

## **Daily Derivative Report**

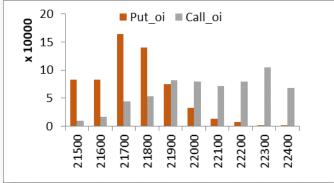
15<sup>TH</sup> Jan 2024

Nifty Futures View									
Nifty Active Futures	21947								
Nifty Active Futures OI	11930100								
Change in OI	212550								
Premium / Discount	52.45								
Inference	LONG BUILDUP								

Volatili	ty
India VIX Index	13.1
Nifty ATM Call IV	11.98
Nifty ATM Put IV	14.6
PCR Index NIFTY	1.43
PCR Index BANKNIF	ΓY 1.07

BankNifty Future	es View
BankNifty Active Futures	47840.15
BankNifty Active Futures OI	2013795
Change in OI	-262155
Premium / Discount	130.35
Inference	SHORT COVERING





### **HIGHLIGHTS:**

Nifty futures closed at 21947 yesterday on a positive note with 1.81% increase in the open interest indicating Long Build Up.

It closed at a premium of 52 points compared to its previous day's premium of 31 points.

Bank Nifty closed at 47392 yesterday on a positive note with a 11.52% decrease in open interest indicating Short Covering

It closed at a premium of 130 points compared to its previous day's premium of 135 points.

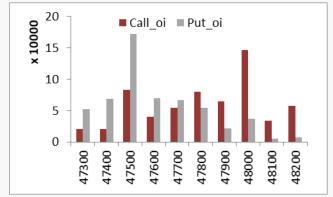
## In Yesterday's Trading Session FII's

Bought Index Futures to the tune of 64 Cr, Bought Index Option worth 23580 Cr, BoughtStock Futures to the tune of 551 Cr, Net Bought in the derivative segment to the tune of 23875 Cr.

In Cash Segment

FII Sold 340 Cr & DII Bought 2911 Cr.

### Bank Nifty Options OI Distribution-Weekly



Index options PCR is at 1.43 vs 1.14 to its previous day closing.

The India VIX index is at 13.10 vs 12.77, ATM CE IV 11.98 & PE IV 14.60

Nifty Put options OI distribution shows that 21700 has the highest OI concentration followed by 21800 and 21600 which may act as support for current expiry.

Nifty Call options OI shows that 22300 has the highest OI followed by 22000 which may act as resistance for current expiry.

BankNifty Put options OI distribution shows that 47500 has the highest OI concentration followed 47700 which may act as support for the current expiry.

BankNifty Call strike 48000 followed by 47800 witnessed significant OI concentration and may act as resistance for the current expiry.

SECURITIES IN BAN PERIOD: BANDHANBNK, BHEL, CHAMBALFERT, DELTACORP, ESCORTS, HINDCOPPER, INDIACEM, INDUSTOWER, METROPOLIS, NATIONALUM, PEL, POLYCAB, PVRINOX, SAIL & ZEEL.

### Stock Futures - Long Build

Symbol	Fut Price	% Chg	Open Interest	% Chg
CHAMBLFERT	382.75	0.71%	1,52,17,100	17.94%
ONGC	223.8	5.19%	7,11,05,650	17.75%
COFORGE	6,616.65	5.66%	13,58,850	17.34%
TATACONSUM	1,157.80	3.37%	1,17,31,500	16.32%

#### Stock Futures - Short Build Up

Symbol	Fut Price	% Chg	Open Interest	% Chg
METROPOLIS	1,501.80	-6.71%	21,24,800	29.91%
HDFCLIFE	640.2	-0.62%	2,48,01,700	11.94%
HDFCAMC	3,449.70	-1.74%	34,30,800	6.34%
BALRAMCHIN	392.45	-1.10%	1,14,62,400	5.52%



## Nifty 50 Open Interest (OI) Dashboard

HIGHES	ST OPEN INTER	REST IN NIFT	ΓY 50 – STO	CKS CE & P	<u>E</u>
NIFTY 50	CE STRIKE	CE OI	СМР	PE Strike	PE OI
ADANIENT	3100	1906200	3120.2	3000	1366500
ADANIPORTS	1200	3283200	1211.7	1200	1716000
APOLLOHOSP	6000	197250	5819.9	5700	90000
ASIANPAINT	3400	502400	3290.9	3100	204600
AXISBANK	1150	2693750	1124.85	1100	1179375
BAJAJ-AUTO	7500	304625	7303.4	6500	215750
BAJAJFINSV	1700	1762500	1657.25	1700	526500
BAJFINANCE	8000	523500	7665.05	7000	288875
BHARTIARTL	1100	1770800	1078.25	1000	1345200
BPCL	460	5351400	459.7	440	2991600
BRITANNIA	5500	295600	5159.45	4900	72400
CIPLA	1300	728650	1311.85	1300	278200
COALINDIA	400	7389900	382.7	380	2417100
DIVISLAB	4000	767200	3895.1	3900	293000
DRREDDY	6000	344375	5694.3	5700	121375
EICHERMOT	4100	405125	3886.2	3600	147875
GRASIM	2191.3	321498	2114.65	1992.1	97785
HCLTECH	1600	2067800	1537	1400	1022700
HDFCBANK	1700	7473950	1646.4	1600	2455200
HDFCLIFE	650	3250500	640.2	600	1799600
HEROMOTOCO	4400	420000	4375.8	4000	425100
HINDALCO	600	3029600	583.8	550	1167600
HINDUNILVR	2700	951900	2548.5	2500	694800
ICICIBANK	1000	6507900	1004.8	1000	2395400
INDUSINDBK	1700	947500	1675.55	1560	935000

HIGHE	ST OPEN INTE	REST IN NIF	TY 50 – STC	CKS CE & P	<u>E</u>
NIFTY 50	CE STRIKE	CE OI	СМР	PE Strike	PE OI
INFY	1600	5301200	1617.5	1500	4869600
ITC	480	10848000	468.1	470	3044800
JSWSTEEL	900	2041200	826.25	800	718875
KOTAKBANK	2000	3515600	1837.25	1800	1020000
LT	3600	864900	3578.1	3400	352200
LTIM	6500	108150	6241.25	5500	68700
M&M	1700	1629600	1629.35	1600	658350
MARUTI	11000	649900	10003.7	10000	205250
NESTLEIND	2700	810800	2560.75	2750	1050800
NTPC	330	18162000	314	300	2604000
ONGC	220	21948850	223.8	215	7072450
POWERGRID	250	11325600	240.4	240	3286800
RELIANCE	2700	2627750	2744.8	2600	2189250
SBILIFE	1500	1296000	1437.75	1400	268500
SBIN	650	15394500	635.8	600	6618000
SUNPHARMA	1300	851200	1327.15	1300	400400
TATACONSUM	1200	476100	1157.8	1000	1944000
TATAMOTORS	900	7022400	817.3	800	3803325
TATASTEEL	140	55033000	135.85	130	13552000
TCS	4000	1802850	3871.35	3700	830025
TECHM	1300	1057200	1312.35	1200	632400
TITAN	3800	627725	3730	3700	332500
ULTRACEMCO	10500	183900	9849.25	9500	68200
UPL	600	6854900	566.05	560	1459900
WIPRO	500	9598500	465.35	400	3166500

## 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	-1	633	66619	66620	INDEX FUT	-130	-7300	-26416	-26286
INDEX CALL	170851	-55450	279854	109003	INDEX CALL	0	0	0	0
INDEX PUT	95303	-39222	272750	177447	INDEX PUT	6930	4	79404	72474
STK FUT	11918	21596	267998	256080	STK FUT	-1404	-1237	-2017796	-2016392
CLIENTS	TODAY	PREV DAY	NET	Net 1 Day Ago	PRO	TODAY	PREV DAY	NET	Net 1 Day Ago
CLIENTS INDEX FUT	<b>TODAY</b> -1689	PREV DAY 1281	<b>NET</b> -41996	Net 1 Day Ago -40307	PRO INDEX FUT	<b>TODAY</b> 1820	PREV DAY 5386	<b>NET</b> 1793	Net 1 Day Ago -27
					_	_			
INDEX FUT	-1689	1281	-41996	-40307	INDEX FUT	1820	5386	1793	-27

Sold 1 Lot of Index Future,
Bought 1,70,851 Lots of Index Calls,
Bought 95,303 Lots of Index Puts,
Bought 11,918 Lots of Stock Future,



Auto Stock	DE	C - Expiry Day			As on Today			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	438.9	15815100	0.93	468.65	16082000	0.34%	-0.05%	0.88%	LU	6.78%	1.69%	LB	
ASHOKLEY	175.3	77255000	0.91	176.65	101285000	0.17%	0.03%	2.08%	LB	0.77%	31.10%	LB	
BAJAJ-AUTO	6703.3	1879250	0.34	7301.95	2514000	0.02%	0.04%	- 1.72%	SC	8.93%	33.78%	LB	
BALKRISIND	2522.45	1536000	0.83	2631.9	1753800	0.14%	-1.26%	2.87%	LU	4.34%	14.18%	LB	
BHARATFORG	1245.65	5509000	0.76	1253.2	5810000	0.02%	-1.69%	2.93%	SB	0.61%	5.46%	LB	
BOSCHLTD	22102.7	124450	0.77	23229.65	117850	0.03%	0.64%	0.90%	LB	5.10%	-5.30%	SC	
EICHERMOT	4091.9	2851975	0.73	3870.85	4001900	0.40%	-0.46%	1.36%	SB	-5.40%	40.32%	SB	
ESCORTS	2959.3	2997500	1.01	2876.35	3481225	0.08%	0.47%	- 2.17%	SC	-2.80%	16.14%	SB	
EXIDEIND	307.6	17064000	0.91	337.65	16408800	0.07%	-0.35%	6.04%	LU	9.77%	-3.84%	SC	
HEROMOTOCO	4173.25	3228600	0.24	4383.15	3851400	- 0.17%	0.94%	4.39%	sc	5.03%	19.29%	LB	
M&M	1734.45	12872300	0.47	1624.45	14588700	0.30%	-0.26%	0.08%	SB	-6.34%	13.33%	SB	
MARUTI	10271.6	2932350	0.93	9965.65	3744750	0.38%	-0.45%	3.14%	SB	-2.98%	27.70%	SB	
MOTHERSON	97.65	88466000	1.08	107.4	110362400	0.09%	-2.27%	2.33%	LU	9.98%	24.75%	LB	
MRF	125861.4	32635	0.71	134351.1	40670	0.20%	0.74%	2.55%	sc	6.75%	24.62%	LB	
TATAMOTORS	753.9	57937650	0.91	816.45	63775875	0.10%	0.10%	2.31%	sc	8.30%	10.08%	LB	
TVSMOTOR	2004.55	5528250	0.83	2085.8	5684700	0.09%	-0.07%	1.69%	LU	4.05%	2.83%	LB	
Banking 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	
AUBANK	788.65	13295000	0.24	788.35	18428000	0.74%	1.51%	1.32%	LB	-0.04%	38.61%	SB	
AXISBANK	1107.85	43225000	0.87	1120.35	43176250	0.40%	-0.48%	1.46%	SB	1.13%	-0.11%	SC	
BANDHANBNK	239.35	95330000	1.13	230.15	109552500	0.46%	-1.14%	- 1.55%	LU	-3.84%	14.92%	SB	
BANKBARODA	232.95	108584775	0.97	229.9	113299875	0.33%	1.70%	- 3.19%	SC	-1.31%	4.34%	SB	
CANBK	441.1	50422500	0.91	462.25	49507200	0.40%	1.71%	0.42%	LB	4.79%	-1.82%	SC	
CUB	148.9	31180000	0.94	148.6	33880000	0.10%	0.47%	1.79%	LB	-0.20%	8.66%	SB	
FEDERALBNK	155.5	88765000	1.00	151.1	102815000	0.03%	0.50%	- 1.19%	SC	-2.83%	15.83%	SB	
HDFCBANK	1705.25	97435250	0.96	1641.2	102151500	0.32%	-0.47%	2.72%	SB	-3.76%	4.84%	SB	
ICICIBANK			0.00	1003.5	96824000	0.13%	1.25%	- 1.97%	sc	-0.24%	17.76%	SB	
	1005.9	82218500	0.88	1005.5									
IDFCFIRSTB	1005.9 88.7	82218500 244522500	1.02	87.15	263197500	0.34%	0.58%	1.84%	SC	-1.75%	7.64%	SB	
IDFCFIRSTB INDUSINDBK	-					0.34%	0.58% 0.97%	1.84% - 0.85%	SC SC	-1.75% <b>3.94%</b>	7.64% 1.93%	SB LB	
	88.7	244522500	1.02	87.15	263197500			-					
INDUSINDBK	88.7 1610.55	244522500 16017500	1.02 0.76	87.15 1674	263197500 16326000	0.09%	0.97%	0.85%	SC	3.94%	1.93%	LB	
INDUSINDBK KOTAKBANK	88.7 1610.55 1921.35	244522500 16017500 21287200	1.02 0.76 0.56	87.15 1674 1833.25	263197500 16326000 29248000	0.09%	0.97% 0.57%	0.85% 0.24%	SC LB	3.94% -4.59%	1.93% 37.40%	LB SB	



CapGood 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	
ABB	4642.95	996750	0.92	4783.95	1025000	0.35%	-1.80%	0.02%	SB	3.04%	2.83%	LB	
ASTRAL	1889.55	2911778	1.04	1811.85	3618987	0.13%	-0.03%	-0.16%	LU	-4.11%	24.29%	SB	
BEL	182.7	77862000	0.79	183.5	81834900	0.44%	-0.46%	1.47%	SB	0.44%	5.10%	LB	
BHEL	192.6	99592500	0.75	196.45	108585750	0.23%	-0.66%	-4.07%	LU	2.00%	9.03%	LB	
CROMPTON	297.5	16705800	1.01	325	19573200	0.17%	0.11%	-0.85%	SC	9.24%	17.16%	LB	
CUMMINSIND	1940.75	3575700	0.84	2047.45	3564000	0.06%	0.58%	-0.03%	sc	5.50%	-0.33%	sc	
DIXON	6464.55	1103200	0.87	6553.95	1306900	0.11%	1.01%	0.04%	LB	1.38%	18.46%	LB	
HAL	2805.8	6615300	0.80	3001.95	7830000	0.40%	-0.61%	0.77%	SB	6.99%	18.36%	LB	
HAVELLS	1366.55	5181500	0.86	1432.05	6136500	0.07%	0.14%	0.64%	LB	4.79%	18.43%	LB	
LT	3518.05	10013100	0.97	3568.8	10396800	0.26%	1.82%	-3.78%	sc	1.44%	3.83%	LB	
POLYCAB	5458.95	1551200	0.82	3980.9	4671900	0.06%	2.64%	13.87%	sc	-27.08%	201.18%	SB	
SIEMENS	3959.85	1909200	0.85	4154.1	1623150	0.03%	-0.14%	-0.87%	LU	4.91%	-14.98%	SC	
VOLTAS	971.55	9201600	0.84	1056.9	9886200	0.16%	0.11%	-2.20%	sc	8.78%	7.44%	LB	
Cement Stock	DE	C - Expiry Day			As on Today			ared to Prev	rious Day	Compared With Expiry Day			
	Price	OI	Basis	Price	OI	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up	
ACC	2170.7	4231500	0.93	2332.4	3517800	0.11%	0.46%	-1.47%	SC	7.45%	-16.87%	SC	
AMBUJACEM	514.25	48799800	0.99	532.4	49096800	0.23%	-1.09%	0.65%	SB	3.53%	0.61%	LB	
DALBHARAT	2290.1	3288000	0.77	2303.5	3042250	0.09%	-0.16%	-2.48%	LU	0.59%	-7.47%	sc	
GRASIM	2139.95	8996025	0.70	2111.55	9084465	0.15%	1.34%	-0.58%	sc	-1.33%	0.98%	SB	
INDIACEM	257.55	21758700	1.03	258.2	23162300	0.83%	0.19%	-2.02%	sc	0.25%	6.45%	LB	
JKCEMENT	3775.55	538500	0.86	4047.95	791000	0.34%	0.06%	1.41%	LB	7.21%	46.89%	LB	
RAMCOCEM	1015.9	2948650	0.87	993.65	3586150	0.14%	0.49%	-0.45%	SC	-2.19%	21.62%	SB	
SHREECEM	28601.5	155550	0.88	26874	188675	0.15%	-0.13%	1.44%	SB	-6.04%	21.30%	SB	
ULTRACEMCO	10426.3	1986500	0.30	9808.45	1927400	0.42%	-1.13%	1.09%	SB	-5.93%	-2.98%	LU	
Chemicals Stock	DE	C - Expiry Day			As on Today		As Compa	As Compared to Previous Day			ed With Exp	iry Day	
	Price	OI	Basis	Price	OI	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up	
AARTIIND	639.65	12766000	0.95	616.55	15477000	0.37%	-0.56%	3.08%	SB	-3.61%	21.24%	SB	
ATUL	7069	208050	0.88	6864.1	257025	0.38%	0.03%	2.12%	LB	-2.90%	23.54%	SB	
CHAMBLFERT	381.45	14728800	1.18	383.75	15217100	0.26%	0.93%	17.94%	LB	0.60%	3.32%	LB	
COROMANDEL	1239.75	1108800	0.82	1180.95	1071700	0.28%	-0.59%	-2.42%	LU	-4.74%	-3.35%	LU	
DEEPAKNTR	2432.95	2250600	0.88	2433.5	2359500	0.29%	-1.50%	2.12%	SB	0.02%	4.84%	LB	
GNFC	748.75	7612800	1.01	763.4	8201700	0.16%	-1.77%	-0.76%	LU	1.96%	7.74%	LB	
NAVINFLUOR	3840.55	699750	0.78	3534.85	1489950	- 0.18%	0.10%	2.38%	LB	-7.96%	112.93%	SB	
PIIND	3484.8	2101250	1.05	3451.3	2111250	0.29%	-0.98%	1.05%	SB	-0.96%	0.48%	SB	
TATACHEM	1086.6	11647350	1.02	1112.2	11711150	0.24%	0.67%	4.45%	LB	2.36%	0.55%	LB	
UPL	589.45	32949800	0.88	565.1	40517100	0.17%	0.51%	-0.96%	SC	-4.13%	22.97%	SB	



Finance 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
ABCAPITAL	161.65	73645200	0.96	179.35	71382600	0.08%	-0.66%	0.35%	SB	10.95%	-3.07%	SC
BAJAJFINSV	1681.2	8178000	0.85	1651.9	9866500	0.32%	-1.04%	4.13%	SB	-1.74%	20.65%	SB
BAJFINANCE	7258.65	6203375	0.67	7661.05	4929125	0.05%	-0.11%	-1.96%	LU	5.54%	-20.54%	SC
CANFINHOME	776.95	4831125	0.69	767.3	5802225	0.20%	-0.32%	1.17%	SB	-1.24%	20.10%	SB
CHOLAFIN	1235.7	9313750	0.54	1246.5	9738750	0.13%	1.23%	1.64%	LB	0.87%	4.56%	LB
HDFCAMC	3213.95	2791200	0.75	3454.75	3430800	-0.15%	-1.34%	6.34%	SB	7.49%	22.91%	LB
HDFCLIFE	648.1	20972600	0.83	637.6	24801700	0.41%	-0.99%	11.94%	SB	-1.62%	18.26%	SB
ICICIGI	1437	2861500	0.89	1394.1	3087000	0.08%	0.06%	0.31%	LB	-2.99%	7.88%	SB
ICICIPRULI	529.9	10429500	1.02	529.95	11563500	0.35%	-2.15%	5.23%	SB	0.01%	10.87%	LB
IDFC	125	68365000	0.92	124.85	69090000	0.44%	0.04%	0.49%	LB	-0.12%	1.06%	SB
L&TFH	162.15	47689856	0.90	167.15	41634922	0.39%	-0.80%	0.15%	SB	3.08%	-12.70%	SC
LICHSGFIN	527.2	17614000	1.05	573.8	16608000	0.29%	-0.76%	-1.04%	LU	8.84%	-5.71%	SC
M&MFIN	273.25	27252000	-0.13	280.05	33174000	0.09%	0.86%	0.15%	LB	2.49%	21.73%	LB
MANAPPURAM	172.5	60576000	1.01	172.65	55212000	0.14%	-0.92%	-1.64%	LU	0.09%	-8.85%	SC
MFSL	951.2	5858400	0.82	937.7	6144800	0.07%	-1.26%	0.16%	SB	-1.42%	4.89%	SB
MUTHOOTFIN	1492	6079700	-1.51	1474.2	6769400	-0.23%	-1.02%	0.20%	SB	-1.19%	11.34%	SB
PEL	915.7	12463500	1.04	932.9	13497000	0.06%	-0.77%	-1.32%	LU	1.88%	8.29%	LB
PFC	384.9	62325500	0.95	401.8	69056375	0.17%	1.59%	-1.88%	SC	4.39%	10.80%	LB
RECLTD	410.25	39320000	0.89	428.55	43574000	0.29%	1.34%	-1.25%	SC	4.46%	10.82%	LB
SBICARD	760.25	14382400	0.81	766.7	18784800	-0.12%	0.57%	2.25%	LB	0.85%	30.61%	LB
SBILIFE	1435.3	6475500	0.84	1435.3	7557000	0.17%	0.53%	3.10%	LB	0.00%	16.70%	LU
SHRIRAMFIN	2045.65	8534700	0.88	2292.8	8016000	0.08%	0.57%	-0.95%	sc	12.08%	-6.08%	SC
FMCG Stock	DE	EC - Expiry Day			As on Today		As Compa	ared to Prev	vious Day	Compa	red With Expi	ry Day
	Price	OI	Basis	Price OI Basis			Diff Price Diff OI Build Up			Diff Diff OI BU		Build
ASIANPAINT	3397.25	4710800	0.80	3277.8	5244400	0.40%	-0.32%	0.65%	SB	-3.52%	11.33%	Up SB
BALRAMCHIN	401.35	8238400	1.02	391.1	11462400	0.35%	-0.84%	5.52%	SB	-2.55%	39.13%	SB
BATAINDIA	1638.65	1314750	0.87	1576	1999500	0.27%	-0.03%	1.35%	SB	-3.82%	52.08%	SB
BERGEPAINT	596.1	7634880	0.89	595.8	8061240	0.00%	0.36%	-1.61%	sc	-0.05%	5.58%	SB
BRITANNIA	5282	2351200	0.66	5151.1	2467400	0.16%	0.28%	0.34%	LB	-2.48%	4.94%	SB
COLPAL	2528.85	4299750	-0.46	2451.35	4565400	0.32%	-0.16%	4.24%	SB	-3.06%	6.18%	SB
DABUR	543.1	23127500	0.85	549.7	22646250	0.25%	-0.42%	0.43%	SB	1.22%	-2.08%	SC
GODREJCP	1112.5	8959500	0.92	1155.5	6394000	0.15%	0.03%	-1.14%	sc	3.87%	-28.63%	SC
HINDUNILVR	2633.8	10329300	0.85	2544	11506800	0.18%	0.31%	1.49%	LB	-3.41%	11.40%	SB
INDIAMART	2793.65	962100	0.84	2593.55	1230900	0.10%	-0.24%	2.22%	SB	-7.16%	27.94%	SB
ITC	464.1	81340800	0.97	466.7	83347200	0.30%	0.88%	0.40%	LB	0.56%	2.47%	LB
JUBLFOOD	570.15	19452500	-1.09	525.65	22396250	0.19%	-0.39%	0.09%	SB	-7.80%	15.13%	SB
MARICO	546.05	11059200	0.88	532.9	12384000	0.11%	0.53%	1.04%	LB	-2.41%	11.98%	SB
MCDOWELL-N	1093.8	8895600	0.96	1111.5	8945300	0.29%	-0.57%	0.32%	SB	1.62%	0.56%	LB
NESTLEIND	26249.9	507520	0.96	2549.6	6102800	0.29%	-0.30%	0.32%	SB	-90.29%	1102.47%	SB
PIDILITIND	2708.3	2345250	0.99	2735.1	3030000	0.44 %	-0.20%	-2.07%	LU	0.99%	29.20%	LB
TATACONSUM	1041	7729200	0.99	1159	11731500	-0.10%	3.55%	16.32%	LB	11.34%	51.78%	LB
TITAN												SC
HAIN	3715.1	4813025	0.84	3726	4504500	0.11%	0.74%	-2.58%	SC	0.29%	-6.41%	
UBL	1751.25	2680800	0.92	1795.35	3018000	0.26%	-0.14%	-0.17%	LU	2.52%	12.58%	LB



INDEX	DEC - Expiry Day				As on Today			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	48508.55	2256555	0.65	47709.8	2290965	0.27%	0.57%	10.23%	sc	-1.65%	1.52%	SB
NIFTY	21778.7	13830250	0.77	21894.55	13805900	0.24%	1.14%	4.15%	LB	0.53%	-0.18%	SC
Infra Stock	DE	C - Expiry Day	•	As on Today			As Compared to Previous 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	2809.9	12868200	1.09	3104.1	13892100	0.52%	0.75%	-0.45%	sc	10.47%	7.96%	LB
ADANIPORTS	1016.95	50192800	0.86	1207.1	40536000	0.38%	0.34%	-0.15%	sc	18.70%	- 19.24%	SC
CONCOR	856.9	6700000	0.85	889.7	9685000	0.32%	-1.46%	5.25%	SB	3.83%	44.55%	LB
GMRINFRA	76.3	175477500	0.78	84.3	181687500	0.47%	-1.17%	3.47%	SB	10.48%	3.54%	LB
INDIGO	2927	4527600	0.84	3072.6	4624200	0.08%	0.67%	-2.08%	sc	4.97%	2.13%	LB
IRCTC	864.15	16070250	0.97	951.2	18400375	0.35%	1.16%	-2.80%	SC	10.07%	14.50%	LB
Media Stock	DE	C - Expiry Day			As on Today		As Compa	ared to Prev	ious Day	Compar	piry Day	
	Price	OI	Basis	Price	OI	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up
PVRINOX	1654.25	5136747	0.91	1526.45	6225065	0.06%	0.00%	-1.52%	LU	-7.73%	21.19%	SB
SUNTV	715.55	7657500	0.90	709.3	7849500	0.18%	-0.20%	1.77%	SB	-0.87%	2.51%	SB
ZEEL	271.3	98640000	0.90	249.95	111195000	0.06%	-0.48%	-1.52%	LU	-7.87%	12.73%	SB
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	380.95	55219500	0.83	381.1	58940700	0.42%	-0.85%	-0.43%	LU	0.04%	6.74%	LB
HINDALCO	614.3	36008000	1.00	582.05	39137000	0.30%	0.88%	-0.13%	sc	-5.25%	8.69%	SB
HINDCOPPER	270.25	42723300	0.83	262.5	35361600	0.38%	-1.30%	-1.42%	LU	-2.87%	- 17.23%	LU
JINDALSTEL	736.35	24401250	0.90	735.9	24478750	0.33%	0.47%	0.48%	LB	-0.06%	0.32%	SB
JSWSTEEL	880.8	16210125	0.90	825.8	18064350	0.05%	0.46%	0.86%	LB	-6.24%	11.44%	SB
NATIONALUM	128.6	46935000	1.29	131.45	73957500	0.19%	0.81%	-1.72%	sc	2.22%	57.57%	LB
NMDC	207.15	81724500	0.90	211.35	93159000	0.14%	0.83%	4.42%	LB	2.03%	13.99%	LB
SAIL	122.85	160056000	1.18	114.9	149832000	0.13%	1.23%	-0.50%	sc	-6.47%	-6.39%	LU
TATASTEEL	138.15	208048500	0.98	135.3	234217500	0.41%	0.30%	-1.72%	sc	-2.06%	12.58%	SB
VEDL	257.55	73179100	0.91	272.55	109429400	0.48%	-0.75%	3.19%	SB	5.82%	49.54%	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	465.8	38527200	1.01	458.25	40226400	0.32%	-0.10%	1.21%	SB	-1.62%	4.41%	SB
GAIL	157.1	149108400	0.89	162.4	171759225	0.34%	2.11%	2.46%	LB	3.37%	15.19%	LB
GUJGASLTD	452.15	6601250	0.99	534.6	7215000	0.07%	-1.20%	- 13.14%	LU	18.24%	9.30%	LB
HINDPETRO	417.65	42695100	0.85	450.8	33863400	0.09%	1.19%	1.35%	LB	7.94%	- 20.69%	SC
IGL	413.85	14313750	0.83	427.8	15248750	0.08%	0.62%	1.75%	LB	3.37%	6.53%	LB
IOC	133.25	130474500	0.79	135.3	131634750	0.41%	1.54%	-2.40%	sc	1.54%	0.89%	LB
MGL	1197.9	2508800	0.94	1264.2	2804000	0.23%	1.94%	-2.91%	sc	5.53%	11.77%	LB
ONGC	208.3	67686850	0.99	223.4	71105650	0.18%	5.45%	17.75%	LB	7.25%	5.05%	LB
PETRONET	222.4	33507000	0.83	229.55	40143000	0.37%	-0.37%	5.11%	SB	3.21%	19.80%	LB
RELIANCE	2605.55	34110000	0.81	2741.45	34753500	0.12%	0.80%	-1.80%	sc	5.22%	1.89%	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	0.98	25748.9	198400	0.30%	1.62%	0.73%	LB	13.81%	52.29%	LB
ALKEM	5126.35	442800	0.65	5048.7	1067800	0.37%	-0.18%	4.46%	SB	-1.51%	141.15%	SB
APOLLOHOSP	5760.5	1917125	0.76	5795.7	1940750	0.42%	-1.26%	-1.68%	LU	0.61%	1.23%	LB
AUROPHARMA	1089.7	21321300	0.84	1094.85	22983400	0.44%	-1.19%	2.26%	SB	0.47%	7.80%	LB
BIOCON	247.35	38937500	0.83	274.2	42545000	0.13%	-2.80%	0.61%	SB	10.86%	9.26%	LB
CIPLA	1260.8	9718150	0.88	1308	9471800	0.29%	-1.33%	-1.76%	LU	3.74%	-2.53%	SC
DIVISLAB	3939.95	3094400	0.89	3883.95	3878000	0.29%	-0.54%	1.66%	SB	-1.42%	25.32%	SB
DRREDDY	5858.55	1760125	0.55	5688.85	2203750	0.10%	-0.06%	-0.15%	LU	-2.90%	25.20%	SB
GLENMARK	855.4	11209950	0.85	868.95	11555775	0.33%	-1.25%	1.44%	SB	1.58%	3.08%	LB
GRANULES	395	10238000	0.90	409.75	11496000	0.27%	-0.27%	1.66%	SB	3.73%	12.29%	LB
IPCALAB	1099.75	1925950	0.63	1135.35	2171650	0.05%	-0.79%	-0.98%	LU	3.24%	12.76%	LB
LALPATHLAB	2563.9	1209600	0.94	2453.45	1276800	0.25%	-2.01%	-6.40%	LU	-4.31%	5.56%	SB
LAURUSLABS	426.75	12202600	0.94	416.15	14268100	0.18%	-1.63%	4.17%	SB	-2.48%	16.93%	SB
LUPIN	1339.95	8551850	0.68	1397.75	8850200	0.11%	-0.19%	-2.44%	LU	4.31%	3.49%	LB
METROPOLIS	1668.25	1363200	1.05	1503.8	2124800	- 0.13%	-6.34%	29.91%	SB	-9.86%	55.87%	SB
SUNPHARMA	1262.15	12673500	0.71	1325.95	12700100	0.09%	0.74%	-3.23%	SC	5.05%	0.21%	LB
SYNGENE	699.6	6744000	0.94	731.9	6981000	0.06%	-1.43%	2.56%	SB	4.62%	3.51%	LB
TORNTPHARM	2255.6	1574500	0.98	2468.75	1615000	0.06%	-0.01%	-0.83%	LU	9.45%	2.57%	LB
ZYDUSLIFE	686.4	7194600	0.89	703.95	7382700	0.07%	-0.04%	-0.07%	LU	2.56%	2.61%	LB
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	1.12	164.4	79211250	0.27%	-1.50%	4.90%	SB	1.80%	5.12%	LB
NTPC	313.9	106596000	0.89	312.65	103785000	0.43%	-0.08%	1.25%	SB	-0.40%	-2.64%	LU
POWERGRID	239.1	74955600	0.84	239.5	74199600	0.38%	-1.01%	0.92%	SB	0.17%	-1.01%	SC
TATAPOWER	329.8	97351875	0.87	357.75	90790875	0.08%	0.13%	-4.48%	sc	8.47%	-6.74%	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	1.22	152.15	20886000	0.16%	-2.15%	-3.60%	LU	5.88%	32.21%	LB
DLF	728.65	32204700	0.56	800.55	37827900	0.23%	0.39%	1.23%	LB	9.87%	17.46%	LB
GODREJPROP	1996.75	3334025	1.00	2273.8	3381525	0.06%	1.11%	0.65%	LB	13.88%	1.42%	LB
INDHOTEL	433.45	19352000	0.74	461.55	19142000	0.28%	0.44%	-2.21%	sc	6.48%	-1.09%	SC
OBEROIRLTY	1442.4	7483700	0.95	1540.8	5847800	0.07%	-0.48%	-4.00%	LU	6.82%	-21.86%	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	721.25	5560000	0.89	786.7	6131000	0.31%	5.31%	15.96%	LB	9.07%	10.27%	LB
COFORGE	6272.35	970650	0.86	6592.7	1358850	0.36%	5.68%	17.34%	LB	5.11%	39.99%	LB
HCLTECH	1472.45	12600700	0.10	1540.8	17551100	0.25%	3.77%	15.32%	LB	4.64%	39.29%	LB
INFY	1562.65	27064800	1.02	1612.75	32831200	0.29%	7.93%	9.95%	LB	3.21%	21.31%	LB
LTIM	6253.15	1175550	0.94	6237.05	1448100	0.07%	4.65%	-6.82%	sc	-0.26%	23.18%	SB
LTTS	5175.55	530000	0.99	5468.95	760600	0.08%	2.24%	14.72%	LB	5.67%	43.51%	LB
MCX	3183.8	2080800	0.98	3059.8	2461600	0.13%	-3.24%	2.09%	SB	-3.89%	18.30%	SB
MPHASIS	2728.55	1875225	0.83	2679.6	2374075	0.19%	3.91%	5.37%	LB	-1.79%	26.60%	SB
NAUKRI	5149.1	1356600	0.88	5308.3	1350150	0.26%	2.64%	4.96%	LB	3.09%	-0.48%	SC
OFSS	4197.55	648000	0.83	4656.75	814600	0.45%	7.62%	-0.76%	sc	10.94%	25.71%	LB
PERSISTENT	7519.05	1756700	-1.97	7655.05	1695700	0.03%	3.57%	-4.50%	sc	1.81%	-3.47%	SC
TCS	3799.9	11546150	0.70	3882.8	14347725	0.29%	3.94%	6.48%	LB	2.18%	24.26%	LB
TECHM	1285.95	14017200	0.85	1308.05	13342200	0.33%	4.69%	-0.55%	SC	1.72%	-4.82%	SC
WIPRO	469.45	49966500	0.81	465.45	55023000	0.02%	3.85%	-2.58%	sc	-0.85%	10.12%	SB
Telecom Stock	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	1036.7	32090050	0.77	1076.35	31010850	0.18%	1.27%	-0.80%	SC	3.82%	-3.36%	SC
IDEA	13.25	1948640000	1.12	15.85	1897360000	0.32%	-1.25%	-0.37%	LU	19.62%	-2.63%	SC
INDUSTOWER	186.1	81219200	0.89	216.4	91681000	0.05%	0.82%	-4.20%	sc	16.28%	12.88%	LB
TATACOMM	1807.45	6555000	-3.56	1744.3	6788500	0.44%	1.63%	-0.85%	sc	-3.49%	3.56%	SB
Textile Stock	extile 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	219.95	30849000	0.98	233	35362600	0.11%	-0.41%	1.70%	SB	5.93%	14.63%	LB
PAGEIND	38564.9	146640	0.87	36859.15	180945	0.42%	0.11%	4.30%	LB	-4.42%	23.39%	SB
SRF	2466.8	3803625	0.91	2343.95	4567875	0.35%	0.80%	-1.39%	sc	-4.98%	20.09%	SB
TRENT	3026	2660400	0.80	3212.15	3054800	0.18%	1.14%	0.05%	LB	6.15%	14.82%	LB



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