681800	0.52	7765.85	924000	0.66%	0.84%	0.54%	LB	15.78%	35.52%	LB
PERSISTENT	8378.75	1583700	-0.11	8617.05	1585500	0.57%	-0.92%	1.61%	SB	2.84%	0.11%	LB
TCS	3810.3	12046650	0.63	4100.1	12194175	0.45%	-1.19%	- 1.25%	LU	7.61%	1.22%	LB
TECHM	1322.05	13551000	0.71	1292.9	12480000	0.48%	-2.68%	3.68%	SB	-2.20%	-7.90%	LU
WIPRO	470	49876500	0.77	514.5	46384500	0.16%	0.57%	1.29%	LB	9.47%	-7.00%	SC
Telecom Stock	JAN - 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	1115.85	33509350	0.34%	-0.18%	3.20%	SB	-3.85%	13.51%	SB
IDEA	14.6	1773920000	1.02	15.55	2071200000	0.64%	5.78%	- 3.25%	SC	6.51%	16.76%	LB
INDUSTOWER	225.45	92592200	0.89	215.95	122821600	0.02%	3.13%	0.90%	SC	-4.21%	32.65%	SB
TATACOMM	1716.6	6121000	0.69	1752.7	6703000	0.28%	0.38%	0.38%	LB	2.10%	9.51%	LB
Textile Stock	Textile Stock JAN - 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	243.4	47998600	0.33%	1.14%	- 2.77%	SC	0.75%	45.69%	LB
PAGEIND	36711.1	164220	0.64	36064.85	163785	0.15%	0.13%	0.26%	SC	-1.76%	-0.26%	LU
SRF	2268.9	4067250	0.62	2358.15	3989625	0.41%	1.50%	0.75%	LB	3.93%	-1.91%	SC
TRENT	3231.8	3030400	0.85	3921	3130800	0.33%	1.81%	0.09%	LB	21.33%	3.31%	LB



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