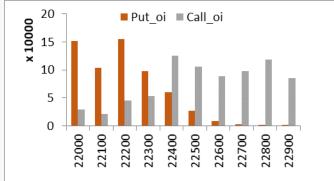


Nifty Futures	View
Nifty Active Futures	22433.00
Nifty Active Futures OI	1,49,42,600
Change in OI	613800
Premium / Discount	77.00
Inference	Short Build up

Nifty Options OI Distribution-Weekly



India

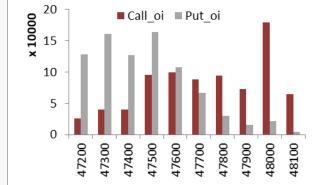
Nifty

Nifty

PCR

PCR

Bank Nifty Options OI Distribution-Weekly



SECURITIES IN BAN PERIOD: ZEEL

Volatility		BankNifty Futures Vie	W
VIX Index	14.38	BankNifty Active Futures	
ATM Call IV	12.2	BankNifty Active Futures OI	
ATM Put IV	15.2	Change in OI	
Index Options	1.23	Premium / Discount	
F&O Total	0.92	Inference	L

HIGHLIGHTS:

Nifty futures closed at 22433 yesterday on a negative note with price Cut of 0.29% & 4.28% decrease in the open interest indicating Short Build Up. It closed at a premium of 77 points compared to its previous day's premium of 92 points.

Bank Nifty closed at 47909 yesterday on a positive note with price gain of 0.46% & 15.73% decrease in open interest indicating Long Build Up. It closed at a premium of 328 points compared to its previous day's premium of 235 points.

In Yesterday's Trading Session FII's

Sold Index Futures to the tune of 1401 Cr, Sold Index Option worth 16270 Cr, Sold Stock Futures to the tune of 4537 Cr, Net Sold in the derivative segment to the tune of 23013 Cr. In Cash Segment FII Bought 574 Cr & DII Bought 1835 Cr.

The India VIX index is at 14.38 vs 14.92, ATM CE IV 12.20 & PE IV 15.20

Index options PCR is at 1.23 vs 1.30 to its previous day closing.

Nifty Put options OI distribution shows that 22200 has the highest OI concentration followed by 22000 and 22100 which may act as support for current expiry.

Nifty Call options OI shows that 22400 has the highest OI followed by 22800 which may act as resistance for current expiry.

BankNifty Put options OI distribution shows that 47500 has the highest OI concentration followed 47300 which may act as support for the current expiry.

BankNifty Call strike 48000 followed by 47700 witnessed significant OI concentration and may act as resistance for the current expiry.

	Stock Fu	itures - L	<u>ong Build</u>		<u>S1</u>	tock Futures - S	Short Bui	ld Up	
Symbol	Fut Price	% Chg	Open Interest	% Chg	Symbol	Fut Price	% Chg	Open Interest	% Chg
MANAPPURAM	187.45	1.21%	6,14,46,000	14.57%	METROPOLIS	1,639.10	-0.44%	12,20,000	11.44%
SUNTV	646	1.11%	75,82,500	13.70%	RAMCOCEM	828.30	-2.66%	38,08,000	10.13%
MOTHERSON	126.25	4.82%	11,60,42,400	13.62%	CHOLAFIN	1,050.70	-2.88%	1,42,93,750	10.04%
MUTHOOTFIN	1363.8	1.68%	71,47,800	7.66%	RBLBANK	256.70	-6.64%	6,70,82,500	8.99%

Daily Derivative Report

06TH Mar 2024

47909.00 48,64,275

661050

328.00

Long Build Up



Nifty 50 Open Interest (OI) Dashboard

HIGHE	HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE						EST OPEN INTE	EREST IN NIF	<u>TY 50 – STC</u>	OCKS CE & P	E
NIFTY 50	CE STRIKE	CE OI	СМР	PE Strike	PE OI	NIFTY 50	CE STRIKE	CE OI	СМР	PE Strike	PE OI
ADANIENT	3300	859200	3335.6	3200	600600	INFY	1700	3583600	1610.8	1600	880800
ADANIPORTS	1400	2095200	1346.7	1200	1401600	ITC	420	7017600	407.8	400	4340800
APOLLOHOSP	7000	192875	6084.95	6000	111375	JSWSTEEL	850	1176525	822.85	800	814050
ASIANPAINT	3000	1115600	2829.15	2700	503200	KOTAKBANK	1800	1695600	1726.55	1700	1096800
AXISBANK	1100	1450625	1107.85	1000	1100625	LT	3700	875400	3631.7	3500	578400
BAJAJ-AUTO	8500	191750	8372.55	7000	112750	LTIM	5500	230700	5154.45	5000	114300
BAJAJFINSV	1600	638000	1555.4	1500	374500	M&M	2000	818650	1950.75	1740	360150
BAJFINANCE	7000	983625	6352.35	6000	621500	MARUTI	12000	223650	11704.3	11500	105550
BHARTIARTL	1200	2348400	1173.3	1100	1558950	NESTLEIND	2600	197200	2553.15	2500	124800
BPCL	650	3322800	643.65	600	1510200	NTPC	365	11997000	359.6	340	3006000
BRITANNIA	5000	167000	4853.85	4800	54000	ONGC	290	11261250	284.65	270	3372600
CIPLA	1500	520000	1482.25	1400	217100	POWERGRID	300	6958800	296.1	290	2545200
COALINDIA	480	6001800	462.25	400	2761500	RELIANCE	3000	3525000	3012.1	2900	1211750
DIVISLAB	3600	249200	3507.15	3500	224000	SBILIFE	1600	495750	1499.35	1400	273000
DRREDDY	6500	136625	6338.05	6000	60250	SBIN	800	9181500	786.85	750	4539000
EICHERMOT	4000	542325	3813.55	3500	215600	SUNPHARMA	1600	1387400	1578.4	1500	305200
GRASIM	2300	383508	2243.95	2200	134514	TATACONSUM	1300	971100	1206.75	1140	649800
HCLTECH	1700	1045100	1623.5	1600	483000	TATAMOTORS	1100	14336925	1024.85	1000	3836100
HDFCBANK	1500	12057650	1445.7	1400	5148550	TATASTEEL	160	35717000	152.8	140	16038000
HDFCLIFE	620	2455200	609.8	600	833800	TCS	4200	1368675	4025.1	4000	438725
HEROMOTOCO	4600	270300	4603.1	4400	124200	TECHM	1350	757800	1277.05	1200	701400
HINDALCO	600	3294200	525.5	500	1460200	TITAN	3800	408975	3762.25	3600	170625
HINDUNILVR	2500	915300	2407.3	2400	373500	ULTRACEMCO	10500	117400	9900.15	9500	51800
ICICIBANK	1100	2736300	1094.4	1000	1823500	UPL	500	3693300	477.35	450	984100
INDUSINDBK	1600	1346500	1551.2	1600	1183000	WIPRO	540	4233000	515.25	520	1861500

Participant wise Change in Open Interest for Today.

FI	TODAY	PREV DAY	NET	Net 1 Day Ago	DII	TODAY	PREV DAY	NET	Net 1 Day Ago
INDEX FUT	-14894	11285	-64941	-50047	INDEX FUT	4267	5818	-25020	-29287
INDEX CALL	-70493	-43180	-101499	-31006	INDEX CALL	0	0	0	0
INDEX PUT	1631	-174538	-36210	-37841	INDEX PUT	23	4650	42214	42191
STK FUT	-54506	-9199	74436	128942	STK FUT	2000	226	-2148422	-2150422
CLIENTS	TODAY	PREV DAY	NET	Net 1 Day Ago	PRO	TODAY	PREV DAY	NET	Net 1 Day Ago
INDEX FUT	-4797	-7138	81702	86499	INDEX FUT	15424	-9965	8259	-7165
INDEXFUT	-4191	-7150	01702	00400	INDEXT OF	10424	0000	0200	1100
INDEX FOT	17362	120618	-55905	-73267	INDEX CALL	53131	-77438	157404	104273
	-				_	-			

Sold14,894 Lots of Index Future,Sold70,493 Lots of Index Calls,Bought1631 Lots of Index Puts,Sold54,506 Lots of Stock Future,



Auto Stock	Fe	Feb -Expiry Day As on To			s on Today		As Compa	ared to Prev	vious Day	Compared With Expiry Day		
``	Price	ОІ	Basis	Price	OI	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up
APOLLOTYRE	518.5	9093300	0.70	542	9387400	0.29%	1.29%	0.91%	LB	4.53%	3.23%	LB
ASHOKLEY	169.9	106515000	0.85	171.9	113170000	0.55%	-0.09%	3.50%	SB	1.18%	6.25%	LB
BAJAJ-AUTO	7909.35	2116625	0.48	8351.75	2150500	0.25%	1.76%	3.58%	LB	5.59%	1.60%	LB
BALKRISIND	2228.95	2208600	0.77	2271.85	2498100	0.68%	1.50%	2.97%	LB	1.92%	13.11%	LB
BHARATFORG	1151	7777500	0.68	1185.8	7259000	0.31%	-0.28%	0.55%	SB	3.02%	-6.67%	SC
BOSCHLTD	28590.85	222750	0.76	30047.9	264100	0.71%	2.51%	6.88%	LB	5.10%	18.56%	LB
EICHERMOT	3792.4	3957275	0.63	3791.9	4148375	0.57%	1.08%	-0.71%	SC	-0.01%	4.83%	SB
ESCORTS	2856.45	1888975	0.57	2865.75	1954150	0.53%	-1.82%	2.54%	SB	0.33%	3.45%	LB
EXIDEIND	320.3	18093600	0.65	325.55	18378000	0.65%	-0.97%	0.81%	SB	1.64%	1.57%	LB
HEROMOTOCO	4426.5	4220700	0.57	4590	3996300	0.29%	-0.47%	-2.08%	LU	3.69%	-5.32%	SC
M&M	1932.4	12189450	0.75	1939.25	12467350	0.59%	0.95%	-0.93%	SC	0.35%	2.28%	LB
MARUTI	11288.35	2564250	0.73	11670.6	2471100	0.29%	0.66%	0.71%	LB	3.39%	-3.63%	SC
MOTHERSON	119.2	91149800	0.38	125.45	116042400	0.64%	4.89%	13.62%	LB	5.24%	27.31%	LB
MRF	146081.6	38200	0.46	145396.25	35820	0.52%	-0.51%	-1.42%	LU	-0.47%	-6.23%	LU
TATAMOTORS	950.2	63288525	0.63	1021.9	63914100	0.29%	3.51%	1.28%	LB	7.55%	0.99%	LB
TVSMOTOR	2139.2	4762100	0.22	2280.9	5274500	- 0.10%	2.17%	-0.87%	SC	6.62%	10.76%	LB
Banking Stock	Fe	eb -Expiry Day		l	s on Today		As Compa	ared to Prev	vious Day	Compar	ed With Ex	piry Day
	Price	ОІ	Basis	Price	01	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up
AUBANK	569.85	21540000	0.75	571.75	23483000	0.64%	-1.44%	6.25%	SB	0.33%	9.02%	LB
AXISBANK	1075.1	51283125	0.72	1100.8	53057500	0.64%	-0.54%	5.31%	SB	2.39%	3.46%	LB
BANDHANBNK	195.6	100657500	0.74	197.95	101975000	0.53%	-0.53%	1.54%	SB	1.20%	1.31%	LB
BANKBARODA	265.45	138276450	0.80	278.1	128115000	0.45%	1.79%	-3.24%	SC	4.77%	-7.35%	SC
CANBK	564.45	40167900	0.83	602.45	42986700	0.56%	1.78%	1.59%	LB	6.73%	7.02%	LB
CUB	135.15	41720000	0.55	137.55	44050000	0.73%	-1.61%	2.41%	SB	1.78%	5.58%	LB
FEDERALBNK	150.4	93605000	0.82	155.2	99320000	0.58%	1.04%	4.77%	LB	3.19%	6.11%	LB
HDFCBANK	1403.4	235643100	0.84	1440.85	232939850	0.34%	0.57%	0.60%	LB	2.67%	-1.15%	SC
ICICIBANK	1052.2	82345900	0.75	1088.05	82671400	0.58%	-0.39%	3.00%	SB	3.41%	0.40%	LB
ICICIDAINK			0.43	81.55	354802500	0.61%	-0.67%	0.96%	SB	0.62%	3.40%	LB
IDFCFIRSTB	81.05	343147500	0.45					4.070/	1			
	81.05 1474.9	343147500 29209500	0.43	1542.45	27312500	0.57%	0.73%	1.87%	LB	4.58%	-6.49%	SC
IDFCFIRSTB				1542.45 1715.7	27312500 40860400	0.57% 0.63%	0.73%	1.87% 4.03%	LB SB	4.58% 1.55%	-6.49% 0.36%	SC LB
IDFCFIRSTB INDUSINDBK	1474.9	29209500	0.65									
IDFCFIRSTB INDUSINDBK KOTAKBANK	1474.9 1689.45	29209500 40714000	0.65 0.77	1715.7	40860400	0.63%	-0.67%	4.03%	SB	1.55%	0.36%	LB



Daily Derivative Report

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CapGood Stock] F	eb -Expiry Day			As on Today		As Comp	ared to Prev	vious Day	Compar	ed With Exp	biry Day
	Price	01	Basis	Price	ОІ	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up
ABB	5444.95	1497875	0.69	5680.85	1380750	0.33%	0.88%	-3.22%	SC	4.33%	-7.82%	SC
ASTRAL	2069.1	3587058	0.39	2106.75	3623758	0.40%	0.46%	-0.93%	SC	1.82%	1.02%	LB
BEL	205.1	123593100	0.46	210.75	144078900	0.47%	0.55%	4.82%	LB	2.75%	16.58%	LB
BHEL	227.55	93843750	0.53	265.8	93607500	0.94%	0.47%	- 12.22%	SC	16.81%	-0.25%	SC
CROMPTON	291	16983000	0.68	294.65	17829000	0.66%	-1.59%	2.35%	SB	1.25%	4.98%	LB
CUMMINSIND	2738.65	3863100	0.18	2774.75	3913800	0.39%	-0.29%	-1.21%	LU	1.32%	1.31%	LB
DIXON	6683.85	1342700	0.76	7057.9	1421800	0.65%	-1.46%	-4.02%	LU	5.60%	5.89%	LB
HAL	3084.05	8587500	0.83	3237	8729400	0.61%	0.69%	-0.14%	SC	4.96%	1.65%	LB
HAVELLS	1531.35	5085500	0.59	1540.15	5129500	0.29%	-0.89%	-1.65%	LU	0.57%	0.87%	LB
LT	3477.55	15713700	0.85	3612.6	16001100	0.53%	-0.87%	1.86%	SB	3.88%	1.83%	LB
POLYCAB	4749.85	2052600	0.93	4913.3	2102100	0.64%	2.53%	4.72%	LB	3.44%	2.41%	LB
SIEMENS	4679.25	1108350	0.55	4730.15	978450	0.53%	0.87%	-1.29%	SC	1.09%	- 11.72%	SC
VOLTAS	1109.1	9059400	0.85	1071.35	8366400	0.41%	-3.56%	4.57%	SB	-3.40%	-7.65%	LU
Cement Stock	F	eb -Expiry Day			As on Today		As Comp	ared to Prev	vious Day	Compar	ed With Exp	biry Day
	Price	OI	Basis	Price	ОІ	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up
ACC	2629.3	4762800	0.74	2668.75	4758300	0.57%	-1.00%	-0.55%	LU	1.50%	-0.09%	SC
AMBUJACEM	605.9	48130200	0.71	613.1	47115000	0.33%	-0.66%	-1.46%	LU	1.19%	-2.11%	SC
DALBHARAT	2024.9	3126750	0.48	1995.95	3246500	0.30%	-1.53%	0.58%	SB	-1.43%	3.83%	SB
GRASIM	2191.4	7926309	0.76	2231.5	7590978	0.56%	-0.12%	-0.43%	LU	1.83%	-4.23%	SC
INDIACEM	228.85	20972800	0.67	228.3	20906100	0.70%	-1.68%	-0.58%	LU	-0.24%	-0.32%	LU
JKCEMENT	4514.9	614750	0.36	4400.85	635000	0.65%	-1.41%	0.28%	SB	-2.53%	3.29%	SB
RAMCOCEM	835.25	3400000	0.60	823.8	3808000	0.55%	-2.88%	10.13%	SB	-1.37%	12.00%	SB
SHREECEM	25504.4	240050	0.66	25009.75	268000	0.72%	-2.80%	7.02%	SB	-1.94%	11.64%	SB
ULTRACEMCO	9892.4	1949700	0.69	9838.35	2077000	0.63%	-1.40%	4.13%	SB	-0.55%	6.53%	SB
Chemicals Stock	F	eb -Expiry Day			As on Today		As Comp	ared to Prev	vious Day	Compar	ed With Exp	biry Day
	Price	01	Basis	Price	OI	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up
AARTIIND	655.95	13496000	0.68	662.05	14091000	0.59%	-0.01%	1.26%	SB	0.93%	4.41%	LB
ATUL	6217.75	348000	0.35	6067.7	366150	0.56%	-0.21%	2.05%	SB	-2.41%	5.22%	SB
CHAMBLFERT	351.05	8912900	0.53	357.4	9053500	0.42%	0.79%	0.76%	LB	1.81%	1.58%	LB
COROMANDEL	1076.25	1477000	-0.38	1091.1	1378300	0.41%	-0.11%	-0.61%	LU	1.38%	-6.68%	SC
DEEPAKNTR	2212.85	2785200	0.79	2201.4	2890800	0.42%	0.64%	2.76%	LB	-0.52%	3.79%	SB
GNFC	640.55	7014800	0.60	631.3	7980700	0.52%	-0.42%	0.79%	SB	-1.44%	13.77%	SB
NAVINFLUOR	3021.1	1636200	0.79	3043.45	1683600	0.61%	-0.22%	1.24%	SB	0.74%	2.90%	LB
PIIND	3672.7	1974000	0.63	3632.3	2000000	0.38%	0.42%	1.24%	LB	-1.10%	1.32%	SB
TATACHEM	939.2	13466200	0.30	1061.3	13696100	0.46%	5.81%	0.78%	LB	13.00%	1.71%	LB
UPL	469.7	36349300	0.66	474.25	37351600	0.65%	0.00%	3.27%	LU	0.97%	2.76%	LB



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Finance Stock	F	eb -Expiry Day			As on Today		As Compa	ared to Prev	vious Day	Compar	ed With Exp	oiry Day
	Price	ОІ	Basis	Price	ОІ	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up
ABCAPITAL	183.65	59167800	0.92	192	60102000	0.47%	0.55%	0.42%	LB	4.55%	1.58%	LB
BAJAJFINSV	1593.8	9512500	0.81	1550.5	10402500	0.32%	-4.25%	8.89%	SB	-2.72%	9.36%	SB
BAJFINANCE	6495.35	9677500	0.73	6324.25	10389750	0.44%	-4.21%	8.89%	SB	-2.63%	7.36%	SB
CANFINHOME	774.45	3661125	0.67	791.95	3665025	0.49%	0.15%	-1.31%	SC	2.26%	0.11%	LB
CHOLAFIN	1089.2	12565000	0.65	1046.9	14293750	0.36%	-2.66%	10.04%	SB	-3.88%	13.76%	SB
HDFCAMC	3753	3091500	0.00	3794.7	3003000	- 0.56%	-1.60%	0.57%	SB	1.11%	-2.86%	SC
HDFCLIFE	582	32594100	0.70	607.7	30467800	0.35%	-0.43%	-0.36%	LU	4.42%	-6.52%	SC
ICICIGI	1711.75	2728000	0.28	1652.45	2636500	0.23%	0.14%	0.46%	LB	-3.46%	-3.35%	LU
ICICIPRULI	532.65	11979000	0.67	553.7	11533500	0.20%	1.23%	-5.10%	SC	3.95%	-3.72%	SC
IDFC	116.45	67880000	0.64	117.55	68855000	0.43%	-0.04%	0.33%	SB	0.94%	1.44%	LB
L&TFH	167.15	39564554	0.65	171.75	42830738	0.58%	-1.46%	3.36%	SB	2.75%	8.26%	LB
LICHSGFIN	647.95	14958000	0.74	656	16512000	0.46%	-0.27%	6.83%	SB	1.24%	10.39%	LB
M&MFIN	283.4	23368000	0.53	290.8	24334000	- 0.34%	1.15%	7.61%	LB	2.61%	4.13%	LB
MANAPPURAM	176.2	53028000	0.71	186.3	61446000	0.62%	1.28%	14.57%	LB	5.73%	15.87%	LB
MFSL	969.7	10034400	0.59	978.5	10476800	0.65%	-2.21%	1.38%	SB	0.91%	4.41%	LB
MUTHOOTFIN	1303.75	6280450	-1.43	1362.4	7147800	0.10%	1.83%	7.66%	LB	4.50%	13.81%	LB
PEL	914.75	10547250	0.86	924.6	11812500	0.52%	-4.37%	1.80%	SB	1.08%	12.00%	LB
PFC	400.7	71757250	0.65	417.35	68025625	0.49%	-1.00%	1.05%	SB	4.16%	-5.20%	SC
RECLTD	442.05	37326000	0.21	464.95	38548000	- 0.14%	0.00%	3.21%	LU	5.18%	3.27%	LB
SBICARD	719.65	21476800	-0.57	716.05	22810400	- 0.96%	-0.12%	0.90%	SB	-0.50%	6.21%	SB
SBILIFE	1552.55	7045500	0.47	1491.25	7690500	0.54%	-1.76%	7.35%	SB	-3.95%	9.15%	SB
SHRIRAMFIN	2438.6	6776400	0.43	2431.5	6461700	0.32%	-0.61%	-1.04%	LU	-0.29%	-4.64%	LU
FMCG Stock	F	eb -Expiry Day	-		As on Today		As Compa	ared to Prev	vious Day	Compar	ed With Exp	oiry Day
	Price	01	Basis	Price	01	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up
ASIANPAINT	2821.9	8351200	0.80	2820.4	8158600	0.31%	-0.40%	0.39%	SB	-0.05%	-2.31%	LU
BALRAMCHIN	372.95	9964800	0.81	380.8	10683200	0.43%	0.12%	3.83%	LB	2.10%	7.21%	LB
BATAINDIA	1409.55	2667000	0.70	1448.75	2846625	0.25%	1.65%	7.14%	LB	2.78%	6.74%	LB
BERGEPAINT	606.7	17237880	-9.09	576.3	17142840	- 3.61%	-0.45%	-3.10%	LU	-5.01%	-0.55%	LU
BRITANNIA	4965.2	2509400	0.53	4825.65	2579000	0.58%	-0.27%	0.57%	SB	-2.81%	2.77%	SB
COLPAL	2526.75	3237850	0.59	2543.65	3259550	0.32%	-1.30%	-0.75%	LU	0.67%	0.67%	LB
DABUR	538.15	22282500	0.61	534.75	22075000	0.40%	-0.47%	0.34%	SB	-0.63%	-0.93%	LU
												LU
GODREJCP	1257.7	6152500	0.53	1244.7	6062500	0.61%	-0.70%	-0.72%	LU	-1.03%	-1.46%	
HINDUNILVR	1257.7 2412.3	6152500 12202500	0.53 0.53	1244.7 2399.85	6062500 12291600	0.61% 0.31%	-0.70% -0.91%	-0.72% 2.55%	LU SB	-1.03% -0.52%	-1.46% 0.73%	SB
	-											SB SB
HINDUNILVR	2412.3	12202500	0.53	2399.85	12291600	0.31%	-0.91%	2.55%	SB	-0.52%	0.73%	
HINDUNILVR INDIAMART	2412.3 2654.7	12202500 815100	0.53 0.15	2399.85 2639.8	12291600 855900	0.31% 0.15%	-0.91% 0.58%	2.55% -0.24%	SB SC	-0.52% -0.56%	0.73% 5.01%	SB
HINDUNILVR INDIAMART ITC	2412.3 2654.7 406.3	12202500 815100 112212800	0.53 0.15 0.70	2399.85 2639.8 406.15	12291600 855900 110475200	0.31% 0.15% 0.41% 0.58%	-0.91% 0.58% -0.72%	2.55% -0.24% 1.55%	SB SC SB	-0.52% -0.56% -0.04%	0.73% 5.01% -1.55%	SB LU
HINDUNILVR INDIAMART ITC JUBLFOOD	2412.3 2654.7 406.3 463.9	12202500 815100 112212800 17043750	0.53 0.15 0.70 0.64	2399.85 2639.8 406.15 457.25	12291600 855900 110475200 17870000	0.31% 0.15% 0.41%	-0.91% 0.58% -0.72% -1.38%	2.55% -0.24% 1.55% 3.29%	SB SC SB SB	-0.52% -0.56% -0.04% -1.43%	0.73% 5.01% -1.55% 4.85%	SB LU SB
HINDUNILVR INDIAMART ITC JUBLFOOD MARICO	2412.3 2654.7 406.3 463.9 522.6	12202500 815100 112212800 17043750 12092400	0.53 0.15 0.70 0.64 -0.54	2399.85 2639.8 406.15 457.25 518.5	12291600 855900 110475200 17870000 12453600	0.31% 0.15% 0.41% 0.58%	-0.91% 0.58% -0.72% -1.38% -1.06%	2.55% -0.24% 1.55% 3.29% 2.11%	SB SC SB SB SB	-0.52% -0.56% -0.04% -1.43% -0.78%	0.73% 5.01% -1.55% 4.85% 2.99%	SB LU SB SB
HINDUNILVR INDIAMART ITC JUBLFOOD MARICO MCDOWELL-N	2412.3 2654.7 406.3 463.9 522.6 1165.85	12202500 815100 112212800 17043750 12092400 6451200	0.53 0.15 0.70 0.64 -0.54 0.60	2399.85 2639.8 406.15 457.25 518.5 1153.6	12291600 855900 110475200 17870000 12453600 6542900	0.31% 0.15% 0.41% 0.58% 0.95% 0.49%	-0.91% 0.58% -0.72% -1.38% -1.06% -1.05%	2.55% -0.24% 1.55% 3.29% 2.11% 0.40%	SB SC SB SB SB SB	-0.52% -0.56% -0.04% -1.43% -0.78% -1.05%	0.73% 5.01% -1.55% 4.85% 2.99% 1.42%	SB LU SB SB SB
HINDUNILVR INDIAMART ITC JUBLFOOD MARICO MCDOWELL-N NESTLEIND	2412.3 2654.7 406.3 463.9 522.6 1165.85 2596.2	12202500 815100 112212800 17043750 12092400 6451200 5318800	0.53 0.15 0.70 0.64 -0.54 0.60 0.64	2399.85 2639.8 406.15 457.25 518.5 1153.6 2538.65	12291600 855900 110475200 17870000 12453600 6542900 5056800	0.31% 0.15% 0.41% 0.58% - 0.95% 0.49% 0.57%	-0.91% 0.58% -0.72% -1.38% -1.06% -1.05% -1.95%	2.55% -0.24% 1.55% 3.29% 2.11% 0.40% -0.47%	SB SC SB SB SB LU	-0.52% -0.56% -0.04% -1.43% -0.78% -1.05% -2.22%	0.73% 5.01% -1.55% 4.85% 2.99% 1.42% -4.93%	SB LU SB SB SB LU
HINDUNILVR INDIAMART ITC JUBLFOOD MARICO MCDOWELL-N NESTLEIND PIDILITIND	2412.3 2654.7 406.3 463.9 522.6 1165.85 2596.2 2736	12202500 815100 112212800 17043750 12092400 6451200 5318800 2684500	0.53 0.15 0.70 0.64 -0.54 0.60 0.64 0.74	2399.85 2639.8 406.15 457.25 518.5 1153.6 2538.65 2699.7	12291600 855900 110475200 17870000 12453600 6542900 5056800 2634500	0.31% 0.15% 0.41% 0.58% 0.95% 0.49% 0.57% 0.64%	-0.91% 0.58% -0.72% -1.38% -1.06% -1.05% -1.95% -0.09%	2.55% -0.24% 1.55% 3.29% 2.11% 0.40% -0.47% -1.13%	SB SC SB SB SB LU LU	-0.52% -0.56% -0.04% -1.43% -0.78% -1.05% -2.22% -1.33%	0.73% 5.01% -1.55% 4.85% 2.99% 1.42% -4.93% -1.86%	SB LU SB SB SB LU LU



INDEX] •	Feb -Expiry Day			As on Today		As Compa	ared to Prev	vious Day	Compar	ed With Exp	biry Day
	Price	01	Basis	Price	ОІ	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up
BANKNIFTY	46120.9	2570670	0.99	47581	4864275	0.69%	0.26%	15.73%	LB	3.17%	89.22%	LB
NIFTY	21982.8	14068950	0.92	22356.3	14942600	0.34%	-0.22%	4.28%	SB	1.70%	6.21%	LB
Infra Stock	F	eb -Expiry Day			As on Today		As Compa	ared to Prev	vious Day	Compar	ed With Exp	oiry Day
	Price	01	Basis	Price	ОІ	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up
ADANIENT	3285.4	15315000	0.93	3310.2	16156800	0.77%	-0.21%	2.72%	SB	0.75%	5.50%	LB
ADANIPORTS	1320.5	35461600	0.63	1338.3	37084000	0.63%	-0.32%	0.47%	SB	1.35%	4.58%	LB
CONCOR	977.4	17753000	0.89	967.95	17679000	0.63%	-1.85%	2.36%	SB	-0.97%	-0.42%	LU
GMRINFRA	84	195851250	0.59	86.75	198753750	0.58%	0.12%	-0.81%	SC	3.27%	1.48%	LB
INDIGO	3155.35	5600100	0.36	3186.4	5576700	0.62%	0.48%	-0.07%	SC	0.98%	-0.42%	SC
IRCTC	927.4	16142000	0.83	935.8	16864750	0.42%	-0.23%	-0.49%	LU	0.91%	4.48%	LB
Media Stock	F	eb -Expiry Day	-		As on Today	-	As Compa	ared to Prev	vious Day	Compar	ed With Exp	biry Day
	Price	01	Basis	Price	ОІ	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up
PVRINOX	1371.05	6000401	0.82	1390.05	6177446	0.50%	0.56%	0.01%	LB	1.39%	2.95%	LB
SUNTV	615.8	5778000	0.31	643.8	7582500	0.34%	0.74%	13.70%	LB	4.55%	31.23%	LB
ZEEL	160.95	122556000	0.83	155.05	126429000	0.16%	0.10%	-1.18%	SC	-3.67%	3.16%	SB
Metals Stock	F	eb -Expiry Day	-		As on Today	-	As Compa	ared to Prev	vious Day	Compar	ed With Exp	biry Day
	Price	01	Basis	Price	ОІ	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up
COALINDIA	436.7	64085700	0.92	460.65	61336800	0.35%	1.15%	-2.52%	SC	5.48%	-4.29%	SC
HINDALCO	503.85	48682200	0.75	522.1	44429000	0.65%	-0.54%	0.17%	SB	3.62%	-8.74%	SC
HINDCOPPER	269.8	34476500	0.74	285.25	36395100	0.60%	0.44%	0.96%	LB	5.73%	5.56%	LB
JINDALSTEL	776.25	23052500	0.70	824.45	23213750	0.69%	-1.79%	-0.28%	LU	6.21%	0.70%	LB
JSWSTEEL	800.1	16515225	0.71	819.3	17004600	0.43%	-0.61%	1.43%	SB	2.40%	2.96%	LB
NATIONALUM	155.95	66427500	0.89	166.15	85537500	0.66%	-0.36%	3.04%	SB	6.54%	28.77%	LB
NMDC	225.9	86067000	0.42	242.65	77044500	0.33%	1.08%	-2.29%	SC	7.41%	- 10.48%	SC
SAIL	121.2	77312000	1.30	140.25	152680000	0.78%	-0.99%	3.81%	SB	15.72%	97.49%	LB
TATASTEEL	140.85	202691500	0.78	151.85	218520500	0.63%	-0.82%	4.44%	SB	7.81%	7.81%	LB
VEDL	268.05	125350000	0.87	285.7	128372200	0.77%	3.38%	4.33%	LB	6.58%	2.41%	LB
OIL & GAS Stock	F	Feb -Expiry Day			As on Today		As Compa	ared to Prev	vious Day	Compar	ed With Exp	biry Day
	Price	ОІ	Basis	Price	ОІ	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up
BPCL	603.85	32016600	0.73	645.1	31444200	- 0.22%	0.73%	-0.89%	SC	6.83%	-1.79%	SC
GAIL	182.25	125862825	0.79	194.1	134440950	0.44%	1.70%	0.63%	LB	6.50%	6.82%	LB
GUJGASLTD	565.35	7488750	0.70	593.45	7546250	0.57%	0.58%	-1.24%	SC	4.97%	0.77%	LB
HINDPETRO	509.4	39071700	0.71	528.05	38601900	0.43%	0.56%	-1.06%	SC	3.66%	-1.20%	SC
IGL	426	12486375	0.11	458.55	13806375	0.52%	2.68%	5.68%	LB	7.64%	10.57%	LB
IOC	165.55	185435250	0.78	175.85	187970250	0.40%	0.34%	-0.13%	SC	6.22%	1.37%	LB
MGL	1484.35	2128800	0.74	1565.4	2519200	0.51%	1.54%	5.78%	LB	5.46%	18.34%	LB
ONGC	264.6	101020150	0.77	283.75	88892650	0.32%	1.63%	-4.00%	SC	7.24%	- 12.01%	SC
PETRONET	273.45	41160000	0.76	291.1	41007000	0.69%	-0.03%	1.40%	SB	6.45%	-0.37%	SC
RELIANCE	2921.6	39010250	0.68	3000.4	39178250	0.39%	-0.48%	0.25%	SB	2.70%	0.43%	LB



Pharma Stock	F	eb -Expiry Day			As on Today		As Compa	ared to Prev	vious Day	Compared With Expiry Day		
	Price	OI	Basis	Price	ОІ	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up
ABBOTINDIA	25737.5	187520	0.87	25737.5	187520	0.22%	0.03%	-1.47%	SC	13.76%	43.94%	LB
ALKEM	4933.85	1086800	0.56	4933.85	1086800	0.26%	-2.42%	0.80%	SB	-3.76%	145.44%	SB
APOLLOHOSP	5990.85	2067750	0.91	5990.85	2067750	0.21%	1.10%	4.31%	LB	4.00%	7.86%	LB
AUROPHARMA	1124.8	22331100	0.60	1124.8	22331100	0.00%	3.32%	-4.66%	SC	3.22%	4.74%	LB
BIOCON	280.3	35685000	0.72	280.3	35685000	0.30%	0.21%	3.77%	LB	13.32%	-8.35%	SC
CIPLA	1322.95	9555000	0.38	1322.95	9555000	0.02%	2.24%	-0.18%	SC	4.93%	-1.68%	SC
DIVISLAB	3700.2	4236200	0.56	3700.2	4236200	0.34%	-0.77%	0.47%	SB	-6.09%	36.90%	SB
DRREDDY	5649.95	2187250	0.58	5649.95	2187250	0.14%	0.00%	2.17%	LU	-3.56%	24.27%	SB
GLENMARK	867.55	12562800	0.61	867.55	12562800	0.41%	-0.53%	4.10%	SB	1.42%	12.07%	LB
GRANULES	422	12520000	0.54	422	12520000	0.51%	0.32%	-1.62%	SC	6.84%	22.29%	LB
IPCALAB	1081.4	2260050	0.72	1081.4	2260050	- 0.02%	-3.75%	2.20%	SB	-1.67%	17.35%	SB
LALPATHLAB	2455.8	1259700	0.20	2455.8	1259700	0.26%	0.75%	-5.34%	SC	-4.22%	4.14%	SB
LAURUSLABS	415.05	15794700	0.77	415.05	15794700	0.35%	0.81%	-0.14%	SC	-2.74%	29.44%	SB
LUPIN	1425.65	8923300	0.53	1425.65	8923300	0.05%	1.85%	-0.21%	SC	6.40%	4.34%	LB
METROPOLIS	1565.05	1510400	0.74	1565.05	1510400	0.01%	-0.14%	-2.33%	LU	-6.19%	10.80%	SB
SUNPHARMA	1335.75	13383300	0.71	1335.75	13383300	0.02%	2.83%	0.06%	LB	5.83%	5.60%	LB
SYNGENE	696.65	6901000	0.51	696.65	6901000	- 0.11%	-0.85%	5.71%	SB	-0.42%	2.33%	SB
TORNTPHARM	2462.55	1482500	0.63	2462.55	1482500	0.43%	-0.39%	-2.37%	LU	9.17%	-5.84%	SC
ZYDUSLIFE	708.9	6934500	0.43	708.9	6934500	0.13%	-0.11%	-1.87%	LU	3.28%	-3.62%	SC
Power Stock	F	eb -Expiry Day			As on Today		As Compa	ared to Prev	vious Day	Compa	red With Exp	iry Day
	Price	OI	Basis	Price	OI	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up
IEX	137.2	73672500	0.66	137.2	73672500	0.29%	-6.83%	- 11.61%	LU	-15.05%	-2.23%	LÜ
NTPC	299.3	110625000	0.77	299.3	110625000	0.12%	-3.23%	6.90%	SB	-4.65%	3.78%	SB
POWERGRID	233.45	74224800	0.51	233.45	74224800	0.11%	-2.40%	0.37%	SB	-2.36%	-0.97%	LU
TATAPOWER	345.55	91776375	0.78	345.55	91776375	0.23%	-0.93%	2.29%	SB	4.78%	-5.73%	SC
Realty Stock	F	eb -Expiry Day			As on Today		As Compa	ared to Prev	vious Day	Compa	red With Exp	iry Day
	Price	OI	Basis	Price	OI	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up
DLF	775.45	41048700	0.33	775.45	41048700	0.32%	0.02%	2.54%	LB	6.42%	27.46%	LB
GODREJPROP	2315.6	3249475	0.60	2315.6	3249475	0.30%	-0.14%	0.18%	SB	15.97%	-2.54%	SC
INDHOTEL	463.6	17264000	0.57	463.6	17264000	0.26%	0.36%	-0.08%	SC	6.96%	-10.79%	SC
OBEROIRLTY	1512.95	5673500	0.75	1512.95	5673500	0.29%	-1.16%	3.00%	SB	4.89%	-24.19%	SC



Daily Derivative Report 06TH Mar 2024

IT Stock	F	eb -Expiry Day			As on Today		As Compa	red to Prev	vious Day	Compared With Expiry Day		
	Price	OI	Basis	Price	01	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up
BSOFT	776.1	7633000	0.82	758.95	7916000	0.56%	-3.15%	2.04%	SB	-2.21%	3.71%	SB
COFORGE	6554.05	1243650	0.65	6316.45	1239900	0.50%	-1.96%	1.92%	SB	-3.63%	-0.30%	LU
HCLTECH	1663.85	13038900	0.74	1619.35	14042700	0.26%	-1.14%	- 0.34%	LU	-2.67%	7.70%	SB
INFY	1673.9	25610400	0.70	1606.5	28964000	0.27%	-1.88%	4.67%	SB	-4.03%	13.09%	SB
LTIM	5300.85	2480850	0.79	5131.55	2817750	0.45%	-1.64%	4.02%	SB	-3.19%	13.58%	SB
LTTS	5302.55	710600	0.71	5262.85	731400	0.61%	0.08%	- 3.43%	SC	-0.75%	2.93%	SB
MCX	3763.8	2368400	0.61	3575.95	2342400	0.68%	-3.55%	- 1.60%	LU	-4.99%	-1.10%	LU
MPHASIS	2617.35	3115750	0.84	2544.2	3147375	0.40%	-2.17%	1.05%	SB	-2.79%	1.02%	SB
NAUKRI	5267.75	1041750	0.67	5022.55	1269150	0.66%	-2.62%	4.03%	SB	-4.65%	21.83%	SB
OFSS	7673	944600	0.78	7735.45	952400	0.61%	-0.58%	- 0.54%	LU	0.81%	0.83%	LB
PERSISTENT	8630.35	1421200	0.41	8248.35	1436700	0.60%	-2.63%	1.19%	SB	-4.43%	1.09%	SB
TCS	4095.1	12979400	0.74	4012.1	12648475	0.32%	-1.68%	- 1.72%	LU	-2.03%	-2.55%	LU
TECHM	1273.85	13624800	0.64	1272.5	14070000	0.36%	-0.59%	0.89%	SB	-0.11%	3.27%	SB
WIPRO	518.6	49902000	0.83	513.3	51655500	0.38%	-1.38%	- 0.14%	LU	-1.02%	3.51%	SB
Telecom Stock	F	eb -Expiry Day			As on Today		As Compa	red to Prev	vious Day	Compar	ed With Exp	biry Day
	Price	ОІ	Basis	Price	ОІ	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up
BHARTIARTL	1123.35	36301400	0.57	1168.9	37829000	0.38%	3.12%	1.26%	LB	4.05%	4.21%	LB
IDEA	13.65	1929760000	0.73	14.35	2094400000	0.70%	1.06%	1.49%	LB	5.13%	8.53%	LB
INDUSTOWER	252.8	81984200	0.79	261.45	90620200	0.67%	-2.48%	- 1.13%	LU	3.42%	10.53%	LB
ТАТАСОММ	1923.2	6629000	0.74	1994.35	6890500	0.54%	0.49%	1.58%	LB	3.70%	3.94%	LB
Textile Stock	F	eb -Expiry Day			As on Today		As Compa	red to Prev	vious Day	Compar	ed With Exp	biry Day
	Price	OI	Basis	Price	01	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up
ABFRL	225.2	36072400	0.81	229	43526600	0.59%	-0.43%	3.44%	SB	1.69%	20.66%	LB
PAGEIND	34309.55	160800	0.80	35693.05	142950	0.32%	0.63%	- 1.13%	SC	4.03%	- 11.10%	SC
SRF	2389.65	3403125	0.59	2391.3	3660000	0.45%	0.64%	2.85%	LB	0.07%	7.55%	LB
TRENT	3881.8	2640000	0.57	3852.3	2897200	0.66%	-1.72%	5.68%	SB	-0.76%	9.74%	SB



Disclosures:

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