

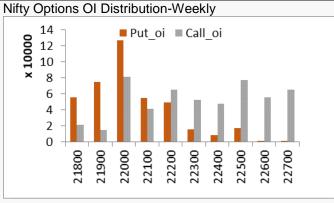
Daily Derivative Report

23RD Feb 2024

Nifty Futures	View
Nifty Active Futures	22243.00
Nifty Active Futures OI	1,11,36,000
Change in OI	-66450
Premium / Discount	26.00
Inference	Short Covering

Volatility										
India VIX Index	15.20									
Nifty ATM Call IV	14.13									
Nifty ATM Put IV	13.23									
PCR Index Options	1.01									
PCR F&O Total	0.84									

	BankNifty Futures	s View
Ва	ankNifty Active Futures	46980.00
Ва	ankNifty Active Futures OI	23,53,590
Ch	nange in OI	-330975
Pr	remium / Discount	61.00
In	ference	Long Unwinding



HIGHLIGHTS:

Nifty futures closed at 22243 yesterday on a positive note with 0.59% Decrease in the open interest indicating Short Covering.

It closed at a premium of 26 points compared to its previous day's premium of 15 points.

Bank Nifty closed at 46980 yesterday on a negative note with a 12.33% Decrease in open interest indicating Long Unwinding.

It closed at a premium of 61 points compared to its previous day's premium of 05 points.

In Yesterday's Trading Session FII's

Bought Index Futures to the tune of 1362 Cr,

Sold Index Option worth 2414 Cr,

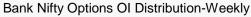
Sold Stock Futures to the tune of 1368 Cr,

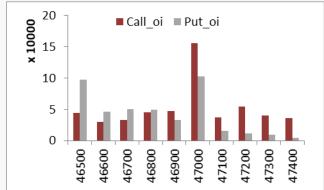
Net Sold in the derivative segment to the tune of 1480 Cr.

In Cash Segment

FII Sold 1410.06 Cr & DII Bought 1823.68 Cr.

The India VIX index is at 15.20 vs 15.93, ATM CE IV 14.13 & PE IV 13.23





Index options PCR is at 1.01 vs 0.85 to its previous day closing.

Nifty Put options OI distribution shows that 22000 has the highest OI concentration followed by 21900 and 21700 which may act as support for current expiry.

Nifty Call options OI shows that 22500 has the highest OI followed by 22000 which may act as resistance for current expiry.

BankNifty Put options OI distribution shows that 46500 has the highest OI concentration followed 47000 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:ABFRL,ASHOKLEY,BALRAMCHINI, BANDHANBNK,BIOCON,GMRINFRA,GNFC,HINDCOPPR, INDUSTOWER,NATIONALUM,PEL,PVRINOX,RBLBANK, SAIL & ZEEL

Stock Futures - Long Build

Symbol	Fut Price	% Chg	Open Interest	% Chg
ABB	5428.1	8.57%	20,32,625	13.21%
EICHERMOT	3946.4	3.09%	40,00,675	10.19%
SIEMENS	4564	2.57%	12,84,750	9.11%
MARUTI	11635.35	1.74%	25,23,850	7.75%

Stock Futures - Short Build Up

Symbol	Fut Price	% Chg	Open Interest	% Chg
SAIL	129.60	-0.84%	16,10,72,00 0	21.98%
BATAINDIA	1,413.45	-0.82%	36,47,625	10.00%
JUBLFOOD	492.35	-0.64%	2,06,92,500	9.50%
KOTAKBANK	1,726.60	-1.14%	3,57,74,400	6.41%



Nifty 50 Open Interest (OI) Dashboard

HIGHES	ST OPEN INTER	REST IN NIFT	Y 50 - STC	CKS CE & P	E
NIFTY 50	CE STRIKE	CE OI	СМР	PE Strike	PE OI
ADANIENT	3300	1488000	3268.5	3200	775500
ADANIPORTS	1300	2692800	1311.8	1300	1001600
APOLLOHOSP	7000	235250	6780.7	6200	121125
ASIANPAINT	3000	1246800	3017.25	2900	582200
AXISBANK	1100	2641250	1100.5	1050	1777500
BAJAJ-AUTO	8500	307500	8383.6	8000	128125
BAJAJFINSV	1700	968500	1592.95	1550	256000
BAJFINANCE	7000	707250	6683.05	6500	663375
BHARTIARTL	1200	4244600	1136.45	1100	2504200
BPCL	700	3564000	627.4	600	2341800
BRITANNIA	5200	302200	4961.15	4800	53400
CIPLA	1460	637650	1449.6	1300	368550
COALINDIA	500	7604100	446.3	400	3815700
DIVISLAB	3800	466800	3656.75	3500	189400
DRREDDY	6400	170625	6348.4	5800	72375
EICHERMOT	4000	308875	3946.4	3800	208775
GRASIM	2200	833796	2197.35	2100	282384
HCLTECH	1700	1067500	1683.35	1600	388500
HDFCBANK	1500	15749800	1424.05	1400	4844950
HDFCLIFE	600	3752100	575.85	550	779900
HEROMOTOCO	4700	980100	4509.35	4400	242100
HINDALCO	600	7051800	521.5	500	1682800
HINDUNILVR	2500	1351800	2393.15	2400	319800
ICICIBANK	1030	4333000	1061	1000	3062500
INDUSINDBK	1600	1655000	1491.75	1600	791500

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	1700	4184800	1679.85	1600	978400
ITC	450	12579200	414.45	400	6009600
JSWSTEEL	850	1813050	828.6	800	682425
KOTAKBANK	1800	1675200	1726.6	1700	820800
LT	3500	1644000	3364.15	3300	690900
LTIM	6000	221550	5490.55	5500	104550
M&M	1900	713650	1907	1700	811300
MARUTI	11000	345400	11635.35	11000	219350
NESTLEIND	2600	370400	2562.85	2500	104400
NTPC	340	15993000	338.75	330	5823000
ONGC	260	17802400	274.95	260	9074450
POWERGRID	300	6692400	282.5	270	3416400
RELIANCE	3000	4153500	2970.9	2900	1319500
SBILIFE	1600	560250	1509.7	1400	307500
SBIN	800	7591500	767.7	700	7474500
SUNPHARMA	1550	1837500	1555.7	1500	794500
TATACONSUM	1160	1104300	1162.35	1100	1187100
TATAMOTORS	1000	10476600	931.8	920	3677925
TATASTEEL	150	38775000	145.9	140	12947000
TCS	4200	792925	4087.5	4000	445725
TECHM	1400	1503600	1327.8	1300	761400
TITAN	3700	800100	3652.25	3600	259700
ULTRACEMCO	10500	142500	9954.55	9000	53100
UPL	500	2879500	493.95	500	889200
WIPRO	550	4803000	531.15	500	2494500

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	12761	7384	-34669	-47430	INDEX FUT	-7517	3160	-29139	-21622
INDEX CALL	46354	157060	81648	35294	INDEX CALL 0		0	0	0
INDEX PUT	71127	110117	203938	132811	INDEX PUT	0	0	29064	29064
STK FUT	-17759	-1640	96850	114609	STK FUT -1298		20592	-2144866	-2131884
CLIENTS	TODAY	PREV DAY	NET	Net 1 Day Ago	PRO	TODAY	PREV DAY	NET	Net 1 Day Ago
CLIENTS INDEX FUT	TODAY 4828	PREV DAY	NET 65783	Net 1 Day Ago 60955	PRO INDEX FUT	TODAY -10072	PREV DAY -11309	NET -1975	Net 1 Day Ago 8097
	_				_	_			
INDEX FUT	4828	765	65783	60955	INDEX FUT	-10072	-11309	-1975	8097

Bought 12,761 Lots of Index Future, Bought 46,354 Lots of Index Calls, Bought 71,127 Lots of Index Puts, Sold 17,759 Lots of Stock Future,



Auto Stock	JAN - Expiry Day			As on Today			As Compa	ared to Prev	vious Day	Compar	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	522.85	10336000	0.22%	1.28%	-2.12%	SC	1.01%	-8.32%	SC	
ASHOKLEY	169.75	93140000	0.85	173	119665000	0.66%	0.99%	-5.86%	SC	1.91%	28.48%	LB	
BAJAJ-AUTO	7597.5	2162375	0.37	8498.45	2373875	- 1.35%	3.23%	4.38%	LB	11.86%	9.78%	LB	
BALKRISIND	2527	1843500	0.45	2280.35	2685300	0.26%	1.00%	0.77%	LB	-9.76%	45.66%	SB	
BHARATFORG	1200.25	5391500	0.70	1133.05	8342500	0.02%	0.87%	-0.11%	SC	-5.60%	54.73%	SB	
BOSCHLTD	22779.3	122000	-0.10	28444.1	227450	0.35%	1.39%	3.53%	LB	24.87%	86.43%	LB	
EICHERMOT	3616.45	4033750	0.71	3951.4	4000675	0.13%	3.00%	10.19%	LB	9.26%	-0.82%	SC	
ESCORTS	2945.3	2949375	0.92	2925.4	2435125	0.25%	0.39%	-0.63%	SC	-0.68%	- 17.44%	LU	
EXIDEIND	310.4	17704800	0.76	332.4	19202400	0.18%	1.74%	-0.76%	SC	7.09%	8.46%	LB	
HEROMOTOCO	4442.15	2619900	-0.81	4495.15	4090200	0.32%	-0.88%	2.45%	SB	1.19%	56.12%	LB	
M&M	1635.5	12679450	0.70	1910.35	12568150	0.18%	2.73%	5.92%	LB	16.81%	-0.88%	SC	
MARUTI	9881	2960250	0.54	11657.8	2523850	- 0.19%	1.67%	7.75%	LB	17.98%	- 14.74%	SC	
MOTHERSON	115.4	87947700	0.43	114.1	108637100	0.13%	0.88%	-0.25%	SC	-1.13%	23.52%	SB	
MRF	136858	33405	0.79	150164.5	42495	0.22%	0.32%	1.98%	LB	9.72%	27.21%	LB	
TATAMOTORS	811.85	58179900	0.38	932.3	68337300	0.05%	1.22%	0.60%	LB	14.84%	17.46%	LB	
TVSMOTOR	1941.1	5021100	0.66	2128.65	5146400	0.04%	1.68%	-0.46%	SC	9.66%	2.50%	LB	
Banking Stock	J.	AN - 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	
AUBANK	707.85	19447000	0.28	592.5	25798000	0.23%	0.74%	-0.46%	SC	-16.30%	32.66%	SB	
AXISBANK	1042.25	55808125	0.74	1100.9	46761250	0.04%	1.54%	-0.14%	SC	5.63%	- 16.21%	SC	
BANDHANBNK	220.95	111865000	0.82	203.65	101117500	0.02%	1.55%	-1.82%	SC	-7.83%	-9.61%	LU	
BANKBARODA	227.05	140607675	0.79	275.6	145325700	0.07%	0.18%	2.94%	LB	21.38%	3.36%	LB	
CANBK	465.3	56724300	0.78	582.2	45894600	0.06%	2.62%	-2.58%	SC	25.12%	- 19.09%	SC	
CUB	141.2	32085000	0.78	135.15	43635000	0.30%	1.05%	-0.82%	SC	-4.28%	36.00%	SB	
FEDERALBNK	141.8	116505000	0.74	153.6	92960000	0.26%	-0.10%	1.53%	SB	8.32%	- 20.21%	SC	
HDFCBANK	1434.9	188406350	0.68	1419.55	229806500	0.32%	-1.36%	4.13%	SB	-1.07%	21.97%	SB	
ICICIBANK	1009.95	100786700	0.47	1062.7	82957700	- 0.16%	1.02%	2.93%	LB	5.22%	- 17.69%	SC	
IDFCFIRSTB	80.05	320017500	0.75	81.15	393405000	0.25%	0.25%	1.39%	LB	1.37%	22.93%	LB	
INDUSINDBK	1512	26242500	0.76	1489.15	27690500	0.17%	-1.85%	4.14%	SB	-1.51%	5.52%	SB	
KOTAKBANK	1768.4	31618000	0.87	1724.75	35774400	0.11%	-1.22%	6.41%	SB	-2.47%	13.15%	SB	
PNB	104.5	262432000	0.77	129	262040000	0.12%	0.51%	0.26%	LB	23.44%	-0.15%	SC	
DDI DANIZ	255.15	51745000	0.88	266.55	71437500	0.00%	3.13%	-6.69%	SC	4.47%	38.06%	LB	
RBLBANK	200.10	01140000	0.00	200.55	7 1407 000	0.0070	0.1070						



CapGood Stock	JA	JAN - Expiry Day		As on Today			As Compa	As Compared to Previous Day			Compared With Expiry Day		
	Price	OI	Basis	Price	OI	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up	
ABB	4739.3	942750	0.78	5425	2032625	0.06%	8.83%	13.21%	LB	14.47%	115.61%	LB	
ASTRAL	1800.05	2994353	0.85	1965.15	3209048	0.20%	1.79%	1.46%	LB	9.17%	7.17%	LB	
BEL	189.7	80341500	0.53	194.75	125080800	0.33%	3.21%	6.20%	LB	2.66%	55.69%	LB	
BHEL	219.9	84866250	0.66	228.5	97749750	0.26%	2.97%	1.11%	LB	3.91%	15.18%	LB	
CROMPTON	305.1	16380000	0.77	292.2	16943400	0.36%	0.65%	0.71%	LB	-4.23%	3.44%	SB	
CUMMINSIND	2161.9	3198900	0.34	2760.85	4559400	0.05%	5.86%	4.61%	LB	27.70%	42.53%	LB	
DIXON	5879.45	1053800	0.69	6776.95	1486800	0.28%	0.64%	1.77%	LB	15.27%	41.09%	LB	
HAL	2903.8	7551000	0.76	3005.65	9102900	0.25%	1.95%	-0.30%	SC	3.51%	20.55%	LB	
HAVELLS	1290.35	5003000	0.57	1431.95	4336500	0.03%	1.21%	2.66%	LB	10.97%	-13.32%	sc	
LT	3593.45	10380000	0.70	3363.75	16150500	0.01%	2.04%	-0.08%	SC	-6.39%	55.59%	SB	
POLYCAB	4343.85	2150700	0.89	4716.6	2637300	0.23%	0.00%	5.51%	LU	8.58%	22.63%	LB	
SIEMENS	4205.4	1322700	0.47	4552.5	1284750	0.25%	2.53%	9.11%	LB	8.25%	-2.87%	sc	
VOLTAS	1005.2	8868000	0.80	1098.45	8059200	0.27%	-0.78%	2.75%	SB	9.28%	-9.12%	SC	
Cement Stock	JA	N - Expiry Day			As on Today		As Compared to Previous Day			Compar	iry 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	2680.1	4833300	0.25%	0.50%	0.51%	LB	8.61%	12.93%	LB	
AMBUJACEM	560.15	50823000	0.97	592.75	51278400	0.09%	0.84%	-0.12%	SC	5.82%	0.90%	LB	
DALBHARAT	2205.05	3221500	0.81	2107.15	3290000	- 0.06%	0.97%	-0.34%	SC	-4.44%	2.13%	SB	
GRASIM	2076.5	9106407	0.73	2201.2	8864091	- 0.17%	0.33%	3.03%	LB	6.01%	-2.66%	SC	
INDIACEM	252.6	21489000	0.91	248.35	20070900	0.34%	2.31%	-1.33%	SC	-1.68%	-6.60%	LU	
JKCEMENT	4167.45	1029250	0.91	4275.9	772750	0.05%	0.61%	3.14%	LB	2.60%	-24.92%	SC	
RAMCOCEM	968.85	3331150	0.88	869.6	3747650	0.25%	0.06%	5.73%	LB	-10.24%	12.50%	SB	
SHREECEM	27948.8	184400	0.90	26603.35	248075	0.31%	0.98%	0.91%	LB	-4.81%	34.53%	SB	
ULTRACEMCO	9969.35	1748500	0.45	9961.2	1977500	0.07%	-0.07%	4.26%	SB	-0.08%	13.10%	SB	
Chemicals Stock	JA	N - Expiry Day			As on Today		As Compa	red to Prev	ious Day	Compar	ed With Exp	iry 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	683.25	13731000	0.31%	-0.60%	3.51%	SB	7.75%	18.16%	LB	
ATUL	6326.7	321300	0.66	6325.65	348600	0.17%	0.24%	-0.26%	SC	-0.02%	8.50%	SB	
CHAMBLFERT	368.6	6925500	0.73	371.05	9131400	0.18%	1.38%	0.80%	LB	0.66%	31.85%	LB	
COROMANDEL	1129	715400	0.63	1098.3	1716400	0.16%	1.18%	0.20%	LB	-2.72%	139.92%	SB	
DEEPAKNTR	2236.4	2095200	0.77	2341.6	3023400	0.28%	0.64%	-1.62%	SC	4.70%	44.30%	LB	
GNFC	732.55	7428200	0.81	669.25	8534500	0.27%	0.18%	-1.35%	SC	-8.64%	14.89%	SB	
NAVINFLUOR	3344.55	1347750	0.86	3194.3	1986900	0.03%	0.93%	0.70%	LB	-4.49%	47.42%	SB	
PIIND	3241.95	1827250	0.65	3680.85	2479750	0.22%	-0.06%	1.00%	SB	13.54%	35.71%	LB	
TATACHEM	1005.65	10996700	0.68	980.55	15715150	0.20%	0.31%	2.09%	LB	-2.50%	42.91%	SB	
UPL	537.3	36610600	0.65	492.3	41670200	0.34%	0.03%	-1.08%	SC	-8.38%	13.82%	SB	



Finance 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
ABCAPITAL	165.75	58741200	0.78	184.5	64621800	0.30%	1.04%	-2.82%	sc	11.31%	10.01%	LB
BAJAJFINSV	1630.15	8900500	0.78	1592.55	9995500	0.03%	0.35%	2.33%	LB	-2.31%	12.30%	SB
BAJFINANCE	7085.5	6935125	0.80	6674.95	8791625	0.12%	-0.21%	2.53%	SB	-5.79%	26.77%	SB
CANFINHOME	770.5	4449900	0.74	794.85	4449900	0.23%	1.11%	0.55%	LB	3.16%	0.00%	LU
CHOLAFIN	1244.7	9580000	0.23	1082.45	15686875	0.44%	-0.29%	4.36%	SB	-13.04%	63.75%	SB
HDFCAMC	3428.65	2388900	0.40	3782.95	3062700	0.25%	1.11%	-0.61%	SC	10.33%	28.21%	LB
HDFCLIFE	579	25944600	0.79	574.65	33211200	0.21%	-0.48%	3.56%	SB	-0.75%	28.01%	SB
ICICIGI	1482.2	3273000	0.80	1646.25	3093500	0.19%	0.10%	-0.06%	sc	11.07%	-5.48%	SC
ICICIPRULI	486.3	13596000	0.78	518.35	12763500	0.26%	-0.34%	0.37%	SB	6.59%	-6.12%	SC
IDFC	116	66920000	0.82	116.65	71880000	0.00%	0.65%	-2.18%	sc	0.56%	7.41%	LB
L&TFH	166.9	41291348	0.81	171.6	39332530	0.35%	0.67%	1.15%	LB	2.82%	-4.74%	sc
LICHSGFIN	579.2	14068000	0.38	642.25	15116000	0.25%	0.21%	2.08%	LB	10.89%	7.45%	LB
M&MFIN	270.15	27670000	0.59	290.65	31890000	0.26%	0.57%	4.48%	LB	7.59%	15.25%	LB
MANAPPURAM	178	54132000	0.25	182	60342000	0.30%	1.90%	1.47%	LB	2.25%	11.47%	LB
MFSL	878.2	6108000	0.88	950.35	9728800	0.25%	-0.29%	1.70%	SB	8.22%	59.28%	LB
MUTHOOTFIN	1388.15	5632000	0.09	1336.4	6536200	0.14%	0.92%	1.72%	LB	-3.73%	16.05%	SB
PEL	873.95	12047250	0.81	936.05	12823500	0.00%	1.49%	-4.75%	sc	7.11%	6.44%	LB
PFC	419	61426500	0.70	415.6	80472125	0.14%	0.78%	0.67%	LB	-0.81%	31.01%	SB
RECLTD	470.15	37496000	0.71	461.55	46456000	0.04%	1.66%	-0.92%	SC	-1.83%	23.90%	SB
SBICARD	759.85	18688800	-3.90	740.75	27783200	- 0.28%	0.20%	0.63%	LB	-2.51%	48.66%	SB
SBILIFE	1380.9	7547250	0.63	1509.65	7489500	0.00%	0.53%	0.69%	LB	9.32%	-0.77%	SC
SHRIRAMFIN	2307.15	7077900	0.32	2395.2	6848100	0.03%	1.67%	-0.03%	sc	3.82%	-3.25%	SC
FMCG 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
ASIANPAINT	2949.2	6812200	0.58	3017.4	8315200	0.00%	0.52%	-0.28%	SC	2.31%	22.06%	LB
BALRAMCHIN	387.75	9219200	0.68	381.45	13308800	- 0.04%	0.13%	-2.67%	sc	-1.62%	44.36%	SB
BATAINDIA	1449.3	1836750	0.84	1417.6	3647625	- 0.29%	-1.00%	10.00%	SB	-2.19%	98.59%	SB
BERGEPAINT	554.7	9133080	-0.41	571.65	18190920	1.80%	-0.10%	5.63%	SB	3.06%	99.18%	LB
BRITANNIA	5141.9	2329400	0.08	4956.95	2605800	0.08%	0.69%	2.25%	LB	-3.60%	11.87%	SB
COLPAL	2492.55	3870300	0.40	2537.55	3505250	0.34%	0.08%	-0.22%	sc	1.81%	-9.43%	SC
DABUR	531.6	22633750	0.82	541.6	22540000	0.30%	-0.86%	1.39%	SB	1.88%	-0.41%	SC
GODREJCP	1157.3	6474500	0.73	1256.35	6624500	0.01%	1.64%	-0.50%	SC	8.56%	2.32%	LB
HINDUNILVR	2428.3	10908900	0.56	2388.1	12324600	0.21%	-0.79%	3.36%	SB	-1.66%	12.98%	SB
INDIAMART	2449.2	1038600	0.74	2707.1	992700	0.33%	-0.43%	3.31%	SB	10.53%	-4.42%	SC
				44445	123316800	0.00%	2.75%	-0.37%	SC	-9.04%	45.84%	SB
ITC	455.65	84553600	-0.64	414.45	123310000							
JUBLFOOD	455.65 508.25	84553600 17162500	-0.64 0.45	414.45	20692500	0.19%	-0.78%	9.50%	SB	-3.32%	20.57%	SB
						0.19% 0.13%	-0.78% 0.06%	9.50% 0.86%	SB LB	-3.32% 2.65%	20.57%	SB SC
JUBLFOOD	508.25	17162500	0.45	491.4	20692500							
JUBLFOOD MARICO	508.25 525.1	17162500 10531200	0.45	491.4 539	20692500	0.13%	0.06%	0.86%	LB	2.65%	-1.32%	SC
JUBLFOOD MARICO MCDOWELL-N	508.25 525.1 1096	17162500 10531200 7993300	0.45 0.38 0.75	491.4 539 1159.75	20692500 10392000 7032200	0.13% - 0.02% -	0.06%	0.86%	LB LB	2.65% 5.82%	-1.32% - 12.02%	SC SC
JUBLFOOD MARICO MCDOWELL-N NESTLEIND	508.25 525.1 1096 2482.15	17162500 10531200 7993300 6093200	0.45 0.38 0.75 0.48	491.4 539 1159.75 2563.15	20692500 10392000 7032200 5828000	0.13% - 0.02% - 0.01%	0.06% 1.63% 0.77%	0.86% 0.37% -1.35%	LB LB SC	2.65% 5.82% 3.26%	-1.32% - 12.02% -4.35%	SC SC SC
JUBLFOOD MARICO MCDOWELL-N NESTLEIND PIDILITIND	508.25 525.1 1096 2482.15 2590.15	17162500 10531200 7993300 6093200 3287250	0.45 0.38 0.75 0.48 0.76	491.4 539 1159.75 2563.15 2718.3	20692500 10392000 7032200 5828000 3019500	0.13% - 0.02% - 0.01% 0.22%	0.06% 1.63% 0.77% -0.40%	0.86% 0.37% -1.35% 1.18%	LB LB SC SB	2.65% 5.82% 3.26% 4.95%	-1.32% - 12.02% -4.35% -8.15%	SC SC SC SC



INDEX	JA	N - Expiry Day			As on Today		As Compa	ared to Pre	vious Day	Compar	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	46919.8	3008040	0.13%	-0.21%	-7.34%	LU	4.58%	18.40%	SC	
NIFTY	21352.6	12873300	0.76	22217.45	14417050	0.12%	0.74%	6.22%	LB	4.05%	11.99%	LB	
Infra 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	
ADANIENT	2893.6	13845300	0.86	3263.05	15324600	0.17%	1.24%	0.84%	LB	12.77%	10.68%	LB	
ADANIPORTS	1146.3	45184800	0.77	1310.95	38829600	0.06%	1.55%	1.33%	LB	14.36%	- 14.06%	SC	
CONCOR	828.65	11095000	0.48	1013.7	17254000	0.29%	2.20%	-1.12%	SC	22.33%	55.51%	LB	
GMRINFRA	77.05	219341250	0.71	87.65	227182500	0.06%	1.62%	-1.99%	SC	13.76%	3.57%	LB	
INDIGO	2863.05	4801200	0.67	3128.3	5853000	0.00%	1.05%	0.53%	LB	9.26%	21.91%	LB	
IRCTC	970.3	15112125	0.71	935.65	17719625	0.30%	1.07%	-2.45%	sc	-3.57%	17.25%	SB	
Media Stock	JA	N - Expiry Day			As on Today		As Compa	ared 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	
PVRINOX	1458.75	6074882	0.78	1382.8	7219366	0.07%	0.04%	-3.03%	SC	-5.21%	18.84%	SB	
SUNTV	649.75	7464000	0.31	624.65	6300000	0.21%	2.32%	-2.57%	sc	-3.86%	- 15.59%	LU	
ZEEL	163.2	98484000	1.44	168.15	107031000	0.06%	2.16%	-0.30%	sc	3.03%	8.68%	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	445.15	70799400	0.26%	2.82%	3.73%	LB	14.32%	7.98%	LB	
HINDALCO	567.2	28859600	0.55	521.15	49977200	0.07%	1.83%	2.23%	LB	-8.12%	73.17%	SB	
HINDCOPPER	281.95	35064800	0.89	263.1	32913000	0.11%	6.95%	-2.44%	sc	-6.69%	-6.14%	LU	
JINDALSTEL	716.3	25318750	0.78	783.7	25915000	0.09%	1.58%	-2.43%	sc	9.41%	2.35%	LB	
JSWSTEEL	815.7	15483825	0.94	828.65	16964100	- 0.01%	0.05%	3.22%	LB	1.59%	9.56%	LB	
NATIONALUM	141.1	83340000	0.85	161.6	74467500	1.21%	2.73%	-3.41%	sc	14.53%	- 10.65%	SC	
NMDC	217.15	82278000	0.74	239	99927000	- 0.13%	2.75%	2.01%	LB	10.06%	21.45%	LB	
SAIL	119.1	156088000	0.71	129.3	161072000	0.23%	-0.69%	21.98%	SB	8.56%	3.19%	LB	
TATASTEEL	133.75	221963500	0.67	145.9	206596500	0.00%	1.39%	4.28%	LB	9.08%	-6.92%	SC	
VEDL	263.6	94792200	0.84	271.5	134977800	0.09%	0.56%	-0.62%	sc	3.00%	42.39%	LB	
OIL & GAS Stock	JA	N - Expiry Day			As on Today		As Compa	ared 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	
BPCL	474.4	36972000	0.73	625.9	34810200	0.24%	-1.15%	1.66%	SB	31.94%	-5.85%	SC	
GAIL	165.4	143888325	0.64	182.25	133901100	0.25%	1.08%	0.68%	LB	10.19%	-6.94%	SC	
GUJGASLTD	552.45	5350000	0.75	564.55	8336250	0.19%	-0.18%	4.50%	SB	2.19%	55.82%	LB	
HINDPETRO	430.6	30194100	0.45	539.1	35467200	0.30%	-0.76%	1.23%	SB	25.20%	17.46%	LB	
IGL	405.15	14817000	-0.19	441.3	14609375	0.36%	0.79%	-0.89%	sc	8.92%	-1.40%	SC	
IOC	143.7	119535000	0.66	179.7	172614000	0.33%	-1.43%	1.29%	SB	25.05%	44.40%	LB	
MGL	1374.15	2858400	-0.10	1533.4	2365600	0.04%	1.51%	3.72%	LB	11.59%	- 17.24%	SC	
ONGC	234.05	76118350	0.49	274.7	103237750	0.09%	0.64%	-0.33%	sc	17.37%	35.63%	LB	
PETRONET	256.6	37941000	0.66	284	40374000	0.23%	1.18%	0.05%	LB	10.68%	6.41%	LB	
RELIANCE	2706.15	32322500	0.66	2963.5	38081750	0.25%	0.96%	4.34%	LB	9.51%	17.82%	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	817.6	7605000	0.30%	2.66%	2.94%	LB	-0.08%	20.73%	SB
COFORGE	6205.05	1216350	0.55	6617.7	1443450	0.30%	1.10%	2.54%	LB	6.65%	18.67%	LB
HCLTECH	1550.25	12243700	0.57	1686.4	13868400	0.18%	3.06%	2.87%	LB	8.78%	13.27%	LB
INFY	1669.1	22295200	0.62	1681.35	24564800	0.09%	1.56%	0.53%	LB	0.73%	10.18%	LB
LTIM	5494.65	1863300	0.68	5486.75	2443650	0.07%	1.23%	0.64%	LB	-0.14%	31.15%	SB
LTTS	5385.9	567600	0.81	5351.05	828200	0.39%	1.41%	1.50%	LB	-0.65%	45.91%	SB
MCX	3221.1	2538800	0.70	3668	2483200	0.33%	0.38%	1.04%	sc	13.87%	-2.19%	SC
MPHASIS	2522.4	2555850	0.82	2698.45	3854950	0.34%	1.66%	3.88%	LB	6.98%	50.83%	LB
NAUKRI	4982.55	1078800	0.85	5340.35	1148400	0.07%	2.00%	- 1.28%	sc	7.18%	6.45%	LB
OFSS	6707.3	681800	0.52	7909.15	918600	0.36%	2.02%	7.51%	LB	17.92%	34.73%	LB
PERSISTENT	8378.75	1583700	-0.11	8560.15	1752600	0.41%	0.47%	4.45%	LB	2.17%	10.66%	LB
TCS	3810.3	12046650	0.63	4087.1	12290075	0.01%	2.40%	1.11%	LB	7.26%	2.02%	LB
TECHM	1322.05	13551000	0.71	1328.1	13455000	0.02%	2.43%	1.14%	LB	0.46%	-0.71%	SC
WIPRO	470	49876500	0.77	531.05	57235500	0.02%	1.85%	4.52%	LB	12.99%	14.75%	LB
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	1135.55	35050250	0.08%	-0.38%	2.91%	SB	-2.15%	18.73%	SB
IDEA	14.6	1773920000	1.02	16.3	2046000000	0.61%	6.19%	0.90%	LB	11.64%	15.34%	LB
INDUSTOWER	225.45	92592200	0.89	225.15	114416800	0.09%	2.88%	2.44%	SC	-0.13%	23.57%	SB
TATACOMM	1716.6	6121000	0.69	1822	7387500	0.40%	1.49%	- 1.76%	SC	6.14%	20.69%	LB
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	227.15	50715600	0.02%	0.22%	4.37%	LB	-5.98%	53.94%	SB
PAGEIND	36711.1	164220	0.64	36094.45	158160	0.28%	-0.62%	1.00%	SB	-1.68%	-3.69%	LU
SRF	2268.9	4067250	0.62	2409	4179750	0.28%	0.42%	0.04%	LB	6.17%	2.77%	LB
TRENT	3231.8	3030400	0.85	3954	2760000	0.04%	1.52%	1.11%	LB	22.35%	-8.92%	sc



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