

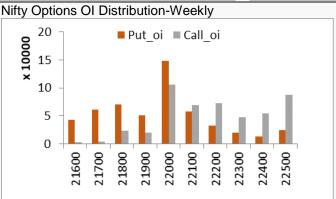
Daily Derivative Report

22ND Mar 2024

Nifty Futures \	/iew
Nifty Active Futures	22102.00
Nifty Active Futures OI	1,63,66,100
Change in OI	47850
Premium / Discount	91.00
Inference	Long Build Up

Volatility	
India VIX Index	12.51
Nifty ATM Call IV	14.6
Nifty ATM Put IV	8.8
PCR Index Options	0.97
PCR F&O Total	1.00

BankNifty Futures View									
BankNifty Active Futures	46795.00								
BankNifty Active Futures OI	56,84,160								
Change in OI	68685								
Premium / Discount	110.00								
Inference	Long Build Up								



HIGHLIGHTS:

Nifty futures closed at 22102 yesterday on a positive note with price gain of 0.88% & 0.29% increase in the open interest indicating Long Build Up. It closed at a premium of 91 points compared to its previous day's premium of 71 points.

Bank Nifty closed at 46795 yesterday on a positive note with price gain of 0.74% & 1.22% Increase in open interest indicating Long Build Up. It closed at a premium of 110 points compared to its previous day's premium of 138 points.

In Yesterday's Trading Session FII's

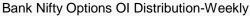
Bought Index Futures to the tune of 443 Cr, Sold Index Option worth 34433 Cr, Bought Stock Futures to the tune of 3283 Cr,

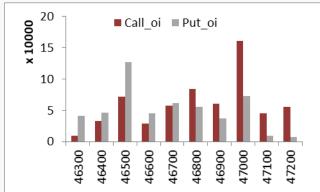
Net Sold in the derivative segment to the tune of 30084 Cr.

In Cash Segment

FII Sold 1827 Cr & DII Bought 3209 Cr.

The India VIX index is at 12.51 vs 13.47, ATM CE IV 14.6 & PE IV 8.8





Index options PCR is at 0.97 vs 0.79 to its previous day closing.

Nifty Put options OI distribution shows that 22000 has the highest OI concentration followed by 21800 and 21700 which may act as support for current expiry.

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

BankNifty Put options OI distribution shows that 46500 has the highest OI concentration followed 46000 which may act as support for the current expiry.

BankNifty Call strike 47000 followed by 46500 witnessed significant OI concentration and may act as resistance for the current expiry.

SECURITIES IN BAN PERIOD: BALRAMCHINI, BIOCON INDUSTOWER PEL, SAIL, TATACHEM, ZEEL

Stock Futures - Long Build

Symbol	Fut Price	% Chg	Open Interest	% Chg
SAIL	129.5	4.39%	16,42,56,000	21.43%
SRF	2551.1	3.39%	40,05,375	12.33%
SIEMENS	4953.85	4.92%	12,57,600	10.97%
MUTHOOTFIN	1427.4	6.51%	77,31,350	10.00%

Stock Futures - Short Build Up

Symbol	Fut Price	% Chg	Open Interest	% Chg
SHRIRAMFIN	2,319.75	-0.08%	68,94,300	8.19%
INFY	1,559.55	-0.04%	3,57,66,000	4.92%
HDFCLIFE	624.70	-0.62%	2,70,68,800	2.89%
PETRONET	259.45	-1.09%	4,15,62,000	2.39%



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	3300	1138800	3077.85	3000	1261500
ADANIPORTS	1300	1980800	1265.8	1200	1664000
APOLLOHOSP	6300	173375	6189	6000	76625
ASIANPAINT	3000	827800	2820.6	2800	314800
AXISBANK	1100	2711250	1038.55	1000	866875
BAJAJ-AUTO	9000	270375	8753.45	8500	157375
BAJAJFINSV	1600	431500	1604.75	1560	234500
BAJFINANCE	7000	775375	6720.05	6000	434250
BHARTIARTL	1220	7408100	1224.1	1220	2416800
BPCL	650	4096800	588.35	560	1540800
BRITANNIA	5000	244800	4818.7	4800	78200
CIPLA	1500	774150	1451.2	1500	475800
COALINDIA	480	5541900	433.65	400	3471300
DIVISLAB	3600	244600	3469.65	3500	118800
DRREDDY	6350	256750	6132.5	5900	101500
EICHERMOT	4000	527800	3929	3900	195825
GRASIM	2300	574785	2202.05	2100	160272
HCLTECH	1700	1138200	1600.05	1600	555800
HDFCBANK	1500	9620050	1450.75	1350	2969450
HDFCLIFE	650	1325500	624.7	610	631400
HEROMOTOCO	4700	335700	4531.55	4500	170700
HINDALCO	600	2693600	541.65	510	1370600
HINDUNILVR	2300	736500	2250.5	2200	384900
ICICIBANK	1100	3916500	1084.15	1050	1539300
INDUSINDBK	1500	1437500	1485.8	1600	1060500

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	2454800	1559.55	1500	638400
ITC	430	17038400	421.7	400	6084800
JSWSTEEL	840	1613250	815.15	800	953775
KOTAKBANK	1800	1521600	1773.65	1700	600400
LT	3700	914700	3570.85	3500	510600
LTIM	5500	167400	5169.35	5000	53550
M&M	2000	1594250	1871.35	1800	507850
MARUTI	12000	340100	11906.3	11500	167750
NESTLEIND	2700	371200	2555.8	2500	134400
NTPC	350	11589000	325.3	320	2286000
ONGC	280	11873400	263.65	250	4731650
POWERGRID	300	7084800	274.05	270	1670400
RELIANCE	3000	5200000	2909.2	2800	913750
SBILIFE	1550	357000	1471.15	1500	273000
SBIN	800	11016000	745.85	700	4507500
SUNPHARMA	1600	1456000	1565.95	1550	318500
TATACONSUM	1200	1381500	1137.6	1200	445500
TATAMOTORS	1100	10852800	965.15	900	3372975
TATASTEEL	160	49824500	150.65	140	15328500
TCS	4200	1860775	3985.15	4000	645225
TECHM	1300	815400	1283.95	1300	281400
TITAN	3800	411250	3631.25	3500	211925
ULTRACEMCO	10000	155400	9622.7	9500	58700
UPL	500	4183400	456.9	450	942500
WIPRO	520	4522500	502.4	500	1407000

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	5875	-9865	-89349	-95224	INDEX FUT	15	-4959	-2540	-2555
INDEX CALL	43204	107034	75313	32109	INDEX CALL	0	0	0	0
INDEX PUT	23775	112953	135070	111295	INDEX PUT	363	22	49285	48922
STK FUT	40589	23823	285909	245320	STK FUT	-17770	-13061		-2210793
CLIENTS	TODAY	PREV DAY	NET	Net 1 Day Ago	PRO	TODAY	PREV DAY	NET	Net 1 Day Ago
INDEX FUT	TODAY 184	12297	NET 112698	Net 1 Day Ago 112514	PRO INDEX FUT	TODAY -6074	PREV DAY 2527	NET -20809	Net 1 Day Ago -14735
	_				_	_			
INDEX FUT	184	12297	112698	112514	INDEX FUT	-6074	2527	-20809	-14735

Bought 5,875 Lots of Index Future, Bought 43,204 Lots of Index Calls, Bought 23,775 Lots of Index Puts, Bought 40,589 Lots of Stock Future,



Auto Stock	Fe	eb -Expiry Day			As on Today		As Compa	red to Pre	vious Day	Compar	ed With Exp	oiry Day
`	Price	OI	Basis	Price	OI	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up
APOLLOTYRE	518.5	9093300	0.70	461	15872900	0.33%	1.98%	- 4.48%	SC	-11.09%	74.56%	SB
ASHOKLEY	169.9	106515000	0.85	166.85	111700000	0.00%	3.28%	4.39%	SC	-1.80%	4.87%	SB
BAJAJ-AUTO	7909.35	2116625	0.48	8750.6	2841375	0.03%	1.33%	- 1.70%	SC	10.64%	34.24%	LB
BALKRISIND	2228.95	2208600	0.77	2309.55	2481000	0.35%	1.28%	0.33%	LB	3.62%	12.33%	LB
BHARATFORG	1151	7777500	0.68	1102	8134000	0.42%	0.85%	6.25%	LB	-4.26%	4.58%	SB
BOSCHLTD	28590.85	222750	0.76	30066.25	269200	0.43%	0.66%	2.85%	LB	5.16%	20.85%	LB
EICHERMOT	3792.4	3957275	0.63	3918.95	4005750	0.26%	1.17%	1.76%	LB	3.34%	1.22%	LB
ESCORTS	2856.45	1888975	0.57	2763.15	1843875	0.15%	0.84%	- 2.22%	SC	-3.27%	-2.39%	LU
EXIDEIND	320.3	18093600	0.65	305.8	20206800	0.33%	1.44%	0.59%	LB	-4.53%	11.68%	SB
HEROMOTOCO	4426.5	4220700	0.57	4519.9	4201500	0.26%	0.21%	2.32%	SC	2.11%	-0.45%	SC
M&M	1932.4	12189450	0.75	1865.85	15245650	0.29%	1.16%	- 2.01%	SC	-3.44%	25.07%	SB
MARUTI	11288.35	2564250	0.73	11908.15	2746350	0.02%	-0.28%	0.63%	SB	5.49%	7.10%	LB
MOTHERSON	119.2	91149800	0.38	115.25	174361800	0.43%	2.81%	6.18%	LB	-3.31%	91.29%	SB
MRF	146081.6	38200	0.46	131583.6	52835	0.35%	0.05%	1.28%	LB	-9.92%	38.31%	SB
TATAMOTORS	950.2	63288525	0.63	964.9	70631550	0.03%	2.60%	2.79%	LB	1.55%	11.60%	LB
TVSMOTOR	2139.2	4762100	0.22	2055.05	5081300	0.40%	0.99%	2.04%	SC	-3.93%	6.70%	SB
Banking Stock	Fe	eb -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
AUBANK	569.85	21540000	0.75	565.95	20950000	0.42%	1.08%	- 1.77%	SC	-0.68%	-2.74%	LU
AXISBANK	1075.1	51283125	0.72	1035.6	55582500	0.28%	0.08%	4.47%	LB	-3.67%	8.38%	SB
BANDHANBNK	195.6	100657500	0.74	180.45	106710000	0.42%	1.46%	- 0.31%	SC	-7.75%	6.01%	SB
BANKBARODA	265.45	138276450	0.80	255.7	134997525	0.18%	2.34%	0.18%	LB	-3.67%	-2.37%	LU
CANBK	564.45	40167900	0.83	563.9	58185000	0.27%	2.33%	1.06%	LB	-0.10%	44.85%	SB
CUB	135.15	41720000	0.55	133.2	47350000	0.34%	3.42%	- 3.91%	SC	-1.44%	13.49%	SB
FEDERALBNK	150.4	93605000	0.82	149.95	93230000	0.13%	1.70%	0.58%	SC	-0.30%	-0.40%	LU
HDFCBANK	1403.4	235643100	0.84	1445.75	195699900	0.35%	1.03%	- 1.16%	SC	3.02%	16.95%	SC
ICICIBANK	1052.2	82345900	0.75	1081.8	82844300	0.22%	-0.25%	- 0.41%	LU	2.81%	0.61%	LB
IDFCFIRSTB	81.05	343147500	0.43	77.9	398707500	0.19%	2.03%	0.23%	SC	-3.89%	16.19%	SB
INDUSINDBK	1474.9	29209500	0.65	1484.1	25277000	0.11%	2.95%	3.03%	sc	0.62%	- 13.46%	SC
KOTAKBANK	1689.45	40714000	0.77	1772.15	35170000	0.08%	0.38%	- 0.49%	sc	4.90%	- 13.62%	SC
PNB	121.85	229600000	0.61	121.05	244480000	0.25%	3.77%	- 3.94%	SC	-0.66%	6.48%	SB
RBLBANK	260.15	60772500	0.63	242.5	62012500	0.62%	3.94%	3.30%	SC	-6.78%	2.04%	SB
SBIN	748.1	106432500	0.76	744.3	100873500	0.21%	1.09%	- 0.13%	SC	-0.51%	-5.22%	LU



CapGood Stock	F	eb -Expiry Day			As on Today		As Compa	red 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
ABB	5444.95	1497875	0.69	5864.9	1142250	0.31%	2.29%	5.05%	LB	7.71%	23.74%	SC
ASTRAL	2069.1	3587058	0.39	1942.5	3341535	0.33%	1.98%	3.44%	LB	-6.12%	-6.84%	LU
BEL	205.1	123593100	0.46	196.85	176426400	- 0.25%	5.01%	-3.04%	SC	-4.02%	42.75%	SB
BHEL	227.55	93843750	0.53	237.2	89596500	0.30%	5.54%	2.68%	LB	4.24%	-4.53%	SC
CROMPTON	291	16983000	0.68	269.75	21767400	0.37%	1.83%	2.36%	LB	-7.30%	28.17%	SB
CUMMINSIND	2738.65	3863100	0.18	2898.25	3783000	0.11%	3.74%	4.06%	LB	5.83%	-2.07%	SC
DIXON	6683.85	1342700	0.76	7067.75	1324200	0.10%	1.66%	0.98%	LB	5.74%	-1.38%	SC
HAL	3084.05	8587500	0.83	3121.35	8485200	0.05%	4.73%	-8.45%	SC	1.21%	-1.19%	SC
HAVELLS	1531.35	5085500	0.59	1485.05	5707500	0.03%	1.63%	2.25%	LB	-3.02%	12.23%	SB
LT	3477.55	15713700	0.85	3560	16587000	0.30%	1.43%	-0.08%	SC	2.37%	5.56%	LB
POLYCAB	4749.85	2052600	0.93	4986.55	1964800	0.35%	5.11%	-0.52%	SC	4.98%	-4.28%	SC
SIEMENS	4679.25	1108350	0.55	4942.35	1257600	0.23%	4.94%	10.97%	LB	5.62%	13.47%	LB
VOLTAS	1109.1	9059400	0.85	1083.95	7501800	0.31%	3.45%	-3.78%	SC	-2.27%	- 17.19%	LU
Cement Stock	F	eb -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	2629.3	4762800	0.74	2438.85	5041200	0.31%	1.72%	-0.18%	SC	-7.24%	5.85%	SB
AMBUJACEM	605.9	48130200	0.71	587.2	49323600	0.25%	1.88%	-1.34%	SC	-3.09%	2.48%	SB
DALBHARAT	2024.9	3126750	0.48	1922.15	3060750	0.30%	1.43%	-2.68%	SC	-5.07%	-2.11%	LU
GRASIM	2191.4	7926309	0.76	2205.55	7751727	- 0.16%	1.76%	3.95%	LB	0.65%	-2.20%	SC
INDIACEM	228.85	20972800	0.67	203.7	24041000	0.37%	3.61%	-1.07%	SC	-10.99%	14.63%	SB
JKCEMENT	4514.9	614750	0.36	4107.25	750250	0.37%	2.04%	1.18%	LB	-9.03%	22.04%	SB
RAMCOCEM	835.25	3400000	0.60	813.85	4944450	0.44%	1.79%	4.58%	LB	-2.56%	45.43%	SB
SHREECEM	25504.4	240050	0.66	25361.4	284350	0.10%	1.71%	0.65%	LB	-0.56%	18.45%	SB
ULTRACEMCO	9892.4	1949700	0.69	9600.75	2130700	0.23%	1.23%	-1.84%	SC	-2.95%	9.28%	SB
Chemicals Stock	F	eb -Expiry Day			As on Today		As Compa	red to Prev	vious 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	655.95	13496000	0.68	648.5	15051000	0.32%	2.11%	1.22%	LB	-1.14%	11.52%	SB
ATUL	6217.75	348000	0.35	5900.55	386250	0.45%	0.38%	3.00%	LB	-5.10%	10.99%	SB
CHAMBLFERT	351.05	8912900	0.53	343.85	8880600	0.36%	1.84%	2.54%	LB	-2.05%	-0.36%	LU
COROMANDEL	1076.25	1477000	-0.38	1066	1578500	0.32%	1.12%	7.08%	LB	-0.95%	6.87%	SB
DEEPAKNTR	2212.85	2785200	0.79	2149.85	2724000	0.17%	2.37%	-0.74%	SC	-2.85%	-2.20%	LU
GNFC	640.55	7014800	0.60	621.65	8477300	0.30%	2.30%	0.31%	LB	-2.95%	20.85%	SB
NAVINFLUOR	3021.1	1636200	0.79	3086.05	1883550	0.06%	4.03%	-2.13%	SC	2.15%	15.12%	LB
PIIND	3672.7	1974000	0.63	3751.1	1734250	0.35%	3.19%	-1.31%	SC	2.13%	- 12.15%	SC
TATACHEM	939.2	13466200	0.30	1034.9	12499850	0.29%	0.35%	-4.00%	SC	10.19%	-7.18%	SC
UPL	469.7	36349300	0.66	455.55	44778500	0.30%	0.02%	5.56%	LB	-3.01%	23.19%	SB



Finance Stock	Feb -Expiry Day			As 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
ABCAPITAL	183.65	59167800	0.92	173.45	59718600	0.26%	2.60%	-0.89%	SC	-5.55%	0.93%	SB
BAJAJFINSV	1593.8	9512500	0.81	1602.6	10091500	0.13%	1.13%	-1.27%	SC	0.55%	6.09%	LB
BAJFINANCE	6495.35	9677500	0.73	6715.75	7631375	0.06%	1.00%	-5.28%	SC	3.39%	- 21.14%	SC
CANFINHOME	774.45	3661125	0.67	738.2	4028700	0.39%	2.81%	-1.99%	SC	-4.68%	10.04%	SB
CHOLAFIN	1089.2	12565000	0.65	1074.2	13372500	0.39%	2.81%	2.27%	LB	-1.38%	6.43%	SB
HDFCAMC	3753	3091500	0.00	3671.25	3687000	0.02%	1.66%	2.12%	LB	-2.18%	19.26%	SB
HDFCLIFE	582	32594100	0.70	622.25	27068800	0.39%	-0.66%	2.89%	SB	6.92%	- 16.95%	SC
ICICIGI	1711.75	2728000	0.28	1673.05	2316000	0.10%	1.99%	-0.19%	SC	-2.26%	- 15.10%	LU
ICICIPRULI	532.65	11979000	0.67	580.25	12399000	0.15%	3.55%	7.48%	LB	8.94%	3.51%	LB
IDFC	116.45	67880000	0.64	109.6	77455000	0.23%	1.67%	1.67%	LB	-5.88%	14.11%	SB
L&TFH	167.15	39564554	0.65	156	54387318	0.48%	4.70%	0.35%	LB	-6.67%	37.46%	SB
LICHSGFIN	647.95	14958000	0.74	591.35	17820000	0.08%	3.74%	-3.38%	SC	-8.74%	19.13%	SB
M&MFIN	283.4	23368000	0.53	268.2	29824000	0.02%	2.66%	5.27%	LB	-5.36%	27.63%	SB
MANAPPURAM	176.2	53028000	0.71	172.6	57072000	0.38%	3.66%	-1.00%	SC	-2.04%	7.63%	SB
MFSL	969.7	10034400	0.59	952	9266400	0.39%	0.82%	4.13%	LB	-1.83%	-7.65%	LU
MUTHOOTFIN	1303.75	6280450	-1.43	1434.45	7731350	0.49%	7.14%	10.00%	LB	10.02%	23.10%	LB
PEL	914.75	10547250	0.86	841.6	12085500	1.06%	3.73%	-2.85%	SC	-8.00%	14.58%	SB
PFC	400.7	71757250	0.65	386.75	87183625	- 0.57%	6.98%	-2.99%	SC	-3.48%	21.50%	SB
RECLTD	442.05	37326000	0.21	450.25	47794000	0.70%	6.44%	3.95%	LB	1.85%	28.04%	LB
SBICARD	719.65	21476800	-0.57	702.65	23292800	0.14%	1.50%	-2.98%	SC	-2.36%	8.46%	SB
SBILIFE	1552.55	7045500	0.47	1468.05	9325500	0.21%	0.66%	2.17%	LB	-5.44%	32.36%	SB
SHRIRAMFIN	2438.6	6776400	0.43	2310.8	6894300	0.39%	-0.15%	8.19%	SB	-5.24%	1.74%	SB
FMCG Stock	F	Eeb -Expiry Day			As 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
ASIANPAINT	2821.9	8351200	0.80	2821.15	9161800	- 0.02%	-0.13%	7.00%	SB	-0.03%	9.71%	SB
BALRAMCHIN	372.95	9964800	0.81	366.35	12019200	0.02%	2.52%	-7.10%	SC	-1.77%	20.62%	SB
BATAINDIA	1409.55	2667000	0.70	1379.65	3789000	0.32%	0.33%	3.30%	LB	-2.12%	42.07%	SB
BERGEPAINT	606.7	17237880	-9.09	555.55	15611640	0.28%	1.25%	-0.93%	SC	-8.43%	-9.43%	LU
BRITANNIA	4965.2	2509400	0.53	4806.7	2320800	0.25%	0.08%	-0.51%	SC	-3.19%	-7.52%	LU
COLPAL	2526.75	3237850	0.59	2679.15	3888150	0.24%	0.55%	5.39%	LB	6.03%	20.08%	LB
DABUR	538.15	22282500	0.61	523.95	22823750	0.38%	0.72%	0.97%	LB	-2.64%	2.43%	SB
GODREJCP	1257.7	6152500	0.53	1231.65	6331000	0.24%	1.35%	0.82%	LB	-2.07%	2.90%	SB
HINDUNILVR	2412.3	12202500	0.53	2242.35	17382000	0.36%	0.02%	6.44%	LB	-7.05%	42.45%	SB
INDIAMART	2654.7	815100	0.15	2678.65	878400	0.48%	3.61%	-0.14%	SC	0.90%	7.77%	LB
ITC	406.3	112212800	0.70	421.25	131465600	0.11%	1.34%	1.08%	LB	3.68%	17.16%	LB
JUBLFOOD	463.9	17043750	0.64	450.3	19482500	0.14%	1.51%	-1.89%	SC	-2.93%	14.31%	SB
MARICO	522.6	12092400	-0.54	500.7	14742000	0.10%	1.64%	-2.75%	SC	-4.19%	21.91%	SB
MCDOWELL-N	1165.85	6451200	0.60	1109.9	6965000	0.09%	0.75%	0.59%	LB	-4.80%	7.96%	SB
NESTLEIND	2596.2	5318800	0.64	2553.65	5092800	0.08%	0.13%	1.58%	LB	-1.64%	-4.25%	LU
PIDILITIND	2736	2684500	0.04	2901.4	2005750	0.18%	1.03%	0.61%	LB	6.05%	-	SC
TATACONSUM	1190.05	11190600	0.74	1133.95	10274400	0.16%	0.88%	-1.77%	SC	-4.71%	25.28% -8.19%	LU
TITAN	3624.4	5262250	0.58	3627.55	5097925	0.10%	1.03%	-3.82%	SC	0.09%	-3.12%	SC
UBL	1697.2	2360800	0.53	1720.7	2395600	0.28%	0.44%	0.59%	LB	1.38%	1.47%	LB



INDEX	F	eb -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
BANKNIFTY	46120.9	2570670	0.99	46684.9	5684160	0.24%	0.81%	1.22%	LB	1.22%	121.12%	LB
NIFTY	21982.8	14068950	0.92	22011.95	16366100	0.41%	0.79%	0.29%	LB	0.13%	16.33%	LB
Infra Stock	F	eb -Expiry Day	l.	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	3285.4	15315000	0.93	3066.5	20064900	0.37%	0.49%	-0.82%	SC	-6.66%	31.01%	SB
ADANIPORTS	1320.5	35461600	0.63	1262.45	51296000	0.27%	1.37%	0.24%	LB	-4.40%	44.65%	SB
CONCOR	977.4	17753000	0.89	873.2	18728000	0.14%	4.00%	-3.07%	SC	-10.66%	5.49%	SB
GMRINFRA	84	195851250	0.59	79.1	204817500	0.25%	5.96%	1.57%	LB	-5.83%	4.58%	SB
INDIGO	3155.35	5600100	0.36	3290.15	6387300	0.11%	2.38%	-1.86%	SC	4.27%	14.06%	LB
IRCTC	927.4	16142000	0.83	934.75	15319500	0.32%	3.64%	-6.51%	SC	0.79%	-5.10%	SC
Media Stock	F	eb -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
PVRINOX	1371.05	6000401	0.82	1320.35	7155060	0.30%	3.75%	-5.17%	SC	-3.70%	19.24%	SB
SUNTV	615.8	5778000	0.31	593.45	6949500	0.40%	3.11%	2.91%	LB	-3.63%	20.28%	SB
ZEEL	160.95	122556000	0.83	140.9	115071000	0.18%	0.18%	-0.32%	SC	-12.46%	-6.11%	LU
Metals Stock	F	eb -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	436.7	64085700	0.92	432.05	60950400	0.37%	2.99%	-1.84%	SC	-1.06%	-4.89%	LU
HINDALCO	503.85	48682200	0.75	539.7	37072000	0.36%	2.24%	-2.11%	SC	7.12%	-23.85%	SC
HINDCOPPER	269.8	34476500	0.74	273.4	30586300	0.44%	6.84%	-2.22%	SC	1.33%	-11.28%	SC
JINDALSTEL	776.25	23052500	0.70	821.55	22278750	0.09%	5.01%	-0.13%	SC	5.84%	-3.36%	SC
JSWSTEEL	800.1	16515225	0.71	812.35	19801125	0.34%	2.23%	1.70%	LB	1.53%	19.90%	LB
NATIONALUM	155.95	66427500	0.89	145.75	91852500	0.38%	5.77%	9.95%	LB	-6.54%	38.27%	SB
NMDC	225.9	86067000	0.42	207.8	87156000	0.31%	0.97%	-3.14%	SC	-8.01%	1.27%	SB
SAIL	121.2	77312000	1.30	129	164256000	0.39%	4.33%	21.43%	LB	6.44%	112.46%	LB
TATASTEEL	140.85	202691500	0.78	150.1	332123000	0.37%	3.06%	2.98%	LB	6.57%	63.86%	LB
VEDL	268.05	125350000	0.87	273.4	119910500	0.24%	2.15%	-0.89%	SC	2.00%	-4.34%	SC
OIL & GAS Stock	F	eb -Expiry Day			As on Today		As Compa	red to Prev	ious Day	Compar	ed With Exp	
	Price	OI	Basis	Price	OI	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up
BPCL	603.85	32016600	0.73	587.8	26577000	0.09%	3.73%	-7.63%	SC	-2.66%	-16.99%	LU
GAIL	182.25	125862825	0.79	175.05	136824525	0.31%	0.60%	2.41%	LB	-3.95%	8.71%	SB
GUJGASLTD	565.35	7488750	0.70	529.05	8003750	0.37%	2.41%	0.60%	LB	-6.42%	6.88%	SB
HINDPETRO	509.4	39071700	0.71	472.5	38788200	0.36%	4.16%	-5.22%	SC	-7.24%	-0.73%	LU
IGL	426	12486375	0.11	412.75	21263000	0.04%	2.36%	1.85%	LB	-3.11%	70.29%	SB
IOC	165.55	185435250	0.78	164.5	169152750	0.24%	3.95%	-0.57%	SC	-0.63%	-8.78%	LU
MGL	1484.35	2128800	0.74	1321.75	3104800	0.30%	2.88%	-0.21%	SC	-10.95%	45.85%	SB
ONGC	264.6	101020150	0.77	262.95	92226750	0.27%	-0.34%	0.34%	SB	-0.62%	-8.70%	LU
PETRONET	273.45	41160000	0.76	258.65	41562000	0.31%	-1.18%	2.39%	SB	-5.41%	0.98%	SB
RELIANCE	2921.6	39010250	0.68	2901.95	40453250	0.25%	0.50%	-1.12%	SC	-0.67%	3.70%	SB



Pharma Stock	Feb -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	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	Feb -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	137.2	73672500	0.66	137.2	73672500	0.29%	-6.83%	- 11.61%	LU	-15.05%	-2.23%	LU
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	Feb -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
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



IT Stock	Feb -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	776.1	7633000	0.82	738.95	7300000	0.24%	2.93%	-1.80%	SC	-4.79%	-4.36%	LU
COFORGE	6554.05	1243650	0.65	5706.75	1557900	0.14%	3.20%	-6.62%	SC	-12.93%	25.27%	SB
HCLTECH	1663.85	13038900	0.74	1595.8	14714000	0.27%	0.55%	-3.83%	SC	-4.09%	12.85%	SB
INFY	1673.9	25610400	0.70	1554.7	35766000	0.31%	-0.02%	4.92%	SB	-7.12%	39.65%	SB
LTIM	5300.85	2480850	0.79	5159.9	2922150	0.18%	1.15%	1.05%	LB	-2.66%	17.79%	SB
LTTS	5302.55	710600	0.71	5457.5	699200	0.09%	5.12%	-5.82%	SC	2.92%	-1.60%	SC
MCX	3763.8	2368400	0.61	3279.55	3144000	0.49%	2.32%	4.41%	LB	-12.87%	32.75%	SB
MPHASIS	2617.35	3115750	0.84	2436.85	3167450	0.42%	2.19%	0.43%	LB	-6.90%	1.66%	SB
NAUKRI	5267.75	1041750	0.67	5302.55	1297350	0.36%	3.94%	4.05%	LB	0.66%	24.54%	LB
OFSS	7673	944600	0.78	8410.2	1394200	0.39%	2.04%	1.92%	LB	9.61%	47.60%	LB
PERSISTENT	8630.35	1421200	0.41	8204.85	1552500	0.27%	2.53%	-4.74%	SC	-4.93%	9.24%	SB
TCS	4095.1	12979400	0.74	3972.95	16183650	0.31%	0.05%	3.53%	LB	-2.98%	24.69%	SB
TECHM	1273.85	13624800	0.64	1282.75	12340200	0.09%	1.46%	-6.35%	SC	0.70%	-9.43%	SC
WIPRO	518.6	49902000	0.83	500.45	52233000	0.39%	1.41%	1.89%	LB	-3.50%	4.67%	SB
Telecom Stock	Feb -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	1123.35	36301400	0.57	1220.8	35175650	0.27%	-0.89%	-2.85%	LU	8.67%	-3.10%	SC
IDEA	13.65	1929760000	0.73	12.8	2090720000	0.78%	0.39%	0.96%	LB	-6.23%	8.34%	SB
INDUSTOWER	252.8	81984200	0.79	250.2	104203200	0.08%	-0.20%	-1.85%	LU	-1.03%	27.10%	SB
TATACOMM	1923.2	6629000	0.74	1908.2	6971000	0.09%	1.05%	0.82%	LB	-0.78%	5.16%	SB
Textile Stock	Feb -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	225.2	36072400	0.81	206.35	46628400	0.41%	2.08%	0.96%	LB	-8.37%	29.26%	SB
PAGEIND	34309.55	160800	0.80	34092.85	173625	0.17%	2.58%	-1.87%	SC	-0.63%	7.98%	SB
SRF	2389.65	3403125	0.59	2538.35	4005375	0.50%	3.17%	12.33%	LB	6.22%	17.70%	LB
TRENT	3881.8	2640000	0.57	4001.85	2992400	0.37%	0.93%	3.67%	LB	3.09%	13.35%	LB



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