

Daily Derivative Report

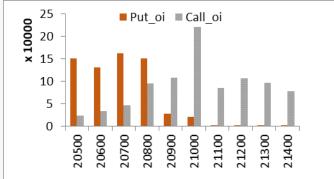
06TH Dec 2023

Nifty Futures	View
Nifty Active Futures	20943.00
Nifty Active Futures OI	1,08,72,100
Change in OI	339100
Premium / Discount	88.00
Inference	Long Build Up

Volatility										
India VIX Index	13.46									
Nifty ATM Call IV	13.91									
Nifty ATM Put IV	12.83									
PCR Index Options	1.37									
PCR F&O Total	0.78									

BankNifty Future	s View
BankNifty Active Futures	47152.00
BankNifty Active Futures OI	21,74,985
Change in OI	-42660
Premium / Discount	140.00
Inference	Short Covering





HIGHLIGHTS:

Nifty futures closed at 20943 yesterday on a positive note with 3.22% increase in the open interest indicating Long Build Up.

It closed at a premium of 88 points compared to its previous day's premium of 67 points.

Bank Nifty closed at 47152 yesterday on a positive note with a 1.92% decrease in open interest indicating Short Covering.

It closed at a premium of 140 points compared to its previous day's premium of 228 points.

In Yesterday's Trading Session FII's

Bought Index Futures to the tune of 1938 Cr,

Sold Index Option worth 40399 Cr,

Bought Stock Futures to the tune of 921 Cr,

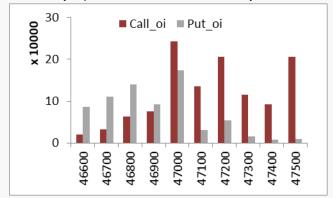
Net Sellers in the derivative segment to the tune of 37692 Cr.

In Cash Segment

FII Bought 5223.51 Cr & DII Sold 1399.18 Cr.

The India VIX index is at 13.46 vs 12.99, ATM CE IV 13.91 & PE IV 12.83

Bank Nifty Options OI Distribution-Weekly



Index options PCR is at 1.37 vs 1.39 to its previous day closing.

Nifty Put options OI distribution shows that 20700 has the highest OI concentration followed by 20500 and 20800 which may act as support for current expiry.

Nifty Call options OI shows that 21000 has the highest OI followed by 20900 which may act as resistance for current expiry.

BankNifty Put options OI distribution shows that 47000 has the highest OI concentration followed 46800 which may act as support for the current expiry.

BankNifty Call strike 47000 followed by 47200 witnessed significant OI concentration and may act as resistance for the current expiry.

SECURITIES IN BAN PERIOD: DELTACORP, IBULHSGFIN, INDIACEM & ZEEL

Stock Futures - Long Build

Symbol	Fut Price	% Chg	Open Interest	% Chg
COROMANDEL	1198.75	1.23%	1356600.00	36.86%
MGL	1121.90	1.33%	2033600.00	19.57%
NAVINFLUOR	3822.70	1.46%	844350.00	13.69%
SRF	2462.90	1.02%	4018125.00	10.20%

Stock Futures - Short Build Up

Symbol	Fut Price	% Chg	Open Interest	% Chg
GRASIM	2080.00	0.87%	9826325.00	-0.31%
PIDILITIND	2586.20	0.53%	2325250.00	-0.39%
LT	3334.35	0.11%	9360000.00	-0.40%
SHREECEM	28128.00	0.80%	157975.00	-0.44%



Nifty 50 Open Interest (OI) Dashboard

HIGHES	ST OPEN INTER	REST IN NIFT	Γ <u>Υ 50 – STC</u>	CKS CE & P	<u>E</u>
NIFTY 50	CE STRIKE	CE OI	СМР	PE Strike	PE OI
ADANIENT	2900	1197900	2975.75	2500	558600
ADANIPORTS	1000	3404800	1016.9	900	1644800
APOLLOHOSP	5600	130125	5596.6	5500	100500
ASIANPAINT	3300	371000	3245.4	3100	200000
AXISBANK	1150	1596875	1134.65	1100	2418125
BAJAJ-AUTO	6500	132125	6159.25	6000	159125
BAJAJFINSV	1700	752000	1703.1	1600	266500
BAJFINANCE	7500	437250	7390.45	7000	223750
BHARTIARTL	1100	998450	1032.55	1000	671650
BPCL	440	1836000	473.6	400	2635200
BRITANNIA	5000	118600	4977.2	4800	76200
CIPLA	1300	1342250	1228.55	1200	739700
COALINDIA	360	5027400	357.75	340	1866900
DIVISLAB	3800	331200	3764.35	3800	165800
DRREDDY	6000	150875	5808.05	5500	53375
EICHERMOT	4200	276850	4138.95	4100	227150
GRASIM	2100	342475	2080	2000	116375
HCLTECH	1350	580300	1322.95	1250	411600
HDFCBANK	1600	2594900	1626.45	1450	2756600
HDFCLIFE	700	1597200	675.05	650	349800
HEROMOTOCO	4000	715200	3820.55	3600	407700
HINDALCO	530	2580200	523.4	520	957600
HINDUNILVR	2600	1125000	2575.9	2500	297900
ICICIBANK	1000	2835700	1016.55	900	2665600
INDUSINDBK	1500	1943000	1511.6	1500	1288500

HIGHE	ST OPEN INTE	REST IN NIF	TY 50 - STC	CKS CE & PI	<u>E</u>
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
INFY	1500	2317600	1459.5	1400	836000
ITC	460	6608000	454.4	440	3772800
JSWSTEEL	820	551475	825.5	800	317250
KOTAKBANK	1820	1129200	1834.95	1800	818400
LT	3400	513000	3334.35	3200	402300
LTIM	5600	129300	5521.55	5000	55800
M&M	1700	1033550	1692.95	1600	570850
MARUTI	11000	431400	10784.9	10000	126550
NESTLEIND	25000	20920	24750.2	24500	26840
NTPC	280	5805000	286.65	260	2919000
ONGC	210	6202350	202.95	200	2052050
POWERGRID	230	5277600	223.45	210	2858400
RELIANCE	2500	3368000	2446.65	2400	1792000
SBILIFE	1500	486000	1465.2	1300	147750
SBIN	600	7552500	610.8	600	3805500
SUNPHARMA	1250	707000	1244	1150	466900
TATACONSUM	950	688500	953.6	900	564300
TATAMOTORS	750	4810800	713.2	700	3106500
TATASTEEL	140	15031500	132.4	120	7293000
TCS	3600	684250	3543.6	3400	419300
TECHM	1300	658200	1224.65	1200	357600
TITAN	3700	315750	3557.2	3400	323625
ULTRACEMCO	9500	125100	9332	8500	61900
UPL	600	1927900	584.5	600	731900
WIPRO	410	4119000	406.9	400	2464500

Participant wise Change in Open Interest for Today.

FII	TODAY	PREV DAY	NET	Net 1 Day Ago	DII	DII TODAY		NET	Net 1 Day Ago	
INDEX FUT	21640	21803	16870	-4770	INDEX FUT	-1314	20049	36294	37608	
INDEX CALL	-165847	237965	-115240	50607	INDEX CALL	0	0	0	0	
INDEX PUT	-64419	18904	-149752	-85333	INDEX PUT	6709	-20416	69465	62756	
STK FUT	8696	42215	211246	202550	STK FUT	15691	9431 -1864173		-1879864	
CLIENTS	TODAY	PREV DAY	NET	Net 1 Day Ago	PRO	TODAY	PREV DAY	NET	Net 1 Day Ago	
				iter i Day rige		IODAI	TICEVEAT	14-1	Net I Day Ago	
INDEX FUT	-23380	-23091	-53526	-30146	INDEX FUT	3054	-18761	362	-2692	
INDEX FUT INDEX CALL	-23380 380725	-23091 -217267	-53526 138471		_	_				
				-30146	INDEX FUT	3054	-18761	362	-2692	

Inference:

Bought 21,640 Lots of Index Future, Sold 1,65,847 Lots of Index Calls, Sold 64,419 Lots of Index Puts, Bought 8,696 Lots of Stock Future,



Auto Stock	NOV - Expiry Day			Α	s on Today		As Compa	ared to Prev	ious Day	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%	458.65	11546400	0.32%	1.93%	0.15%	LB	7.31%	2.52%	LB
ASHOKLEY	183.15	69730000	0.19%	174.95	97795000	0.60%	0.29%	6.76%	LB	-4.48%	40.25%	SB
BAJAJ-AUTO	6090.55	2438250	0.69%	6140.1	2480750	0.31%	-0.99%	-3.13%	LU	0.81%	1.74%	LB
BALKRISIND	2576.4	1602300	0.86%	2590.95	1670700	0.61%	1.18%	4.52%	LB	0.56%	4.27%	LB
BHARATFORG	1120.25	6684500	0.78%	1170.5	6829500	0.32%	1.15%	-4.56%	SC	4.49%	2.17%	LB
BOSCHLTD	21599.55	131100	0.52%	21652.95	144950	0.65%	-1.33%	0.07%	SB	0.25%	10.56%	LB
EICHERMOT	3896.9	3126025	0.77%	4136.5	3266550	0.06%	-1.05%	-1.65%	LU	6.15%	4.50%	LB
ESCORTS	3150.3	2017400	0.93%	3202.55	2417800	0.65%	-0.34%	8.04%	SB	1.66%	19.85%	LB
EXIDEIND	284.75	16070400	0.83%	292.3	18010800	0.56%	-0.53%	-0.44%	LU	2.65%	12.07%	LB
HEROMOTOCO	3819.05	3441300	0.63%	3806.75	3824700	0.36%	0.25%	0.83%	LB	-0.32%	11.14%	SB
M&M	1647.75	14615300	0.47%	1686.05	15261750	0.41%	1.76%	0.12%	LB	2.32%	4.42%	LB
MARUTI	10608.7	2507850	0.38%	10721.9	2566700	0.59%	1.16%	2.59%	LB	1.07%	2.35%	LB
MOTHERSON	92.05	92115400	0.71%	93.3	92804100	0.59%	0.38%	1.32%	LB	1.36%	0.75%	LB
MRF	111683	35030	0.87%	113729.85	35845	0.56%	1.99%	6.59%	LB	1.83%	2.33%	LB
TATAMOTORS	706.4	63680400	0.45%	708.95	61460250	0.60%	0.47%	-0.51%	SC	0.36%	-3.49%	SC
TVSMOTOR	1864.5	7212450	-0.37%	1903	7370300	0.09%	-0.05%	-0.64%	LU	2.06%	2.19%	LB
Banking Stock	NO	DV - Expiry Day	'	Δ	s on Today		As Compa	ared to Prev	ious Day	Compar	ed With Exp	oiry Day
	Price	OI	Basis	Price	OI	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up
AUBANK	741.4	13099000	0.06%	760.95	12849000	- 0.57%	0.96%	-3.52%	SC	2.64%	-1.91%	SC
AXISBANK	1074.25	47699375	0.37%	1132.45	45951250	0.19%	0.61%	-0.76%	SC	5.42%	-3.66%	SC
BANDHANBNK	226.1	76602500	0.88%	238.95	71825000	0.25%	1.98%	-3.83%	SC	5.68%	-6.24%	SC
BANKBARODA	197.1	129454650	0.84%	210.85	117582075	0.59%	0.86%	-2.03%	SC	6.98%	-9.17%	SC
CANBK	403.05	45886500	0.89%	434.55	50954400	0.45%	1.78%	2.30%	LB	7.82%	11.04%	LB
CUB	146.35	28630000	0.96%	153.25	29410000	0.55%	1.83%	3.87%	LB	4.71%	2.72%	LB
FEDERALBNK	147.35	99400000	0.71%	156.55	98970000	0.32%	1.62%	-7.22%	SC	6.24%	-0.43%	sc
HDFCBANK	1558.8	153888350	0.42%	1623.7	130350000	0.17%	0.89%	-5.82%	sc	4.16%	- 15.30%	SC
ICICIBANK	934.95	100315600	0.43%	1013.45	84583800	0.31%	2.24%	-8.15%	sc	8.40%	15.68%	SC
IDFCFIRSTB	85.2	268905000	-0.76%	89.25	277800000	0.11%	2.65%	0.72%	LB	4.75%	3.31%	LB
INDUSINDBK	1466.1	22951500	0.56%	1506.6	20888500	0.33%	-0.53%	-2.82%	LU	2.76%	-8.99%	SC
KOTAKBANK	1755.45	29614800	0.47%	1828.45	28868800	0.36%	0.54%	-4.66%	SC	4.16%	-2.52%	SC
PNB	77.6	261296000	0.77%	85	258264000	0.41%	1.49%	-3.23%	SC	9.54%	-1.16%	SC
RBLBANK	234.6	50832500	0.92%	246.6	58837500	0.63%	1.71%	3.92%	LB	5.12%	15.75%	LB



CapGood Stock	NC	V - Expiry Day		,	As on Today		As Comp	ared to Prev	ious Day	Compared With Exp		oiry Day
	Price	OI	Basis	Price	OI	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up
ABB	4419.75	1135875	0.42%	4846.6	1147500	0.34%	4.66%	0.31%	LB	9.66%	1.02%	LB
ASTRAL	1949.7	3045733	0.62%	1971	3053807	0.66%	-1.00%	0.47%	SB	1.09%	0.27%	LB
BEL	145.9	74020200	0.48%	152	83100300	0.62%	-1.01%	4.26%	SB	4.18%	12.27%	LB
BHEL	170.45	95875500	0.94%	176.7	97025250	0.28%	1.52%	-1.77%	SC	3.67%	1.20%	LB
CROMPTON	284.95	11970000	0.81%	296.95	11318400	0.32%	0.73%	-3.42%	SC	4.21%	-5.44%	SC
CUMMINSIND	1909.1	3701700	0.39%	1960.15	3590100	0.16%	0.32%	-1.59%	SC	2.67%	-3.01%	SC
DIXON	5510.6	1258500	0.85%	6031.1	1206200	0.50%	0.48%	-2.31%	SC	9.45%	-4.16%	SC
HAL	2379.8	6794700	0.40%	2552.95	5926200	0.61%	1.33%	-4.26%	sc	7.28%	- 12.78%	SC
HAVELLS	1302.65	5928500	0.64%	1317.55	6073500	0.63%	0.29%	1.85%	LB	1.14%	2.45%	LB
LT	3109.2	9276900	0.58%	3315.45	9360000	0.57%	0.06%	-0.40%	SC	6.63%	0.90%	LB
POLYCAB	5267.9	2269700	0.09%	5360.15	2037200	0.54%	0.35%	-1.83%	SC	1.75%	- 10.24%	SC
SIEMENS	3657.6	2184200	0.66%	3843.5	2296800	0.60%	0.95%	2.31%	LB	5.08%	5.16%	LB
VOLTAS	827.95	8613600	0.82%	832.5	8882400	0.66%	-0.64%	4.30%	SB	0.55%	3.12%	LB
Cement Stock	NOV - Expiry Day		As on Today			As Comp	npared to Previous Day		Compar	ared With Expiry Da		
	Price	OI	Basis	Price	OI	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up
ACC	1875.55	5155200	0.90%	2184.8	4631100	0.34%	8.19%	-4.22%	SC	16.49%	- 10.17%	SC
AMBUJACEM	439.25	56113200	0.75%	509.05	55593000	0.57%	7.27%	3.79%	LB	15.89%	-0.93%	SC
DALBHARAT	2217.55	2526250	0.98%	2349.35	2388500	0.54%	1.81%	-1.71%	SC	5.94%	-5.45%	SC
GRASIM	2005.45	10363075	0.80%	2072.35	9826325	0.37%	0.94%	-0.31%	SC	3.34%	-5.18%	SC
INDIACEM	251.35	24009100	0.99%	254.2	26494400	0.39%	0.06%	-7.12%	SC	1.13%	10.35%	LB
JKCEMENT	3643.55	575750	0.11%	3769.45	569250	0.40%	2.60%	2.61%	LB	3.46%	-1.13%	SC
RAMCOCEM	993.9	2522800	0.78%	1023.75	3003050	0.65%	-0.84%	-1.94%	LU	3.00%	19.04%	LB
SHREECEM	26741.75	163000	0.64%	28003.85	157975	0.44%	1.03%	-0.44%	SC	4.72%	-3.08%	SC
ULTRACEMCO	9003.65	1238900	0.41%	9329.75	1291500	0.02%	0.13%	3.30%	LB	3.62%	4.25%	LB
Chemicals Stock	NO	NOV - Expiry Day		,	As on Today		As Comp	ared to Prev	ious Day	Compar	ed With Exp	oiry Day
	Price	OI	Basis	Price	OI	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up
AARTIIND	554.35	13695000	0.60%	567.4	12486000	0.36%	0.90%	-3.50%	SC	2.35%	-8.83%	SC
ATUL	6598.85	228825	0.79%	6781.35	225525	0.55%	0.51%	-1.02%	SC	2.77%	-1.44%	SC
CHAMBLFERT	318.25	12036500	0.55%	328.35	13007400	0.43%	1.05%	-0.67%	sc	3.17%	8.07%	LB
COROMANDEL	1163.15	973700	-0.20%	1205.55	1356600	-0.56%	2.33%	36.86%	LB	3.65%	39.32%	LB
DEEPAKNTR	2196.1	2228100	0.86%	2235.5	2379300	0.33%	1.14%	5.07%	LB	1.79%	6.79%	LB
GNFC	686.85	7849400	0.95%	712.55	7904000	0.42%	0.14%	-3.63%	SC	3.74%	0.70%	LB
NAVINFLUOR	3701.1	715650	0.52%	3803.45	844350	0.51%	1.69%	13.69%	LB	2.77%	17.98%	LB
PIIND	3770.9	1559250	0.80%	3816.55	1603500	0.56%	-1.25%	1.09%	SB	1.21%	2.84%	LB
TATACHEM	970.45	11108900	-1.58%	983.2	10827850	0.07%	1.04%	0.65%	LB	1.31%	-2.53%	SC
UPL	570.65	29507400	0.47%	581.4	29840200	0.53%	0.43%	0.24%	LB	1.88%	1.13%	LB



Finance Stock	NC	V - Expiry Day			As on Today		As Comp	ared to Prev	ious Day	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%	172.5	65091600	0.41%	-0.03%	3.33%	SB	2.68%	5.99%	LB
BAJAJFINSV	1673.5	8246000	0.74%	1692.7	8561000	0.61%	-0.21%	2.93%	SB	1.15%	3.82%	LB
BAJFINANCE	7121.9	7090875	0.78%	7349.8	6819375	0.55%	-0.78%	2.09%	SB	3.20%	-3.83%	SC
CANFINHOME	781.1	3883425	0.32%	836.85	4778475	0.57%	1.42%	2.49%	LB	7.14%	23.05%	LB
CHOLAFIN	1117.45	12431250	0.78%	1139.6	12435000	0.32%	-0.80%	1.26%	SB	1.98%	0.03%	LB
HDFCAMC	2969.55	2495100	0.04%	3029.65	2537100	0.27%	2.58%	5.12%	LB	2.02%	1.68%	LB
HDFCLIFE	690.75	15007300	0.47%	672.75	16549500	0.34%	-0.33%	3.70%	SB	-2.61%	10.28%	SB
IBULHSGFIN	204.15	59466000	1.05%	197	62928900	0.28%	-2.45%	-3.13%	LU	-3.50%	5.82%	SB
ICICIGI	1480	2590000	0.61%	1466.35	2702000	0.33%	-0.31%	-1.49%	LU	-0.92%	4.32%	SB
ICICIPRULI	562.6	9744000	0.72%	544.4	11718000	0.52%	-3.36%	17.54%	SB	-3.23%	20.26%	SB
IDFC	118.45	71325000	0.46%	123.6	73055000	0.73%	2.06%	0.66%	LB	4.35%	2.43%	LB
L&TFH	148.25	50179652	0.78%	154.55	53619854	0.52%	0.45%	0.21%	LB	4.25%	6.86%	LB
LICHSGFIN	491.15	23120000	0.47%	498.5	22094000	0.50%	-1.78%	-1.35%	LU	1.50%	-4.44%	SC
M&MFIN	274.3	29426000	-0.36%	270.1	33536000	-0.46%	-2.74%	18.46%	SB	-1.53%	13.97%	SB
MANAPPURAM	164.4	64968000	0.73%	164.7	67986000	0.55%	-1.58%	-0.90%	LU	0.18%	4.65%	LB
MFSL	1019.2	6759200	0.69%	1022.65	6276800	0.33%	-0.07%	-2.23%	LU	0.34%	-7.14%	SC
MUTHOOTFIN	1481.9	6269450	-3.95%	1434.1	6643450	-0.28%	-2.10%	-0.05%	LU	-3.23%	5.97%	SB
PEL	926.45	11270250	0.88%	936.25	11351250	0.62%	-0.41%	1.80%	SB	1.06%	0.72%	LB
PFC	334.9	53378125	0.16%	377.25	53199875	0.02 %	1.49%	-3.43%	SC	12.65%	-0.33%	SC
RECLTD	348.7	42252000	0.10%	392.1	40222000	0.49%			SC	12.05%	-4.80%	SC
SBICARD	739.15	13372000	0.13%	748.1	14358400	0.56%	-0.48%	-0.66% 5.53%	SB	1.21%	7.38%	LB
SBILIFE			0.82%				0.48%					SC
	1435.25	6415500		1460.95	6255750	0.29%	-1.17%	-2.40%	SC LU	1.79% 3.13%	-2.49% -1.26%	SC
SHRIRAMFIN FMCG Stock	2007.2	6742200 OV - Expiry Day	0.62%	2069.95	6657300	0.32%		-2.73%				
FWICG Stock	Price	OI	Basis	Price	As on Today OI	Basis	Diff Price	ared to Prev Diff OI	Build Up	Diff Price	ed With Ex	Build Up
ACIANDAINT							0.99%		LB			LB
ASIANPAINT	3119.9	4996400 9000000	0.77%	3226.25 465.9	5424800 9584000	0.59%		4.03%	SB	3.41%	8.57% 6.49%	SB
BALRAMCHIN BATAINDIA	473.05					0.67%	-0.57%	4.21%	LB	-1.51%		LB
	1617.85	1819875	-0.23%	1649.45	1879875	0.41%	1.19%	5.03%		1.95%	3.30%	
BERGEPAINT	574.4	7636200	0.58%	588	8119320	0.45%	0.41%	-1.36%	SC	2.37%	6.33%	LB
BRITANNIA	4852.65	1922200	0.76%	4948.4	1881000	0.58%	0.22%	-2.23%	SC	1.97%	-2.14%	SC
	2196.2	3956750	-0.46%	2315	4251450	-0.27%	1.14%	1.87%	LB	5.41%	7.45%	LB
DABUR	538.05	19463750	0.65%	552	18708750	0.34%	0.91%	-1.10%	SC	2.59%	-3.88%	SC
GODREJCP	1008.2	8542000	0.79%	1046.05	8366500	0.31%	0.41%	-1.25%	SC	3.75%	-2.05%	SC
HINDUNILVR	2545.55	8814600	0.59%	2563.25	9023700	0.49%	-1.50%	0.92%	SB	0.70%	2.37%	LB
INDIAMART	2604.05	898200	0.84%	2601.9	1075800	0.54%	-0.10%	4.43%	SB	-0.08%	19.77%	SB
ITC	435.8	63524800	0.68%	451.75	70380800	0.59%	-0.51%	5.53%	SB	3.66%	10.79%	LB
JUBLFOOD	560.85	22332500	-1.05%	556.85	23088750	-0.03%	-0.82%	0.14%	SB	-0.71%	3.39%	SB
MARICO	538.65	10328400	0.37%	536.6	10362000	0.61%	0.11%	0.79%	LB	-0.38%	0.33%	SB
MCDOWELL-N	1048.85	8745800	0.84%	1068.9	9215500	0.65%	1.77%	1.32%	LB	1.91%	5.37%	LB
NESTLEIND	24236.15	340440	0.87%	24608.9	354760	0.57%	0.84%	0.59%	LB	1.54%	4.21%	LB
PIDILITIND	2552.35	2292250	0.49%	2571	2325250	0.59%	0.69%	-0.39%	SC	0.73%	1.44%	LB
TATACONSUM	940.75	9316800	0.64%	950.05	9308700	0.37%	0.36%	-1.02%	SC	0.99%	-0.09%	SC
TITAN	3490.6	4754925	0.54%	3545.3	4771875 3069600	0.34%	1.63%	-1.84%	SC	1.57%	0.36%	LB
UBL	1646.8	3046400	0.75%	1703.35			0.08%	0.54%	LB	3.43%	0.76%	LB



INDEX	NOV - Expiry Day			As on Today		As Comp	ared to Prev	ious 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%	47012.25	2393055	0.30%	1.25%	-0.14%	SC	5.69%	-7.88%	SC
FINNIFTY	20054.65	67880	0.69%	21055.8	55360	0.26%	0.92%	-18.01%	SC	4.99%	- 18.44%	SC
MIDCPNIFTY	9684	614775	-0.02%	9921.35	519150	0.22%	0.38%	1.76%	LB	2.45%	15.55%	SC
NIFTY	20133.15	10715200	0.68%	20855.1	12297600	0.42%	0.81%	3.76%	LB	3.59%	14.77%	LB
Infra 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
ADANIENT	2358.55	11430600	0.91%	2959.35	11554500	0.55%	16.91%	2.14%	LB	25.47%	1.08%	LB
ADANIPORTS	825.5	53001600	0.85%	1013.1	52930400	0.38%	15.30%	1.01%	LB	22.73%	-0.13%	SC
CONCOR	776	5442000	0.53%	798.1	5244000	0.42%	-0.35%	0.65%	SB	2.85%	-3.64%	SC
GMRINFRA	59.8	124155000	0.92%	62.1	134201250	0.48%	-0.32%	0.27%	SB	3.85%	8.09%	LB
INDIGO	2705.35	6260400	0.54%	2836.1	6411600	0.64%	0.56%	1.44%	LB	4.83%	2.42%	LB
IRCTC	705.75	12711125	0.54%	715.1	15282750	0.43%	-0.80%	9.42%	SB	1.32%	20.23%	LB
Media Stock	NO	OV - Expiry Day			As on Today		As Comp	ared to Prev	ious Day	Compar	ed With Ex	piry Day
	Price	OI	Basis	Price	OI	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up
PVRINOX	1717.6	5734223	0.60%	1720.75	5622705	0.62%	-1.67%	4.87%	SB	0.18%	-1.94%	SC
SUNTV	674.4	7024500	0.88%	664.8	7666500	0.56%	-1.75%	4.18%	SB	-1.42%	9.14%	SB
ZEEL	253.1	110745000	1.07%	251.7	123675000	0.34%	-1.64%	-2.31%	LU	-0.55%	11.68%	SB
Metals Stock	NO	OV - Expiry Day		As on Today			As Compared to Previous Day			Compar	ed With Ex	piry Day
	Price	OI	Basis	Price	OI	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up
COALINDIA	342.15	54442500	0.83%	355.55	55448400	0.62%	0.24%	-0.50%	SC	3.92%	1.85%	LB
HINDALCO	515.65	35019600	0.84%	520.65	37462600	0.53%	0.27%	-2.56%	sc	0.97%	6.98%	LB
HINDCOPPER	173.05	30347800	1.30%	177.75	36151300	0.70%	-0.20%	1.50%	SB	2.72%	19.12%	LB
JINDALSTEL	670.8	24882500	0.82%	677.9	25358750	0.63%	-0.53%	0.77%	SB	1.06%	1.91%	LB
JSWSTEEL	801.1	15493950	0.59%	821.7	14467950	0.46%	0.26%	-2.18%	sc	2.57%	-6.62%	SC
NATIONALUM	92	71985000	0.87%	96.25	77685000	0.68%	-0.72%	1.96%	SB	4.62%	7.92%	LB
NMDC	181.5	80968500	0.36%	183	80599500	0.60%	-0.57%	-0.51%	LU	0.83%	-0.46%	SC
SAIL	92.3	137232000	0.60%	95.75	158888000	0.63%	1.86%	7.18%	LB	3.74%	15.78%	LB
TATASTEEL	127.9	175868000	0.70%	131.6	175719500	0.61%	0.46%	1.07%	LB	2.89%	-0.08%	SC
VEDL	233.35	77710700	0.49%	242.4	76191600	0.58%	0.21%	-0.75%	SC	3.88%	-1.95%	SC
OIL & GAS Stock	NO	OV - Expiry Day	•		As on Today		As Compa	ared to Previ	ous Day	Compare	ed With Exp	oiry 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%	472.2	29991600	0.30%	2.32%	-2.16%	SC	8.38%	8.91%	LB
GAIL	131.9	166278375	0.91%	140.35	165386250	0.61%	-1.09%	0.02%	SB	6.41%	-0.54%	SC
GUJGASLTD	433.15	7016250	0.48%	444.1	6805000	0.62%	0.51%	-3.48%	SC	2.53%	-3.01%	SC
HINDPETRO	347.4	40899600	0.39%	381.45	37543500	0.47%	1.31%	-7.87%	SC	9.80%	-8.21%	SC
IGL	389.1	15334000	0.45%	403.85	16050375	0.51%	0.66%	-2.46%	SC	3.79%	4.67%	LB
IOC	111.75	135534750	0.27%	117.7	142642500	0.51%	1.55%	-2.03%	SC	5.32%	5.24%	LB
MGL	1041.35	1488000	0.31%	1114.9	2033600	0.63%	1.47%	19.57%	LB	7.06%	36.67%	LB
ONGC	194.95	43143100	0.56%	202.05	52048150	0.45%	0.00%	1.96%	LU	3.64%	20.64%	LB
PETRONET	202.8	44964000	0.81%	206.15	47331000	0.41%	0.49%	1.04%	LB	1.65%	5.26%	LB
RELIANCE	2377.45	45870750	0.80%	2437.75	46208000	0.37%	0.73%	-0.60%	SC	2.54%	0.74%	LB



Pharma 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
ABBOTINDIA	23805.15	71320	0.88%	23110.45	94000	0.67%	-1.23%	20.20%	SB	-2.92%	31.80%	SB
ALKEM	4723.55	668000	-0.10%	4652.85	604800	0.01%	0.86%	-3.94%	SC	-1.50%	-9.46%	LU
APOLLOHOSP	5528.95	2058625	0.71%	5580.2	1700500	0.29%	-0.75%	-4.14%	LU	0.93%	- 17.40%	SC
AUROPHARMA	1041.55	19648200	0.99%	1025.95	19600900	0.53%	-1.60%	-0.20%	LU	-1.50%	-0.24%	LU
BIOCON	238.3	34345000	0.80%	243.1	34632500	0.39%	1.02%	-0.99%	SC	2.01%	0.84%	LB
CIPLA	1212.3	11142300	0.39%	1224.45	10405200	0.33%	0.65%	-1.06%	SC	1.00%	-6.62%	SC
DIVISLAB	3788.7	2534800	0.81%	3741.15	2664800	0.62%	-1.50%	5.90%	SB	-1.26%	5.13%	SB
DRREDDY	5788.15	2951375	0.53%	5776.45	2934250	0.55%	0.36%	-0.65%	SC	-0.20%	-0.58%	LU
GLENMARK	779.95	10896025	0.87%	779.05	11699325	0.62%	0.43%	-0.69%	SC	-0.12%	7.37%	SB
GRANULES	399.55	9714000	0.89%	389.1	10468000	0.67%	-0.61%	-1.91%	LU	-2.62%	7.76%	SB
IPCALAB	1132.95	1877200	-1.15%	1144.6	1952600	0.52%	0.18%	0.94%	LB	1.03%	4.02%	LB
LALPATHLAB	2697.8	842100	0.74%	2698.3	1004700	0.45%	0.26%	-2.08%	SC	0.02%	19.31%	LB
LAURUSLABS	380.85	10652200	0.81%	376.35	11813300	0.61%	-0.76%	7.25%	SB	-1.18%	10.90%	SB
LUPIN	1280.9	8244150	0.52%	1258.2	9245450	0.64%	-0.19%	0.40%	SB	-1.77%	12.15%	SB
METROPOLIS	1703.15	1100800	0.78%	1670.25	1048400	0.30%	-0.85%	-2.35%	LU	-1.93%	-4.76%	LU
SUNPHARMA	1225.85	16603300	0.44%	1239.55	16175600	0.36%	0.68%	-0.61%	sc	1.12%	-2.58%	SC
SYNGENE	752.2	4695000	0.86%	733.4	5090000	0.42%	-1.60%	3.22%	SB	-2.50%	8.41%	SB
TORNTPHARM	2126.55	1593500	0.51%	2100	1634500	0.64%	-1.57%	0.74%	SB	-1.25%	2.57%	SB
ZYDUSLIFE	637.55	6004800	0.85%	634.05	6120000	0.62%	0.10%	0.92%	LB	-0.55%	1.92%	SB
Power Stock	NO	V - 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%	143.85	62317500	0.63%	-0.76%	2.63%	SB	0.00%	6.39%	LU
NTPC	261.3	96573000	0.54%	285.45	102246000	0.42%	3.88%	3.83%	LB	9.24%	5.87%	LB
POWERGRID	208.95	69012000	0.79%	222.3	85428000	0.52%	4.42%	5.71%	LB	6.39%	23.79%	LB
TATAPOWER	267.9	98060625	0.86%	281.5	94776750	0.66%	-0.02%	-0.48%	LU	5.08%	-3.35%	SC
Realty Stock	ty 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%	139.65	19138800	0.29%	-0.57%	-2.79%	LU	-1.41%	20.71%	SB
DLF	625.85	41322600	0.89%	650.1	42558450	0.32%	0.13%	-0.84%	sc	3.87%	2.99%	LB
GODREJPROP	1876.7	3425700	0.73%	1907.5	3623775	0.30%	-0.42%	-0.93%	LU	1.64%	5.78%	LB
INDHOTEL	421.7	17756000	0.81%	434.5	18950000	0.46%	0.12%	1.51%	LB	3.04%	6.72%	LB
OBEROIRLTY	1400.85	7270900	1.08%	1439.25	8510600	0.64%	0.03%	2.19%	LB	2.74%	17.05%	LB



IT 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
BSOFT	630.35	5577000	0.85%	637.6	5034000	0.45%	0.39%	-4.77%	SC	1.15%	-9.74%	SC
COFORGE	5760.85	1108050	0.49%	5605.85	1090050	0.59%	-1.24%	0.53%	SB	-2.69%	-1.62%	LU
HCLTECH	1340.9	11961600	0.62%	1317.55	12591600	0.41%	-1.52%	3.75%	SB	-1.74%	5.27%	SB
INFY	1455.15	25359200	0.78%	1453.95	26792800	0.38%	-0.71%	4.46%	SB	-0.08%	5.65%	SB
LTIM	5536.7	1361250	0.80%	5487.65	1462950	0.62%	-1.61%	5.06%	SB	-0.89%	7.47%	SB
LTTS	4768.95	673000	0.71%	4675.3	761400	0.63%	-1.53%	10.54%	SB	-1.96%	13.14%	SB
MCX	3195.35	2094000	0.82%	3187.75	2385200	0.53%	3.16%	-3.42%	SC	-0.24%	13.91%	SB
MPHASIS	2354.65	2220350	0.82%	2343.9	2308350	0.49%	-1.16%	3.36%	SB	-0.46%	3.96%	SB
NAUKRI	4611	1491750	0.82%	4692.7	1485600	0.46%	2.10%	-2.85%	SC	1.77%	-0.41%	SC
OFSS	4011	551000	1.02%	4031.3	586600	0.63%	-0.51%	2.98%	SB	0.51%	6.46%	LB
PERSISTENT	6399.95	2256475	-1.15%	6379.95	2418375	1.33%	-0.95%	8.03%	SB	-0.31%	7.17%	SB
TCS	3487.6	12151125	0.76%	3531.6	11808125	0.34%	0.55%	-1.04%	SC	1.26%	-2.82%	SC
TECHM	1220.95	14790000	0.61%	1220.6	14937600	0.33%	-0.27%	0.60%	SB	-0.03%	1.00%	SB
WIPRO	413.05	44664000	0.67%	404.35	49587000	0.63%	-0.76%	3.43%	SB	-2.11%	11.02%	SB
Telecom Stock	Telecom 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%	1031.1	31261650	0.14%	-0.17%	1.91%	SB	1.62%	2.73%	LB
IDEA	13.05	1674720000	1.53%	13.05	1728880000	1.15%	-0.76%	1.49%	SB	0.00%	3.23%	LU
INDUSTOWER	184.4	67136400	0.65%	185.95	70026400	0.65%	-0.56%	1.83%	SB	0.84%	4.30%	LB
TATACOMM	1705.55	7214500	0.16%	1678.75	8360500	0.15%	0.96%	-0.91%	sc	-1.57%	15.88%	SB
Textile Stock	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%	240.4	28641600	0.67%	3.42%	6.55%	LB	3.73%	3.04%	LB
PAGEIND	37259.4	131910	0.84%	36848.45	153270	1.46%	-1.71%	7.10%	SB	-1.10%	16.19%	SB
SRF	2367.4	3333375	0.70%	2455.45	4018125	0.30%	1.15%	10.20%	LB	3.72%	20.54%	LB
TRENT	2787	3239600	0.34%	2874.75	3188000	0.63%	2.06%	-1.24%	SC	3.15%	-1.59%	SC



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