

| Daily | Derivative | Report |
|-------|------------|--------|
|-------|------------|--------|

BankNifty Futures View

19^{⊤н} Jan 2024

45869.25

2209785

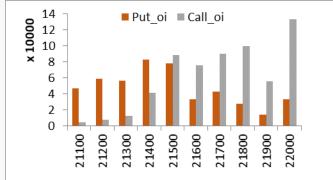
-205815

155.70

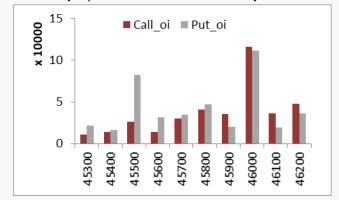
LONG UNWINDING

| Nifty Futur | es View |
|-------------------------|----------------|
| Nifty Active Futures | 21527.45 |
| Nifty Active Futures OI | 11089750 |
| Change in OI | -75950 |
| Premium / Discount | 65.20 |
| Inference | LONG UNWINDING |

Nifty Options OI Distribution-Weekly



Bank Nifty Options OI Distribution-Weekly



SECURITIES IN BAN PERIOD: ABFRL, ASHOKLEY, BALRAMCHINI BANDHANBNK, DELTACORP, HINDCOPPER, IEX, METROPOLIS, NATIONALUM, POLYCAB, PVRINOX, SAIL & ZEEL

Stock Futures - Long Build

| Symbol | Fut Price | % Chg | Open Interest | % Chg |
|------------|-----------|--------|------------------|--------|
| OFSS | 6,506.60 | 27.87% | 13,22,200 | 53.82% |
| APOLLOTYRE | 501.85 | 6.03% | 1,55,21,000 | 13.49% |
| MGL | 1,307.35 | 3.78% | 32,99,200 | 11.70% |
| MCX | 3,196.35 | 1.12% | 29,62,400 | 11.27% |

HIGHLIGHTS:

14.07

15.33

15

0.94

0.67

Volatility

India VIX Index

Nifty ATM Call IV

Nifty ATM Put IV

PCR Index NIFTY

PCR Index BANKNIFTY

Nifty futures closed at 21527 yesterday on a negative note with 0.68% decrease in the open interest indicating Long Unwinding.

It closed at a premium of 65 points compared to its previous day's discount of 18 points.

Bank Nifty closed at 45689 yesterday on a negative note with a 8.52% decrease in open interest indicating Long Unwinding.

It closed at a premium of 156 points compared to its previous day's premium of 95 points.

In Yesterday's Trading Session FII's

BankNifty Active Futures

Change in OI

Inference

Premium / Discount

BankNifty Active Futures OI

Sold Index Futures to the tune of 2508 Cr, Sold Index Option worth 45354 Cr, Sold Stock Futures to the tune of 1873 Cr, Net Sold in the derivative segment to the tune of 49358 Cr. In Cash Segment FII Sold 9902 Cr & DII Bought 5977 Cr.

The India VIX index is at 14.07 vs 15.08, ATM CE IV 15.33 & PE IV 15.00

Index options PCR is at 0.94 vs 0.70 to its previous day closing.

Nifty Put options OI distribution shows that 21400 has the highest OI concentration followed by 21500 and 21200 which may act as support for current expiry.

Nifty Call options OI shows that 22000 has the highest OI followed by 21500 which may act as resistance for current expiry.

BankNifty Put options OI distribution shows that 46000 has the highest OI concentration followed 45500 which may act as support for the current expiry.

BankNifty Call strike 46500 followed by 46000 witnessed significant OI concentration and may act as resistance for the current expiry.

| <u>S</u> | Stock Futures - Short Build Up | | | | | | | | | | | | | |
|------------|--------------------------------|---------|------------------|--------|--|--|--|--|--|--|--|--|--|--|
| Symbol | Fut Price | % Chg | Open Interest | % Chg | | | | | | | | | | |
| LTIM | 5,605.55 | -10.94% | 19,15,650 | 33.73% | | | | | | | | | | |
| HDFCBANK | 1,491.80 | -3.21% | 16,47,09,050 | 14.82% | | | | | | | | | | |
| ICICIPRULI | 486.15 | -5.86% | 1,58,14,500 | 14.69% | | | | | | | | | | |
| MFSL | 899 | -3.15% | 65,84,800 | 12.00% | | | | | | | | | | |



19^{⊤н} Jan 2024

Nifty 50 Open Interest (OI) Dashboard

| NIFTY 50 | CE STRIKE | CE OI | CMP | PE Strike | PE OI | NIFTY 50 | CE STRIKE | CE OI | CMP | PE Strike | PE OI |
|------------|-----------|----------|---------|-----------|---------|------------|-----------|----------|---------|-----------|----------|
| ADANIENT | 3100 | 2305800 | 2930.15 | 3000 | 810600 | INFY | 1600 | 3200400 | 1642.95 | 1500 | 3825200 |
| ADANIPORTS | 1200 | 4020000 | 1156.95 | 1100 | 1065600 | ITC | 480 | 11342400 | 466.4 | 470 | 3358400 |
| APOLLOHOSP | 6000 | 254000 | 6003.4 | 5800 | 72000 | JSWSTEEL | 900 | 1911600 | 805.6 | 800 | 694575 |
| ASIANPAINT | 3300 | 938000 | 3164.3 | 3000 | 299800 | KOTAKBANK | 2000 | 3196800 | 1781.4 | 1800 | 984000 |
| AXISBANK | 1150 | 2665625 | 1098.7 | 1100 | 1215625 | LT | 3600 | 1165500 | 3600.95 | 3400 | 272100 |
| BAJAJ-AUTO | 7500 | 305500 | 7108 | 6500 | 190000 | LTIM | 6400 | 223650 | 5605.55 | 5500 | 116100 |
| BAJAJFINSV | 1700 | 1503500 | 1582.9 | 1700 | 471500 | M&M | 1700 | 1419600 | 1618.05 | 1600 | 578200 |
| BAJFINANCE | 7500 | 581125 | 7288 | 7000 | 347375 | MARUTI | 11000 | 608750 | 9935.75 | 9500 | 179900 |
| BHARTIARTL | 1100 | 3637550 | 1089.6 | 1050 | 1188450 | NESTLEIND | 2700 | 680800 | 2506.45 | 2750 | 1050800 |
| BPCL | 460 | 4375800 | 473.35 | 440 | 3501000 | NTPC | 330 | 18306000 | 299.65 | 300 | 3252000 |
| BRITANNIA | 5500 | 263000 | 5031.8 | 4900 | 68000 | ONGC | 220 | 21094150 | 233.75 | 220 | 11781000 |
| CIPLA | 1400 | 466700 | 1323.25 | 1250 | 209950 | POWERGRID | 250 | 10184400 | 233.7 | 240 | 2811600 |
| COALINDIA | 400 | 7339500 | 376.95 | 380 | 2049600 | RELIANCE | 2800 | 3646500 | 2737.9 | 2600 | 1864250 |
| DIVISLAB | 4000 | 835200 | 3712.65 | 3900 | 221000 | SBILIFE | 1460 | 1089000 | 1408.85 | 1400 | 298500 |
| DRREDDY | 6000 | 349875 | 5657.6 | 5400 | 94250 | SBIN | 650 | 15436500 | 629.8 | 600 | 5037000 |
| EICHERMOT | 3900 | 368200 | 3701.35 | 3700 | 159775 | SUNPHARMA | 1350 | 604100 | 1336.05 | 1300 | 563500 |
| GRASIM | 2191.3 | 375876 | 2059.05 | 2000 | 93492 | TATACONSUM | 1200 | 1103400 | 1147.05 | 1000 | 1683900 |
| HCLTECH | 1600 | 3189200 | 1558.4 | 1500 | 769300 | TATAMOTORS | 900 | 5878125 | 820.95 | 800 | 4460250 |
| HDFCBANK | 1700 | 17454250 | 1491.8 | 1500 | 4414300 | TATASTEEL | 140 | 53163000 | 131.3 | 135 | 11346500 |
| HDFCLIFE | 650 | 3788400 | 608.25 | 600 | 1639000 | TCS | 4000 | 1570450 | 3879.9 | 3700 | 668675 |
| HEROMOTOCO | 4400 | 464700 | 4402.15 | 4000 | 380100 | TECHM | 1400 | 1442400 | 1359.1 | 1300 | 501000 |
| HINDALCO | 600 | 3257800 | 556.2 | 550 | 999600 | TITAN | 3800 | 597450 | 3742.95 | 3700 | 347200 |
| HINDUNILVR | 2700 | 907500 | 2548.2 | 2500 | 622500 | ULTRACEMCO | 10500 | 167100 | 9902.55 | 9800 | 76200 |
| ICICIBANK | 1000 | 5754000 | 986.35 | 1000 | 2455600 | UPL | 600 | 5648500 | 545.9 | 560 | 1340300 |
| INDUSINDBK | 1700 | 1685500 | 1618.65 | 1600 | 988000 | WIPRO | 500 | 14784000 | 482.9 | 450 | 4684500 |

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 | -25313 | -58945 | -4659 | 20654 | INDEX FUT | -1267 | -1400 | -32027 | -30760 |
| INDEX CALL | 55754 | -452583 | 23141 | -32613 | INDEX CALL | 0 | 0 | 0 | 0 |
| INDEX PUT | 123360 | -417203 | 233644 | 110284 | INDEX PUT | -5211 | -7479 | 64156 | 69367 |
| STK FUT | -26365 | -79504 | 153050 | 179415 | STK FUT | -25826 | -22153 | -2051637 | -2025811 |
| | | | | | | | | | |
| CLIENTS | TODAY | PREV DAY | NET | Net 1 Day Ago | PRO | TODAY | PREV DAY | NET | Net 1 Day Ago |
| | | | | | | | | | |
| INDEX FUT | 35861 | 73085 | 55340 | 19479 | INDEX FUT | -9281 | -12740 | -18654 | -9373 |
| INDEX FUT INDEX CALL | 35861 -100064 | 73085 647555 | 55340 317432 | 19479 417496 | INDEX FUT INDEX CALL | <mark>-9281</mark> 44310 | -12740 -194972 | -18654 -340573 | -9373 -384883 |
| | | | | | _ | | | | |

Sold25,313 Lots of Index Future,Bought55,754 Lots of Index Calls,Bought1,23,360 Lots of Index Puts,Sold26,365 Lots of Stock Future,



Daily Derivative Report

19^{⊤н} Jan 2024

| Auto Stock | DE | C - Expiry Day | | | As on Today | | As Comp | ared to Prev | ious Day | Compar | Compared With Expi | | |
|----------------|---------------|-----------------------|-------|----------------|-------------|--------|-----------------------------|--------------|----------|------------|--------------------|----------|--|
| | Price | ОІ | Basis | Price | ОІ | Basis | Diff Price | Diff OI | Build Up | Diff Price | Diff OI | Build Up | |
| APOLLOTYRE | 438.9 | 15815100 | 0.93 | 500.05 | 15521000 | 0.36% | 6.00% | 13.49% | LB | 13.93% | -1.86% | SC | |
| ASHOKLEY | 175.3 | 77255000 | 0.91 | 173.55 | 97450000 | 0.23% | 1.25% | -4.92% | SC | -1.00% | 26.14% | SB | |
| BAJAJ-AUTO | 6703.3 | 1879250 | 0.34 | 7083.6 | 2230625 | 0.34% | -1.15% | -4.23% | LU | 5.67% | 18.70% | LB | |
| BALKRISIND | 2522.45 | 1536000 | 0.83 | 2562.45 | 1919700 | 0.21% | 0.26% | 1.88% | LB | 1.59% | 24.98% | LB | |
| BHARATFORG | 1245.65 | 5509000 | 0.76 | 1222.85 | 6139000 | 0.38% | 1.40% | 1.86% | LB | -1.83% | 11.44% | SB | |
| BOSCHLTD | 22102.7 | 124450 | 0.77 | 22813.9 | 115550 | 0.17% | -0.46% | 0.43% | SB | 3.22% | -7.15% | SC | |
| EICHERMOT | 4091.9 | 2851975 | 0.73 | 3691.15 | 4084325 | 0.28% | -1.60% | -0.90% | LU | -9.79% | 43.21% | SB | |
| ESCORTS | 2959.3 | 2997500 | 1.01 | 2907.8 | 3263700 | 0.16% | 0.25% | 0.25% | LB | -1.74% | 8.88% | SB | |
| EXIDEIND | 307.6 | 17064000 | 0.91 | 319.1 | 20185200 | 0.28% | -0.09% | 3.49% | SB | 3.74% | 18.29% | LB | |
| HEROMOTOCO | 4173.25 | 3228600 | 0.24 | 4394 | 3837600 | 0.19% | 0.53% | -1.55% | SC | 5.29% | 18.86% | LB | |
| M&M | 1734.45 | 12872300 | 0.47 | 1617.25 | 14132300 | 0.05% | 1.22% | -1.54% | SC | -6.76% | 9.79% | SB | |
| MARUTI | 10271.6 | 2932350 | 0.93 | 9924.5 | 3451750 | 0.11% | -1.27% | -0.38% | LU | -3.38% | 17.71% | SB | |
| MOTHERSON | 97.65 | 88466000 | 1.08 | 107.85 | 99584600 | 0.23% | -0.23% | -1.79% | LU | 10.45% | 12.57% | LB | |
| MRF | 125861.4 | 32635 | 0.71 | 137587.2 | 43820 | 0.33% | 2.01% | 3.31% | LB | 9.32% | 34.27% | LB | |
| TATAMOTORS | 753.9 | 57937650 | 0.91 | 819.05 | 62004600 | 0.23% | 1.68% | -1.25% | SC | 8.64% | 7.02% | LB | |
| TVSMOTOR | 2004.55 | 5528250 | 0.83 | 2011.5 | 5535600 | 0.32% | -0.26% | -3.68% | LU | 0.35% | 0.13% | LB | |
| Banking Stock | DE | C - Expiry Day | | | As on Today | | As Compared to Previous Day | | | Compar | ed With Ex | piry Day | |
| | Price | ОІ | Basis | Price | ОІ | Basis | Diff Price | Diff OI | Build Up | Diff Price | Diff OI | Build Up | |
| AUBANK | 788.65 | 13295000 | 0.24 | 734.1 | 21228000 | 0.26% | -3.08% | 1.89% | SB | -6.92% | 59.67% | SB | |
| AXISBANK | 1107.85 | 43225000 | 0.87 | 1097.5 | 47176875 | 0.11% | 1.40% | 0.48% | LB | -0.93% | 9.14% | SB | |
| BANDHANBNK | 239.35 | 95330000 | 1.13 | 227.6 | 101750000 | 0.37% | -0.31% | -1.14% | LU | -4.91% | 6.73% | SB | |
| BANKBARODA | 232.95 | 108584775 | 0.97 | 227.7 | 111427875 | 0.35% | 0.98% | 0.71% | LB | -2.25% | 2.62% | SB | |
| CANBK | 441.1 | 50422500 | 0.91 | 458.25 | 50733000 | 0.27% | 0.32% | 0.77% | LB | 3.89% | 0.62% | LB | |
| CUB | 148.9 | 31180000 | 0.94 | 143.45 | 34710000 | 0.35% | -0.55% | -0.62% | LU | -3.66% | 11.32% | SB | |
| FEDERALBNK | 155.5 | 88765000 | 1.00 | 146.85 | 121675000 | 0.24% | 0.65% | 0.86% | LB | -5.56% | 37.08% | SB | |
| HDFCBANK | 1705.25 | 97435250 | 0.96 | 1486.15 | 164709050 | 0.38% | -3.34% | 14.82% | SB | -12.85% | 69.04% | SB | |
| ICICIBANK | 1005.9 | 82218500 | 0.88 | 986.35 | 91757400 | 0.00% | 0.47% | -2.31% | SC | -1.94% | 11.60% | SB | |
| IDFCFIRSTB | 88.7 | 244522500 | 1.02 | 86.4 | 305385000 | 0.12% | 1.41% | 2.20% | LB | -2.59% | 24.89% | SB | |
| INDUSINDBK | 1610.55 | 16017500 | 0.76 | 1612.9 | 17157500 | 0.36% | -1.89% | -2.17% | LU | 0.15% | 7.12% | LB | |
| KOTAKBANK | 1921.35 | 21287200 | 0.56 | 1777.25 | 33347600 | 0.23% | -0.13% | 2.09% | SB | -7.50% | 56.66% | SB | |
| | 1 | | | | 252040000 | 0.20% | 1.34% | 2.00% | LB | 3.14% | 14.89% | LB | |
| PNB | 95.5 | 220776000 | 0.84 | 98.5 | 253648000 | 0.2076 | 110170 | | | | | | |
| PNB RBLBANK | 95.5 268.9 | 220776000 44070000 | 1.28 | 98.5 269.85 | 65640000 | 0.20% | -4.58% | 4.07% | SB | 0.35% | 48.94% | LB | |



Daily Derivative Report

19^{⊤н} Jan 2024

| CapGood Stock | DE | EC - Expiry Day | | | As on Today | | As Compa | ared to Prev | vious Day | Compared With Expiry | | iry 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 | 4710.35 | 998750 | 0.18% | -1.31% | -2.12% | LU | 1.45% | 0.20% | LB |
| ASTRAL | 1889.55 | 2911778 | 1.04 | 1791.4 | 3678441 | 0.29% | 0.94% | -5.96% | SC | -5.19% | 26.33% | SB |
| BEL | 182.7 | 77862000 | 0.79 | 188.2 | 86617200 | 0.37% | 1.37% | -2.14% | SC | 3.01% | 11.24% | LB |
| BHEL | 192.6 | 99592500 | 0.75 | 212.15 | 102789750 | 0.35% | 2.44% | 7.91% | LB | 10.15% | 3.21% | LB |
| CROMPTON | 297.5 | 16705800 | 1.01 | 309.4 | 18666000 | 0.32% | -2.35% | -0.91% | LU | 4.00% | 11.73% | LB |
| CUMMINSIND | 1940.75 | 3575700 | 0.84 | 2030.8 | 3673800 | 0.21% | 1.04% | -0.53% | SC | 4.64% | 2.74% | LB |
| DIXON | 6464.55 | 1103200 | 0.87 | 6303.1 | 1176100 | 0.23% | -1.01% | -2.67% | LU | -2.50% | 6.61% | SB |
| HAL | 2805.8 | 6615300 | 0.80 | 2967.6 | 8659500 | 0.31% | 0.31% | -0.04% | SC | 5.77% | 30.90% | LB |
| HAVELLS | 1366.55 | 5181500 | 0.86 | 1400.3 | 5832000 | - 0.06% | -2.17% | -2.04% | LU | 2.47% | 12.55% | LB |
| LT | 3518.05 | 10013100 | 0.97 | 3596 | 9679200 | 0.14% | 0.70% | -1.07% | SC | 2.22% | -3.33% | SC |
| POLYCAB | 5458.95 | 1551200 | 0.82 | 4436.05 | 3026400 | 0.01% | -0.07% | - 10.57% | LU | -18.74% | 95.10% | SB |
| SIEMENS | 3959.85 | 1909200 | 0.85 | 4041.8 | 1657200 | 0.18% | -1.58% | 0.36% | SB | 2.07% | -13.20% | SC |
| VOLTAS | 971.55 | 9201600 | 0.84 | 1036.25 | 9529800 | 0.36% | -1.56% | -0.83% | LU | 6.66% | 3.57% | LB |
| Cement Stock | DE | EC - Expiry Day | | | As on Today | | As Compa | ared to Prev | vious Day | Compar | Compared With Expiry | |
| | Price | 01 | Basis | Price | ОІ | Basis | Diff Price | Diff OI | Build Up | Diff Price | Diff OI | Build Up |
| ACC | 2170.7 | 4231500 | 0.93 | 2260.1 | 3398700 | 0.02% | 0.37% | 0.03% | LB | 4.12% | -19.68% | SC |
| AMBUJACEM | 514.25 | 48799800 | 0.99 | 524.15 | 48729600 | 0.33% | 0.69% | -0.01% | SC | 1.93% | -0.14% | SC |
| DALBHARAT | 2290.1 | 3288000 | 0.77 | 2181.45 | 3129500 | 0.16% | -0.47% | 0.67% | SB | -4.74% | -4.82% | LU |
| GRASIM | 2139.95 | 8996025 | 0.70 | 2053.65 | 9228996 | 0.26% | -0.69% | 0.69% | SB | -4.03% | 2.59% | SB |
| INDIACEM | 257.55 | 21758700 | 1.03 | 248.75 | 21375900 | 0.34% | -1.43% | -0.07% | LU | -3.42% | -1.76% | LU |
| JKCEMENT | 3775.55 | 538500 | 0.86 | 3994 | 820250 | 0.45% | -1.03% | 8.36% | SB | 5.79% | 52.32% | LB |
| RAMCOCEM | 1015.9 | 2948650 | 0.87 | 950.85 | 4141200 | - 0.04% | -0.08% | 1.82% | SB | -6.40% | 40.44% | SB |
| SHREECEM | 28601.5 | 155550 | 0.88 | 26477.15 | 185900 | 0.35% | 1.30% | -1.73% | SC | -7.43% | 19.51% | SB |
| ULTRACEMCO | 10426.3 | 1986500 | 0.30 | 9892.25 | 2006000 | 0.10% | 0.38% | 1.59% | LB | -5.12% | 0.98% | SB |
| Chemicals Stock | DE | EC - Expiry Day | | | As on Today | | As Compa | ared to Prev | vious Day | Compar | ed With Exp | iry Day |
| | Price | 01 | Basis | Price | ОІ | Basis | Diff Price | Diff OI | Build Up | Diff Price | Diff OI | Build Up |
| AARTIIND | 639.65 | 12766000 | 0.95 | 611.6 | 14160000 | - 0.07% | 4.90% | -5.40% | SC | -4.39% | 10.92% | SB |
| ATUL | 7069 | 208050 | 0.88 | 6602.45 | 282000 | 0.12% | -0.40% | -2.11% | LU | - 6.6 0% | 35.54% | SB |
| CHAMBLFERT | 381.45 | 14728800 | 1.18 | 382.6 | 11111200 | - 0.05% | -0.61% | -4.48% | LU | 0.30% | -24.56% | SC |
| COROMANDEL | 1239.75 | 1108800 | 0.82 | 1152.7 | 1108800 | 0.31% | -0.81% | 1.02% | SB | -7.02% | 0.00% | LU |
| DEEPAKNTR | 2432.95 | 2250600 | 0.88 | 2293.05 | 2251200 | 0.35% | -1.39% | 0.09% | SB | -5.75% | 0.03% | SB |
| GNFC | 748.75 | 7612800 | 1.01 | 728 | 8426600 | 0.34% | -1.21% | 2.32% | SB | -2.77% | 10.69% | SB |
| NAVINFLUOR | 3840.55 | 699750 | 0.78 | 3402.5 | 1606500 | 0.19% | -1.26% | 4.10% | SB | -11.41% | 129.58% | SB |
| PIIND | 3484.8 | 2101250 | 1.05 | 3356.3 | 2019250 | 0.32% | -1.89% | -2.29% | LU | -3.69% | -3.90% | LU |
| TATACHEM | 1086.6 | 11647350 | 1.02 | 1066.25 | 11968550 | 0.03% | -1.61% | 1.03% | SB | -1.87% | 2.76% | SB |
| UPL | 589.45 | 32949800 | 0.88 | 544.2 | 42394300 | 0.31% | -1.23% | -0.39% | LU | -7.68% | 28.66% | SB |



Daily Derivative Report

19^{⊤н} Jan 2024

| Finance 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 | 01 | Basis | Diff Price | Diff OI | Build Up | Diff Price | Diff OI | Build Up |
| ABCAPITAL | 161.65 | 73645200 | 0.96 | 175.1 | 66911400 | 0.14% | 0.00% | -1.36% | LU | 8.32% | -9.14% | SC |
| BAJAJFINSV | 1681.2 | 8178000 | 0.85 | 1581.15 | 10635000 | 0.11% | -0.32% | -0.20% | LU | -5.95% | 30.04% | SB |
| BAJFINANCE | 7258.65 | 6203375 | 0.67 | 7265.55 | 5754125 | 0.31% | -1.27% | 4.09% | SB | 0.10% | -7.24% | SC |
| CANFINHOME | 776.95 | 4831125 | 0.69 | 777.9 | 5924100 | 0.37% | 1.81% | 2.13% | LB | 0.12% | 22.62% | LB |
| CHOLAFIN | 1235.7 | 9313750 | 0.54 | 1291.65 | 9532500 | -0.19% | 0.28% | -0.06% | SC | 4.53% | 2.35% | LB |
| HDFCAMC | 3213.95 | 2791200 | 0.75 | 3402.55 | 3231000 | -0.29% | 2.04% | -1.10% | SC | 5.87% | 15.76% | LB |
| HDFCLIFE | 648.1 | 20972600 | 0.83 | 607.8 | 30842900 | 0.07% | 0.20% | -1.20% | SC | -6.22% | 47.06% | SB |
| ICICIGI | 1437 | 2861500 | 0.89 | 1440.05 | 3970000 | 0.07% | -0.99% | -4.18% | LU | 0.21% | 38.74% | LB |
| ICICIPRULI | 529.9 | 10429500 | 1.02 | 486.2 | 15814500 | -0.01% | -5.58% | 14.69% | SB | -8.25% | 51.63% | SB |
| IDFC | 125 | 68365000 | 0.92 | 123.85 | 71590000 | 0.28% | 0.04% | 1.88% | LB | -0.92% | 4.72% | SB |
| L&TFH | 162.15 | 47689856 | 0.90 | 166.45 | 40880844 | 0.39% | -1.92% | -0.20% | LU | 2.65% | -14.28% | SC |
| LICHSGFIN | 527.2 | 17614000 | 1.05 | 576.15 | 17230000 | 0.06% | 0.16% | 1.21% | LB | 9.28% | -2.18% | SC |
| M&MFIN | 273.25 | 27252000 | -0.13 | 277.8 | 34466000 | -0.05% | -0.55% | 1.09% | SB | 1.67% | 26.47% | LB |
| MANAPPURAM | 172.5 | 60576000 | 1.01 | 169.8 | 55386000 | 0.03% | -1.93% | 0.72% | SB | -1.57% | -8.57% | LU |
| MFSL | 951.2 | 5858400 | 0.82 | 898.95 | 6584800 | 0.01% | -3.13% | 12.00% | SB | -5.49% | 12.40% | SB |
| MUTHOOTFIN | 1492 | 6079700 | -1.51 | 1380.3 | 7097750 | 0.12% | -2.59% | 2.33% | SB | -7.49% | 16.75% | SB |
| PEL | 915.7 | 12463500 | 1.04 | 895.65 | 13647750 | 0.10% | -0.77% | 4.47% | SB | -2.19% | 9.50% | SB |
| PFC | 384.9 | 62325500 | 0.95 | 392.7 | 72226125 | 0.19% | 0.04% | 0.85% | LB | 2.03% | 15.89% | LB |
| RECLTD | 410.25 | 39320000 | 0.89 | 424.3 | 45474000 | 0.65% | -0.49% | 1.05% | SB | 3.42% | 15.65% | LB |
| SBICARD | 760.25 | 14382400 | 0.81 | 750.25 | 21352000 | -0.57% | -0.26% | 4.10% | SB | -1.32% | 48.46% | SB |
| SBILIFE | 1435.3 | 6475500 | 0.84 | 1404.9 | 6275250 | 0.28% | -1.14% | -2.78% | LU | -2.12% | -3.09% | LU |
| SHRIRAMFIN | 2045.65 | 8534700 | 0.88 | 2255.4 | 7685400 | 0.35% | -1.42% | 3.78% | SB | 10.25% | -9.95% | 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 Price | Diff OI | Build Up |
| ASIANPAINT | 3397.25 | 4710800 | 0.80 | 3163.85 | 5992000 | 0.01% | -2.42% | -3.44% | | | 07.000/ | SB |
| | 3391.23 | 4710000 | 0.00 | 3103.05 | J992000 | | -2.72/0 | | LU | -6.87% | 27.20% | |
| BALRAMCHIN | 401.35 | 8238400 | 1.02 | 384.75 | 12428800 | 0.32% | -0.14% | 7.43% | SB | -6.87% -4.14% | 50.86% | SB |
| BALRAMCHIN | | | | | | | | | | | | |
| BALRAMCHIN BATAINDIA BERGEPAINT | 401.35 | 8238400 | 1.02 | 384.75 | 12428800 | 0.32% | -0.14% | 7.43% | SB | -4.14% | 50.86% | SB |
| BATAINDIA BERGEPAINT | 401.35 1638.65 | 8238400 1314750 | 1.02 0.87 | 384.75 1516.7 | 12428800 2119875 | 0.32% | -0.14% -1.73% | 7.43% -0.74% | SB LU | -4.14% -7.44% | 50.86% 61.24% | SB SB |
| BATAINDIA BERGEPAINT BRITANNIA | 401.35 1638.65 596.1 | 8238400 1314750 7634880 | 1.02 0.87 0.89 | 384.75 1516.7 576.35 | 12428800 2119875 8102160 | 0.32% 0.03% -0.10% | -0.14% -1.73% -3.16% | 7.43% -0.74% 1.69% | SB LU SB | -4.14% -7.44% -3.31% | 50.86% 61.24% 6.12% | SB SB SB |
| BATAINDIA BERGEPAINT BRITANNIA COLPAL | 401.35 1638.65 596.1 5282 | 8238400 1314750 7634880 2351200 | 1.02 0.87 0.89 0.66 | 384.75 1516.7 576.35 5015.15 | 12428800 2119875 8102160 2516600 | 0.32% 0.03% -0.10% 0.33% | -0.14% -1.73% -3.16% -0.92% | 7.43% -0.74% 1.69% 1.93% | SB LU SB SB | -4.14% -7.44% -3.31% -5.05% | 50.86% 61.24% 6.12% 7.03% | SB SB SB SB |
| BATAINDIA BERGEPAINT BRITANNIA COLPAL DABUR | 401.35 1638.65 596.1 5282 2528.85 | 8238400 1314750 7634880 2351200 4299750 | 1.02 0.87 0.89 0.66 -0.46 | 384.75 1516.7 576.35 5015.15 2495.2 | 12428800 2119875 8102160 2516600 4626650 | 0.32% 0.03% -0.10% 0.33% 0.15% | -0.14% -1.73% -3.16% -0.92% -0.18% | 7.43% -0.74% 1.69% 1.93% -0.30% | SB LU SB SB LU | -4, 14% -7.44% -3.31% -5.05% -1.33% | 50.86% 61.24% 6.12% 7.03% 7.60% | SB SB SB SB SB |
| BATAINDIA BERGEPAINT BRITANNIA COLPAL DABUR GODREJCP | 401.35 1638.65 596.1 5282 2528.85 543.1 | 8238400 1314750 7634880 2351200 4299750 23127500 | 1.02 0.87 0.89 0.66 -0.46 0.85 | 384.75 1516.7 576.35 5015.15 2495.2 539.45 | 12428800 2119875 8102160 2516600 4626650 23145000 | 0.32% 0.03% -0.10% 0.33% 0.15% 0.28% | -0.14% -1.73% -3.16% -0.92% -0.18% -1.82% | 7.43% -0.74% 1.69% 1.93% -0.30% 2.83% | SB LU SB SB LU SB | -4.14% -7.44% -3.31% -5.05% -1.33% -0.67% | 50.86% 61.24% 6.12% 7.03% 7.60% 0.08% | SB SB SB SB SB SB |
| BATAINDIA BERGEPAINT BRITANNIA COLPAL DABUR GODREJCP HINDUNILVR | 401.35 1638.65 596.1 5282 2528.85 543.1 1112.5 | 8238400 1314750 7634880 2351200 4299750 23127500 8959500 | 1.02 0.87 0.89 0.66 -0.46 0.85 0.92 | 384.75 1516.7 576.35 5015.15 2495.2 539.45 1103.9 | 12428800 2119875 8102160 2516600 4626650 23145000 6978000 | 0.32% 0.03% -0.10% 0.33% 0.15% 0.28% 0.34% | -0.14% -1.73% -3.16% -0.92% -0.18% -1.82% 0.31% | 7.43% -0.74% 1.69% 1.93% -0.30% 2.83% 3.43% | SB LU SB SB LU SB LB | -4.14% -7.44% -3.31% -5.05% -1.33% -0.67% -0.77% | 50.86% 61.24% 6.12% 7.03% 7.60% 0.08% -22.12% | SB SB SB SB SB SB LU |
| BATAINDIA BERGEPAINT BRITANNIA COLPAL DABUR GODREJCP HINDUNILVR INDIAMART | 401.35 1638.65 596.1 5282 2528.85 543.1 1112.5 2633.8 | 8238400 1314750 7634880 2351200 4299750 23127500 8959500 10329300 | 1.02 0.87 0.89 0.66 -0.46 0.85 0.92 0.85 | 384.75 1516.7 576.35 5015.15 2495.2 539.45 1103.9 2548 | 12428800 2119875 8102160 2516600 4626650 23145000 6978000 11259300 | 0.32% 0.03% -0.10% 0.33% 0.15% 0.28% 0.34% | -0.14% -1.73% -3.16% -0.92% -0.18% -1.82% 0.31% -0.58% | 7.43% -0.74% 1.69% 1.93% -0.30% 2.83% 3.43% -0.56% | SB LU SB SB LU SB LB LB LU | -4.14% -7.44% -3.31% -5.05% -1.33% -0.67% -0.77% -3.26% | 50.86% 61.24% 6.12% 7.03% 7.60% 0.08% -22.12% 9.00% | SB SB SB SB SB LU SB |
| BATAINDIA BERGEPAINT BRITANNIA COLPAL DABUR GODREJCP HINDUNILVR INDIAMART ITC | 401.35 1638.65 596.1 5282 2528.85 543.1 1112.5 2633.8 2793.65 | 8238400 1314750 7634880 2351200 4299750 23127500 8959500 10329300 962100 | 1.02 0.87 0.89 0.66 -0.46 0.85 0.92 0.85 0.84 | 384.75 1516.7 576.35 5015.15 2495.2 539.45 1103.9 2548 2488.65 | 12428800 2119875 8102160 2516600 4626650 23145000 6978000 11259300 1473900 | 0.32% 0.03% -0.10% 0.33% 0.15% 0.28% 0.34% 0.01% -0.01% | -0.14% -1.73% -3.16% -0.92% -0.18% -1.82% 0.31% -0.58% -4.32% | 7.43% -0.74% 1.69% 1.93% -0.30% 2.83% 3.43% -0.56% 11.86% | SB LU SB SB LU SB LB LU SB | -4.14% -7.44% -3.31% -5.05% -1.33% -0.67% -0.77% -3.26% -10.92% | 50.86% 61.24% 6.12% 7.03% 7.60% 0.08% -22.12% 9.00% 53.20% | SB SB SB SB SB SB LU SB SB |
| BATAINDIA BERGEPAINT BRITANNIA COLPAL DABUR GODREJCP HINDUNILVR INDIAMART ITC JUBLFOOD | 401.35 1638.65 596.1 5282 2528.85 543.1 1112.5 2633.8 2793.65 464.1 | 8238400 1314750 7634880 2351200 4299750 23127500 8959500 10329300 962100 81340800 | 1.02 0.87 0.89 0.66 -0.46 0.85 0.92 0.85 0.85 0.84 | 384.75 1516.7 576.35 5015.15 2495.2 539.45 1103.9 2548 2488.65 465.5 | 12428800 2119875 8102160 2516600 4626650 23145000 6978000 11259300 1473900 86857600 | 0.32% 0.03% -0.10% 0.33% 0.15% 0.28% 0.34% 0.01% -0.01% 0.19% | -0.14% -1.73% -3.16% -0.92% -0.18% -1.82% 0.31% -0.58% -4.32% -0.24% | 7.43% -0.74% 1.69% 1.93% -0.30% 2.83% 3.43% -0.56% 11.86% -0.14% | SB LU SB LU SB LB LU SB LU SB LU | -4.14% -7.44% -3.31% -5.05% -1.33% -0.67% -0.77% -3.26% -10.92% 0.30% | 50.86% 61.24% 6.12% 7.03% 7.60% 0.08% -22.12% 9.00% 53.20% 6.78% | SB SB SB SB SB LU SB SB LB |
| BATAINDIA BERGEPAINT BRITANNIA COLPAL DABUR GODREJCP HINDUNILVR INDIAMART ITC JUBLFOOD MARICO | 401.35 1638.65 596.1 5282 2528.85 543.1 1112.5 2633.8 2793.65 464.1 570.15 | 8238400 1314750 7634880 2351200 4299750 23127500 8959500 10329300 962100 81340800 19452500 | 1.02 0.87 0.89 0.66 -0.46 0.85 0.92 0.85 0.84 0.97 -1.09 | 384.75 1516.7 576.35 5015.15 2495.2 539.45 1103.9 2548 2488.65 465.5 524.3 | 12428800 2119875 8102160 2516600 4626650 23145000 6978000 11259300 1473900 866857600 21688750 | 0.32% 0.03% -0.10% 0.33% 0.15% 0.28% 0.34% 0.01% -0.01% 0.19% | -0.14% -1.73% -3.16% -0.92% -0.18% -1.82% 0.31% -0.58% -4.32% -0.24% -0.64% | 7.43% -0.74% 1.69% 1.93% -0.30% 2.83% 3.43% -0.56% 11.86% -0.14% 0.66% | SB LU SB SB LU SB LB LU SB LU SB | -4.14% -7.44% -3.31% -5.05% -1.33% -0.67% -0.77% -3.26% -10.92% 0.30% -8.04% | 50.86% 61.24% 6.12% 7.03% 7.60% 0.08% -22.12% 9.00% 53.20% 6.78% 11.50% | SB SB SB SB SB LU SB SB LB SB |
| BATAINDIA BERGEPAINT BRITANNIA COLPAL DABUR GODREJCP HINDUNILVR INDIAMART ITC JUBLFOOD MARICO MCDOWELL-N | 401.35 1638.65 596.1 5282 2528.85 543.1 1112.5 2633.8 2793.65 464.1 570.15 546.05 | 8238400 1314750 7634880 2351200 4299750 23127500 8959500 10329300 962100 81340800 19452500 11059200 8895600 | 1.02 0.87 0.89 0.66 0.85 0.92 0.85 0.84 0.97 -1.09 0.88 | 384.75 1516.7 576.35 5015.15 2495.2 539.45 1103.9 2548 2488.65 465.5 524.3 524.5 | 12428800 2119875 8102160 2516600 4626650 23145000 6978000 11259300 1473900 86857600 21688750 12471600 | 0.32% 0.03% -0.10% 0.33% 0.15% 0.28% 0.34% 0.01% -0.01% 0.19% 0.29% | -0.14% -1.73% -3.16% -0.92% -0.18% -1.82% 0.31% -0.58% -4.32% -0.24% -0.64% -0.61% | 7.43% -0.74% 1.69% 1.93% -0.30% 2.83% 3.43% -0.56% 11.86% -0.14% 0.66% 1.50% | SB LU SB LU SB LB LU SB LU SB LU SB SB | -4.14% -7.44% -3.31% -5.05% -1.33% -0.67% -0.77% -3.26% -10.92% 0.30% -8.04% -3.95% | 50.86% 61.24% 6.12% 7.03% 7.60% 0.08% -22.12% 9.00% 53.20% 6.78% 11.50% 12.77% | SB SB SB SB SB LU SB SB LB SB SB |
| BATAINDIA BERGEPAINT BRITANNIA COLPAL DABUR GODREJCP HINDUNILVR INDIAMART ITC JUBLFOOD MARICO MCDOWELL-N NESTLEIND | 401.35 1638.65 596.1 5282 2528.85 543.1 1112.5 2633.8 2793.65 464.1 570.15 546.05 1093.8 26249.9 | 8238400 1314750 7634880 2351200 4299750 23127500 8959500 10329300 962100 81340800 19452500 11059200 8895600 507520 | 1.02 0.87 0.89 0.66 0.85 0.92 0.85 0.84 0.97 -1.09 0.88 0.96 0.84 | 384.75 1516.7 576.35 5015.15 2495.2 539.45 1103.9 2548 2488.65 465.5 524.3 524.3 524.5 1069.45 | 12428800 2119875 8102160 2516600 4626650 23145000 6978000 11259300 1473900 86857600 21688750 12471600 9168600 6098800 | 0.32% 0.03% -0.10% 0.33% 0.15% 0.28% 0.34% 0.01% -0.01% 0.19% 0.29% 0.07% 0.22% 0.18% | -0.14% -1.73% -3.16% -0.92% -0.18% -1.82% 0.31% -0.58% -4.32% -0.24% -0.64% -0.61% -2.37% -1.62% | 7.43% -0.74% 1.69% 1.93% -0.30% 2.83% 3.43% -0.56% 11.86% 11.86% 0.66% 1.50% 2.28% -0.44% | SB LU SB LU SB LB LU SB LU SB LU SB SB SB | -4.14% -7.44% -3.31% -5.05% -1.33% -0.67% -0.77% -3.26% -10.92% 0.30% -8.04% -3.95% -2.23% | 50.86% 61.24% 6.12% 7.03% 7.60% 0.08% -22.12% 9.00% 53.20% 6.78% 11.50% 12.77% 3.07% 1101.69% | SB SB SB SB SB LU SB SB LB SB SB SB |
| BATAINDIA BERGEPAINT BRITANNIA COLPAL DABUR GODREJCP HINDUNILVR INDIAMART ITC JUBLFOOD MARICO MCDOWELL-N NESTLEIND PIDILITIND | 401.35 1638.65 596.1 5282 2528.85 543.1 1112.5 2633.8 2793.65 464.1 570.15 546.05 1093.8 26249.9 2708.3 | 8238400 1314750 7634880 2351200 4299750 23127500 8959500 10329300 962100 962100 81340800 19452500 11059200 8895600 507520 2345250 | 1.02 0.87 0.89 0.66 0.85 0.92 0.85 0.92 0.85 0.97 -1.09 0.88 0.96 0.84 0.99 | 384.75 1516.7 576.35 5015.15 2495.2 539.45 1103.9 2548 2488.65 465.5 524.3 524.3 524.5 1069.45 2502 2698.4 | 12428800 2119875 8102160 2516600 4626650 23145000 6978000 11259300 1473900 866857600 21688750 12471600 9168600 9168600 6098800 | 0.32% 0.03% -0.10% 0.33% 0.15% 0.28% 0.34% 0.01% 0.01% 0.29% 0.22% 0.18% 0.14% | -0.14% -1.73% -3.16% -0.92% -0.18% -1.82% 0.31% -0.58% -4.32% -0.24% -0.64% -0.61% -2.37% -1.62% -2.15% | 7.43% -0.74% 1.69% 1.93% -0.30% 2.83% 3.43% -0.56% 11.86% -0.14% 0.66% 1.50% 2.28% -0.44% 1.31% | SB LU SB LU SB LB LU SB LU SB SB SB SB LU SB | -4.14% -7.44% -3.31% -3.31% -1.33% -0.67% -0.77% -3.26% -10.92% 0.30% -8.04% -3.95% -2.23% -90.47% -0.37% | 50.86% 61.24% 6.12% 7.03% 7.60% 0.08% -22.12% 9.00% 53.20% 6.78% 11.50% 12.77% 3.07% 1101.69% 29.31% | SB SB SB SB UU SB CB SB SB SB SB SB |
| BATAINDIA | 401.35 1638.65 596.1 5282 2528.85 543.1 1112.5 2633.8 2793.65 464.1 570.15 546.05 1093.8 26249.9 | 8238400 1314750 7634880 2351200 4299750 23127500 8959500 10329300 962100 81340800 19452500 11059200 8895600 507520 | 1.02 0.87 0.89 0.66 0.85 0.92 0.85 0.84 0.97 -1.09 0.88 0.96 0.84 | 384.75 1516.7 576.35 5015.15 2495.2 539.45 1103.9 2548 2488.65 465.5 524.3 524.5 1069.45 2502 | 12428800 2119875 8102160 2516600 4626650 23145000 6978000 11259300 1473900 86857600 21688750 12471600 9168600 6098800 | 0.32% 0.03% -0.10% 0.33% 0.15% 0.28% 0.34% 0.01% -0.01% 0.19% 0.29% 0.07% 0.22% 0.18% | -0.14% -1.73% -3.16% -0.92% -0.18% -1.82% 0.31% -0.58% -4.32% -0.24% -0.64% -0.61% -2.37% -1.62% | 7.43% -0.74% 1.69% 1.93% -0.30% 2.83% 3.43% -0.56% 11.86% 11.86% 0.66% 1.50% 2.28% -0.44% | SB LU SB LU SB LB LU SB LU SB LU SB SB SB LU | -4.14% -7.44% -3.31% -3.31% -1.33% -0.67% -0.77% -3.26% -10.92% 0.30% -8.04% -3.95% -2.23% -90.47% | 50.86% 61.24% 6.12% 7.03% 7.60% 0.08% -22.12% 9.00% 53.20% 6.78% 11.50% 12.77% 3.07% 1101.69% | SB SB SB SB LU SB SB LB SB SB SB SB SB |



Daily Derivative Report 19TH Jan 2024

| INDEX | DE | EC - Expiry Day | | | As on Today | | As Compa | ared to Prev | vious Day | Compar | oiry Day | |
|-----------------|----------|-----------------|-------|----------|-------------|------------|------------|--------------|-----------|------------|-------------|----------|
| | Price | ОІ | Basis | Price | ОІ | Basis | Diff Price | Diff OI | Build Up | Diff Price | Diff OI | Build Up |
| BANKNIFTY | 48508.55 | 2256555 | 0.65 | 45713.55 | 2972475 | 0.34% | -0.76% | -1.25% | LU | -5.76% | 31.73% | SB |
| NIFTY | 21778.7 | 13830250 | 0.77 | 21462.25 | 14969550 | 0.30% | -0.51% | 9.55% | SB | -1.45% | 8.24% | SB |
| Infra Stock | DE | EC - Expiry Day | | | As on Today | | As Compa | ared to Prev | vious Day | Compar | ed With Exp | oiry Day |
| | Price | ОІ | Basis | Price | ОІ | Basis | Diff Price | Diff OI | Build Up | Diff Price | Diff OI | Build Up |
| ADANIENT | 2809.9 | 12868200 | 1.09 | 2918.9 | 14266500 | 0.39% | -1.76% | 0.43% | SB | 3.88% | 10.87% | LB |
| ADANIPORTS | 1016.95 | 50192800 | 0.86 | 1154.05 | 41167200 | 0.25% | -1.10% | -0.20% | LU | 13.48% | - 17.98% | SC |
| CONCOR | 856.9 | 6700000 | 0.85 | 843.65 | 11067000 | 0.35% | -0.76% | 5.23% | SB | -1.55% | 65.18% | SB |
| GMRINFRA | 76.3 | 175477500 | 0.78 | 83.7 | 188493750 | 0.36% | 0.36% | -0.87% | SC | 9.70% | 7.42% | LB |
| INDIGO | 2927 | 4527600 | 0.84 | 3052.6 | 4291200 | 0.03% | -0.20% | 0.04% | SB | 4.29% | -5.22% | SC |
| IRCTC | 864.15 | 16070250 | 0.97 | 927.25 | 18526375 | 0.28% | -0.80% | 0.06% | SB | 7.30% | 15.28% | LB |
| Media 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 |
| PVRINOX | 1654.25 | 5136747 | 0.91 | 1480.2 | 5808297 | 0.42% | -1.93% | -3.61% | LU | -10.52% | 13.07% | SB |
| SUNTV | 715.55 | 7657500 | 0.90 | 671.15 | 8334000 | 0.28% | 0.82% | -1.05% | SC | -6.21% | 8.83% | SB |
| ZEEL | 271.3 | 98640000 | 0.90 | 248.2 | 100275000 | 0.54% | 0.96% | -3.84% | SC | -8.51% | 1.66% | SB |
| Metals Stock | DE | EC - Expiry Day | | | As on Today | | As Compa | ared to Prev | vious Day | Compar | ed With Ex | oiry Day |
| | Price | ОІ | Basis | Price | ОІ | Basis | Diff Price | Diff OI | Build Up | Diff Price | Diff OI | Build Up |
| COALINDIA | 380.95 | 55219500 | 0.83 | 375.65 | 63466200 | 0.35% | -1.05% | 1.97% | SB | -1.39% | 14.93% | SB |
| HINDALCO | 614.3 | 36008000 | 1.00 | 554.9 | 41609400 | 0.23% | -0.95% | 0.21% | SB | -9.67% | 15.56% | SB |
| HINDCOPPER | 270.25 | 42723300 | 0.83 | 253.95 | 30899000 | 0.12% | -2.03% | -3.25% | LU | -6.03% | - 27.68% | LU |
| JINDALSTEL | 736.35 | 24401250 | 0.90 | 719.7 | 26226250 | 0.35% | -0.33% | 0.92% | SB | -2.26% | 7.48% | SB |
| JSWSTEEL | 880.8 | 16210125 | 0.90 | 803.65 | 17294175 | 0.24% | -1.11% | -2.30% | LU | -8.76% | 6.69% | SB |
| NATIONALUM | 128.6 | 46935000 | 1.29 | 131.25 | 89752500 | - 0.08% | -1.76% | -4.72% | LU | 2.06% | 91.23% | LB |
| NMDC | 207.15 | 81724500 | 0.90 | 203.6 | 96651000 | 0.32% | -1.36% | 1.56% | SB | -1.71% | 18.26% | SB |
| SAIL | 122.85 | 160056000 | 1.18 | 113.05 | 160672000 | 0.31% | -0.04% | -4.07% | LU | -7.98% | 0.38% | SB |
| TATASTEEL | 138.15 | 208048500 | 0.98 | 131 | 259732000 | 0.23% | -0.49% | -0.96% | LU | -5.18% | 24.84% | SB |
| VEDL | 257.55 | 73179100 | 0.91 | 267.55 | 102382200 | - 0.02% | 1.02% | -1.81% | SC | 3.88% | 39.91% | LB |
| OIL & GAS Stock | DE | EC - Expiry Day | | | As on Today | | As Compa | ared to Prev | vious Day | Compar | ed With Exp | oiry Day |
| | Price | ОІ | Basis | Price | ОІ | Basis | Diff Price | Diff OI | Build Up | Diff Price | Diff OI | Build Up |
| BPCL | 465.8 | 38527200 | 1.01 | 473.2 | 41153400 | 0.03% | 0.33% | -2.22% | SC | 1.59% | 6.82% | LB |
| GAIL | 157.1 | 149108400 | 0.89 | 163.55 | 183466650 | 0.37% | -0.34% | 0.65% | SB | 4.11% | 23.04% | LB |
| GUJGASLTD | 452.15 | 6601250 | 0.99 | 557.7 | 6437500 | - 0.01% | 0.46% | 2.10% | LB | 23.34% | -2.48% | SC |
| HINDPETRO | 417.65 | 42695100 | 0.85 | 454.6 | 32445900 | 0.29% | 1.22% | 0.26% | LB | 8.85% | - 24.01% | SC |
| IGL | 413.85 | 14313750 | 0.83 | 438 | 14712500 | 0.11% | 1.19% | -1.65% | SC | 5.84% | 2.79% | LB |
| IOC | 133.25 | 130474500 | 0.79 | 144.5 | 131264250 | 0.35% | 0.28% | 1.76% | LB | 8.44% | 0.61% | LB |
| MGL | 1197.9 | 2508800 | 0.94 | 1301.55 | 3299200 | 0.45% | 3.63% | 11.70% | LB | 8.65% | 31.51% | LB |
| ONGC | 208.3 | 67686850 | 0.99 | 233.55 | 91422100 | 0.09% | 0.65% | 0.78% | LB | 12.12% | 35.07% | LB |
| PETRONET | 222.4 | 33507000 | 0.83 | 240.2 | 42621000 | 0.10% | 3.20% | 6.93% | LB | 8.00% | 27.20% | LB |
| RELIANCE | 2605.55 | 34110000 | 0.81 | 2735.9 | 31721500 | 0.07% | 0.47% | -0.55% | SC | 5.00% | -7.00% | SC |



| Pharma Stock | DEC - Expiry Day | | | As on Today | | | As Compared to Previous Day | | | Compared With Expiry Day | | |
|--------------|------------------------|-----------|-------|----------------|-----------|------------|---|-------------|----------|-----------------------------------|---------|----------|
| | Price | OI | Basis | Price | ОІ | Basis | Diff Price | Diff OI | Build Up | Diff Price | Diff OI | Build Up |
| ABBOTINDIA | 22623.7 | 130280 | 0.98 | 25737.5 | 187520 | 0.22% | 0.03% | -1.47% | SC | 13.76% | 43.94% | LB |
| ALKEM | 5126.35 | 442800 | 0.65 | 4933.85 | 1086800 | 0.26% | -2.42% | 0.80% | SB | -3.76% | 145.44% | SB |
| APOLLOHOSP | 5760.5 | 1917125 | 0.76 | 5990.85 | 2067750 | 0.21% | 1.10% | 4.31% | LB | 4.00% | 7.86% | LB |
| AUROPHARMA | 1089.7 | 21321300 | 0.84 | 1124.8 | 22331100 | 0.00% | 3.32% | -4.66% | SC | 3.22% | 4.74% | LB |
| BIOCON | 247.35 | 38937500 | 0.83 | 280.3 | 35685000 | 0.30% | 0.21% | 3.77% | LB | 13.32% | -8.35% | SC |
| CIPLA | 1260.8 | 9718150 | 0.88 | 1322.95 | 9555000 | 0.02% | 2.24% | -0.18% | SC | 4.93% | -1.68% | SC |
| DIVISLAB | 3939.95 | 3094400 | 0.89 | 3700.2 | 4236200 | 0.34% | -0.77% | 0.47% | SB | -6.09% | 36.90% | SB |
| DRREDDY | 5858.55 | 1760125 | 0.55 | 5649.95 | 2187250 | 0.14% | 0.00% | 2.17% | LU | -3.56% | 24.27% | SB |
| GLENMARK | 855.4 | 11209950 | 0.85 | 867.55 | 12562800 | 0.41% | -0.53% | 4.10% | SB | 1.42% | 12.07% | LB |
| GRANULES | 395 | 10238000 | 0.90 | 422 | 12520000 | 0.51% | 0.32% | -1.62% | SC | 6.84% | 22.29% | LB |
| IPCALAB | 1099.75 | 1925950 | 0.63 | 1081.4 | 2260050 | - 0.02% | -3.75% | 2.20% | SB | -1.67% | 17.35% | SB |
| LALPATHLAB | 2563.9 | 1209600 | 0.94 | 2455.8 | 1259700 | 0.26% | 0.75% | -5.34% | SC | -4.22% | 4.14% | SB |
| LAURUSLABS | 426.75 | 12202600 | 0.94 | 415.05 | 15794700 | 0.35% | 0.81% | -0.14% | SC | -2.74% | 29.44% | SB |
| LUPIN | 1339.95 | 8551850 | 0.68 | 1425.65 | 8923300 | 0.05% | 1.85% | -0.21% | SC | 6.40% | 4.34% | LB |
| METROPOLIS | 1668.25 | 1363200 | 1.05 | 1565.05 | 1510400 | 0.01% | -0.14% | -2.33% | LU | -6.19% | 10.80% | SB |
| SUNPHARMA | 1262.15 | 12673500 | 0.71 | 1335.75 | 13383300 | 0.02% | 2.83% | 0.06% | LB | 5.83% | 5.60% | LB |
| SYNGENE | 699.6 | 6744000 | 0.94 | 696.65 | 6901000 | - 0.11% | -0.85% | 5.71% | SB | -0.42% | 2.33% | SB |
| TORNTPHARM | 2255.6 | 1574500 | 0.98 | 2462.55 | 1482500 | 0.43% | -0.39% | -2.37% | LU | 9.17% | -5.84% | SC |
| ZYDUSLIFE | 686.4 | 7194600 | 0.89 | 708.9 | 6934500 | 0.13% | -0.11% | -1.87% | LU | 3.28% | -3.62% | SC |
| Power Stock | DEC - Expiry Day | | | As on Today | | | As Compared to Previous Day | | | Compared With Expiry Day | | |
| | Price | ОІ | Basis | Price | OI | Basis | Diff Price | Diff OI | Build Up | Diff Price | Diff OI | Build Up |
| IEX | 161.5 | 75356250 | 1.12 | 137.2 | 73672500 | 0.29% | -6.83% | - 11.61% | LU | -15.05% | -2.23% | LU |
| NTPC | 313.9 | 106596000 | 0.89 | 299.3 | 110625000 | 0.12% | -3.23% | 6.90% | SB | -4.65% | 3.78% | SB |
| POWERGRID | 239.1 | 74955600 | 0.84 | 233.45 | 74224800 | 0.11% | -2.40% | 0.37% | SB | -2.36% | -0.97% | LU |
| TATAPOWER | 329.8 | 97351875 | 0.87 | 345.55 | 91776375 | 0.23% | -0.93% | 2.29% | SB | 4.78% | -5.73% | SC |
| Realty Stock | DEC - Expiry Day | | | As on Today | | | As Compared to Previous Day | | | Compared With Expiry Day | | |
| | Price | ОІ | Basis | Price | ОІ | Basis | Diff Price | Diff OI | Build Up | Diff Price | Diff OI | Build Up |
| DELTACORP | 143.7 | 15798000 | 1.22 | 145.15 | 19248000 | - 1.10% | -0.82% | -2.27% | LU | 1.01% | 21.84% | LB |
| DLF | 728.65 | 32204700 | 0.56 | 775.45 | 41048700 | 0.32% | 0.02% | 2.54% | LB | 6.42% | 27.46% | LB |
| GODREJPROP | 1996.75 | 3334025 | 1.00 | 2315.6 | 3249475 | 0.30% | -0.14% | 0.18% | SB | 15.97% | -2.54% | SC |
| INDHOTEL | 433.45 | 19352000 | 0.74 | 463.6 | 17264000 | 0.26% | 0.36% | -0.08% | SC | 6.96% | -10.79% | SC |
| OBEROIRLTY | 1442.4 | 7483700 | 0.95 | 1512.95 | 5673500 | 0.29% | -1.16% | 3.00% | SB | 4.89% | -24.19% | SC |



| IT Stock | | DEC - Expiry Day | | | As on Today | | As Compa | ared to Prev | vious Day | Compar | Compared With Expire | | |
|---------------|---------|------------------|-------|---------|-------------|------------|------------|--------------|-----------|------------|----------------------|-------------|--|
| | Price | OI | Basis | Price | ОІ | Basis | Diff Price | Diff OI | Build Up | Diff Price | Diff OI | Build Up | |
| BSOFT | 721.25 | 5560000 | 0.89 | 777.85 | 5018000 | 0.39% | -2.58% | -6.59% | LU | 7.85% | -9.75% | SC | |
| COFORGE | 6272.35 | 970650 | 0.86 | 6486.6 | 1149300 | - 0.24% | -2.12% | -5.30% | LU | 3.42% | 18.41% | LB | |
| HCLTECH | 1472.45 | 12600700 | 0.10 | 1567.55 | 14107100 | - 0.58% | -0.53% | -4.56% | LU | 6.46% | 11.95% | LB | |
| INFY | 1562.65 | 27064800 | 1.02 | 1642.6 | 29234800 | 0.02% | 0.15% | -1.94% | SC | 5.12% | 8.02% | LB | |
| LTIM | 6253.15 | 1175550 | 0.94 | 5603 | 1915650 | 0.05% | -10.72% | 33.73% | SB | -10.40% | 62.96% | SB | |
| LTTS | 5175.55 | 530000 | 0.99 | 5406.6 | 775800 | 0.15% | -2.41% | - 16.90% | LU | 4.46% | 46.38% | LB | |
| MCX | 3183.8 | 2080800 | 0.98 | 3193.35 | 2962400 | 0.09% | 1.44% | 11.27% | LB | 0.30% | 42.37% | LB | |
| MPHASIS | 2728.55 | 1875225 | 0.83 | 2514.1 | 2953500 | 0.30% | -4.30% | 4.76% | SB | -7.86% | 57.50% | SB | |
| NAUKRI | 5149.1 | 1356600 | 0.88 | 5108.85 | 1248150 | 0.04% | -1.26% | -3.29% | LU | -0.78% | -7.99% | LU | |
| OFSS | 4197.55 | 648000 | 0.83 | 6545.5 | 1322200 | - 0.59% | 28.69% | 53.82% | LB | 55.94% | 104.04% | LB | |
| PERSISTENT | 7519.05 | 1756700 | -1.97 | 7763.15 | 1806700 | 0.40% | 0.66% | 3.87% | LB | 3.25% | 2.85% | LB | |
| TCS | 3799.9 | 11546150 | 0.70 | 3902.6 | 13404125 | - 0.58% | 0.46% | -1.77% | SC | 2.70% | 16.09% | LB | |
| TECHM | 1285.95 | 14017200 | 0.85 | 1355.15 | 13756200 | 0.29% | 2.14% | 1.79% | LB | 5.38% | -1.86% | SC | |
| WIPRO | 469.45 | 49966500 | 0.81 | 482.65 | 56733000 | 0.05% | 0.05% | -0.87% | SC | 2.81% | 13.54% | LB | |
| Telecom Stock | ſ | DEC - Expiry Day | | | As on Today | | As Compa | ared 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 | |
| BHARTIARTL | 1036.7 | 32090050 | 0.77 | 1087.05 | 31299650 | 0.23% | 0.17% | 4.69% | LB | 4.86% | -2.46% | SC | |
| IDEA | 13.25 | 1948640000 | 1.12 | 15.1 | 2054560000 | 0.33% | 0.00% | -3.46% | LU | 13.96% | 5.44% | LB | |
| INDUSTOWER | 186.1 | 81219200 | 0.89 | 215.95 | 94880400 | 0.21% | 2.22% | 10.47% | LB | 16.04% | 16.82% | LB | |
| TATACOMM | 1807.45 | 6555000 | -3.56 | 1769.6 | 8866000 | 0.64% | 4.25% | 2.45% | LB | -2.09% | 35.26% | SB | |
| Textile Stock | [| DEC - Expiry Day | | | As on Today | | As Compa | ared to Prev | /ious Day | Compar | ed With Exp | iry Day | |
| | Price | OI | Basis | Price | ОІ | Basis | Diff Price | Diff OI | Build Up | Diff Price | Diff OI | Build Up | |
| ABFRL | 219.95 | 30849000 | 0.98 | 223.15 | 34403200 | 0.00% | -0.22% | -4.62% | LU | 1.45% | 11.52% | LB | |
| PAGEIND | 38564.9 | 146640 | 0.87 | 37728.7 | 194580 | 0.03% | 0.09% | 0.83% | LB | -2.17% | 32.69% | SB | |
| SRF | 2466.8 | 3803625 | 0.91 | 2294.05 | 4646250 | 0.00% | -0.67% | 1.40% | SB | -7.00% | 22.15% | SB | |
| TRENT | 3026 | 2660400 | 0.80 | 3151.75 | 3000000 | 0.27% | 0.12% | 0.87% | LB | 4.16% | 12.76% | LB | |



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