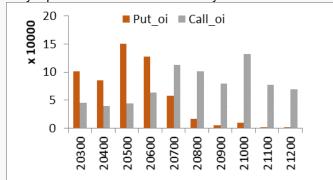


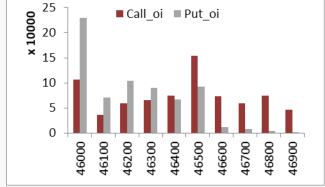
### 05<sup>TH</sup> Dec 2023

Nifty Futures	s View	Volatility			BankNifty Futures	s View
Nifty Active Futures	20799.00	India VIX Index	12.99	E	BankNifty Active Futures	46659.00
Nifty Active Futures OI	1,05,33,000	Nifty ATM Call IV	13.65	E	BankNifty Active Futures OI	22,17,645
Change in OI	588850	Nifty ATM Put IV	13.35	(	Change in OI	-44820
Premium / Discount	112.00	PCR Index Options	1.39	I	Premium / Discount	228.00
Inference	Long Build Up	PCR F&O Total	0.77	1	Inference	Short Covering

### Nifty Options OI Distribution-Weekly



# Bank Nifty Options OI Distribution-Weekly



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

### HIGHLIGHTS:

Nifty futures closed at 20799 yesterday on a positive note with 5.92% increase in the open interest indicating Long Build Up.

It closed at a premium of 67 points compared to its previous day's premium of 72 points.

Bank Nifty closed at 46659 yesterday on a positive note with a 1.98% decrease in open interest indicating Short Covering. It closed at a premium of 228 points compared to its previous day's

premium of 257 points.

### In Yesterday's Trading Session FII's

Bought Index Futures to the tune of 1988 Cr, Bought Index Option worth 4577 Cr, Bought Stock Futures to the tune of 3261 Cr, Net Buyers in the derivative segment to the tune of 9524 Cr. In Cash Segment FII Bought 2073.21 Cr & DII Bought 4797.15 Cr.

The India VIX index is at 12.99 vs 12.38, ATM CE IV 13.65 & PE IV 13.35

Index options PCR is at 1.39 vs 1.30 to its previous day closing.

Nifty Put options OI distribution shows that 20500 has the highest OI concentration followed by 20600 and 20300 which may act as support for current expiry.

Nifty Call options OI shows that 21000 has the highest OI followed by 20700 which may act as resistance for current expiry.

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

BankNifty Call strike 46500 followed by 46800 witnessed significant OI concentration and may act as resistance for the current expiry.

	Stock Fu	tures - Lo	ong Build			Stock Future	es - Short	<u>Build Up</u>	
Symbol	Fut Price	% Chg	Open Interest	% Chg	Symbol	Fut Price	% Chg	Open Interest	% Chg
DELTACORP	146.75	2.73%	21487000.00	35.52%	ASHOKLEY	176.55	-3.79%	80755000.00	15.81%
CANFINHOME	819.45	4.58%	4702425.00	21.09%	TATACOMM	1663.20	-2.63%	8261000.00	14.51%
HINDCOPPER	177.00	0.97%	35467600.00	16.87%	MCX	3142.60	-2.45%	2347200.00	12.09%
LALPATHLAB	2758.65	1.51%	959400.00	13.93%	HEROMOTOCO	3759.80	-2.17%	3784500.00	9.97%



### 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	2900	1044000	2531.2	2200	560700	INFY	1500	1863600	1464.35	1400	620800
ADANIPORTS	900	1992800	878.65	800	1282400	ITC	460	5958400	454.05	440	3987200
APOLLOHOSP	6000	115125	5622.55	5000	83500	JSWSTEEL	820	466425	819.6	750	357750
ASIANPAINT	3200	360400	3194.55	3100	180800	KOTAKBANK	1820	1195600	1818.55	1700	669200
AXISBANK	1100	1776250	1125.6	1000	2281875	LT	3400	504000	3313.55	3200	421200
BAJAJ-AUTO	6500	130250	6201.7	6000	178000	LTIM	5600	103950	5577.4	5000	49200
BAJAJFINSV	1700	687500	1696.25	1600	233000	M&M	1700	889350	1656.85	1600	397250
BAJFINANCE	7500	407750	7407.65	7200	255250	MARUTI	11000	344050	10599.45	10000	123050
BHARTIARTL	1100	1181800	1032.9	1000	996550	NESTLEIND	24500	23560	24402.8	24500	22240
BPCL	470	2383200	461.5	400	2678400	NTPC	280	8814000	274.8	250	2970000
BRITANNIA	5000	114000	4937.75	4800	66000	ONGC	210	5309150	202.05	190	2094400
CIPLA	1300	1292850	1216.5	1200	744900	POWERGRID	215	5540400	212.9	210	2552400
COALINDIA	360	5338200	354.7	330	1743000	RELIANCE	2500	3141000	2420.2	2400	1713750
DIVISLAB	3800	295000	3798.1	3800	134600	SBILIFE	1500	469500	1454	1300	138750
DRREDDY	6000	160625	5756	5500	53125	SBIN	600	11256000	594.7	580	3676500
EICHERMOT	4200	247275	4180.35	4000	181300	SUNPHARMA	1250	767900	1231.15	1150	452200
GRASIM	2100	366700	2052.95	1900	136800	TATACONSUM	950	723600	946.65	900	533700
HCLTECH	1350	464800	1337.95	1300	312200	TATAMOTORS	750	5007450	705.6	700	3211950
HDFCBANK	1600	3311000	1609.4	1450	2834150	TATASTEEL	140	14063500	131	120	6831000
HDFCLIFE	700	1307900	674.95	680	359700	TCS	3600	655375	3512.45	3400	422800
HEROMOTOCO	4000	681600	3797.1	3600	404700	TECHM	1300	646200	1223.9	1200	367800
HINDALCO	530	2815400	519.25	520	900200	TITAN	3500	353625	3488.4	3400	294000
HINDUNILVR	2600	834300	2602.3	2600	288000	ULTRACEMCO	9500	116600	9317.75	9000	69800
ICICIBANK	1000	4335100	991.2	900	2701300	UPL	600	1921400	578.9	600	709800
INDUSINDBK	1500	1910500	1514.65	1500	1284500	WIPRO	410	3678000	407.45	400	2155500

### 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	21803	9787	-4770	-26573	INDEX FUT	20049	-53	37608	17559
INDEX CALL	237965	-109727	50607	-187358	INDEX CALL	0	0	0	0
INDEX PUT	18904	-73151	-85333	-104237	INDEX PUT	-20416	5408	62756	83172
STK FUT	42215	63895	202550	160335	STK FUT	9431	-3192	-1879864	-1889295
CLIENTS	TODAY	PREV DAY	NET	Net 1 Day Ago	PRO	TODAY	PREV DAY	NET	Net 1 Day Ago
INDEX FUT	-23091	-4359	-30146	-7055	INDEX FUT	-18761	-5375	-2692	16069
INDEX FUT INDEX CALL	-23091 -217267	-4359 82348	-30146 -242254	-7055 -24987	INDEX FUT INDEX CALL	-18761 -20698	-5375 27378	-2692 191642	16069 212340
					_				

Inference:

Bought21,803 Lots of Index Future,Bought2,37,965 Lots of Index Calls,Bought18,904 Lots of Index Puts,Bought42,215 Lots of Stock Future,



Daily Derivative Report 05<sup>TH</sup> Dec 2023

Auto Stock	NC	OV - Expiry Day		A	s on Today		As Comp	ared to Prev	ious Day	Compar	ed With Exp	oiry Day
	Price	OI	Basis	Price	OI	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up
APOLLOTYRE	427.4	11262500	0.78%	449.95	11529400	0.40%	1.70%	-1.78%	SC	5.28%	2.37%	LB
ASHOKLEY	183.15	69730000	0.19%	174.45	91600000	0.77%	-1.05%	13.43%	SB	-4.75%	31.36%	SB
BAJAJ-AUTO	6090.55	2438250	0.69%	6201.7	2560875	0.49%	2.57%	3.39%	LB	1.82%	5.03%	LB
BALKRISIND	2576.4	1602300	0.86%	2560.8	1598400	0.62%	0.04%	-1.99%	SC	-0.61%	-0.24%	LU
BHARATFORG	1120.25	6684500	0.78%	1157.2	7156000	0.69%	0.06%	4.96%	LB	3.30%	7.05%	LB
BOSCHLTD	21599.55	131100	0.52%	21944.45	144850	0.33%	-0.63%	4.17%	SB	1.60%	10.49%	LB
EICHERMOT	3896.9	3126025	0.77%	4180.35	3321500	- 0.06%	7.43%	9.76%	LB	7.27%	6.25%	LB
ESCORTS	3150.3	2017400	0.93%	3213.5	2237950	0.77%	0.26%	5.54%	LB	2.01%	10.93%	LB
EXIDEIND	284.75	16070400	0.83%	293.85	18090000	0.75%	0.81%	4.54%	LB	3.20%	12.57%	LB
HEROMOTOCO	3819.05	3441300	0.63%	3797.1	3793200	0.68%	0.99%	0.23%	LB	-0.57%	10.23%	SB
M&M	1647.75	14615300	0.47%	1656.85	15243900	0.69%	1.93%	0.10%	LB	0.55%	4.30%	LB
MARUTI	10608.7	2507850	0.38%	10599.45	2501800	0.27%	0.13%	-2.51%	SC	-0.09%	-0.24%	LU
MOTHERSON	92.05	92115400	0.71%	92.95	91597100	0.70%	-0.16%	-0.08%	LU	0.98%	-0.56%	SC
MRF	111683	35030	0.87%	111506.65	33630	0.76%	0.09%	-3.69%	SC	-0.16%	-4.00%	LU
TATAMOTORS	706.4	63680400	0.45%	705.6	61776600	0.67%	0.02%	-1.69%	SC	-0.11%	-2.99%	LU
TVSMOTOR	1864.5	7212450	-0.37%	1903.95	7417550	- 0.25%	-0.31%	-0.49%	LU	2.12%	2.84%	LB
Banking Stock	NC	OV - Expiry Day		А	s on Today		As Comp	ared to Prev	ious Day	Compar	ed With Exp	biry Day
	Price	ОІ	Basis	Price	ОІ	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up
AUBANK	741.4	13099000	0.06%	753.75	13318000	- 0.14%	1.52%	3.51%	LB	1.67%	1.67%	LB
AXISBANK	1074.25	47699375	0.37%	1125.6	46301250	0.16%	1.90%	-0.81%	SC	4.78%	-2.93%	SC
BANDHANBNK	226.1	76602500	0.88%	234.3	74685000	0.55%	3.56%	-4.15%	SC	3.63%	-2.50%	SC
BANKBARODA	197.1	129454650	0.84%	209.05	120015675	0.65%	3.57%	-2.55%	SC	6.06%	-7.29%	SC
CANBK	403.05	45886500	0.89%	426.95	49806900	0.78%	4.06%	2.73%	LB	5.93%	8.54%	LB
CUB	146.35	28630000	0.96%	150.5	28315000	0.56%	1.14%	-2.01%	SC	2.84%	-1.10%	SC
FEDERALBNK	147.35	99400000	0.71%	154.05	106675000	0.75%	3.56%	10.09%	LB	4.55%	7.32%	LB
HDFCBANK	1558.8	153888350	0.42%	1609.4	138412450	0.45%	3.47%	-5.80%	SC	3.25%	- 10.06%	SC
ICICIBANK	934.95	100315600	0.43%	991.2	92086400	0.48%	4.70%	-3.75%	SC	6.02%	-8.20%	SC
IDFCFIRSTB	85.2	268905000	-0.76%	86.95	275820000	0.35%	0.99%	4.55%	LB	2.05%	2.57%	LB
INDUSINDBK	1466.1	22951500	0.56%	1514.65	21494000	0.48%	3.67%	-2.40%	SC	3.31%	-6.35%	SC
KOTAKBANK	1755.45	29614800	0.47%	1818.55	30281200	0.51%	3.89%	2.66%	LB	3.59%	2.25%	LB
PNB	77.6	261296000	0.77%	83.75	266872000	0.54%	3.78%	2.02%	LB	7.93%	2.13%	LB
RBLBANK	234.6	50832500	0.92%	242.45	56620000	0.82%	4.01%	8.44%	LB	3.35%	11.39%	LB
SBIN	564.75	118870500	0.52%	594.7	103015500	0.72%	4.01%	-6.70%	SC	5.30%	- 13.34%	SC



05<sup>TH</sup> Dec 2023

CapGood Stock	NC	V - Expiry Day	,		As on Today		As Comp	ared to Prev	ious Day	Compare	ed With Ex	piry Day
Clock	Price	OI	Basis	Price	OI	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up
ABB	4419.75	1135875	0.42%	4630.75	1144000	0.68%	5.55%	2.74%	LB	4.77%	0.72%	LB
ASTRAL	1949.7	3045733	0.62%	1991	3039494	0.73%	0.63%	1.62%	LB	2.12%	-0.20%	SC
BEL	145.9	74020200	0.48%	153.55	79703100	0.75%	4.14%	7.10%	LB	5.24%	7.68%	LB
BHEL	170.45	95875500	0.94%	174.05	98773500	0.69%	2.08%	-0.69%	SC	2.11%	3.02%	LB
CROMPTON	284.95	11970000	0.81%	294.8	11719800	0.53%	1.69%	-2.21%	SC	3.46%	-2.09%	SC
CUMMINSIND	1909.1	3701700	0.39%	1953.9	3648000	0.19%	1.76%	-0.81%	SC	2.35%	-1.45%	SC
DIXON	5510.6	1258500	0.85%	6002.2	1234700	0.46%	0.85%	-12.47%	SC	8.92%	-1.89%	SC
HAL	2379.8	6794700	0.40%	2519.4	6189900	0.45%	2.32%	-2.56%	SC	5.87%	-8.90%	SC
HAVELLS	1302.65	5928500	0.64%	1313.7	5963000	0.74%	0.10%	0.30%	LB	0.85%	0.58%	LB
LT	3109.2	9276900	0.58%	3313.55	9397500	0.52%	3.85%	1.27%	LB	6.57%	1.30%	LB
POLYCAB	5267.9	2269700	0.09%	5341.6	2075200	0.74%	2.05%	-4.48%	SC	1.40%	-8.57%	SC
SIEMENS	3657.6	2184200	0.66%	3807.2	2245000	0.76%	1.44%	4.56%	LB	4.09%	2.78%	LB
VOLTAS	827.95	8613600	0.82%	837.85	8515800	0.79%	0.28%	-0.78%	SC	1.20%	-1.14%	SC
Cement Stock	NC	V - Expiry Day	,		As on Today		As Comp	ared to Prev	ious Day	Compare	ed With Ex	piry Day
	Price	OI	Basis	Price	OI	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up
ACC	1875.55	5155200	0.90%	2019.5	4835100	0.62%	6.28%	-6.06%	SC	7.68%	-6.21%	SC
AMBUJACEM	439.25	56113200	0.75%	474.55	53564400	0.43%	7.36%	-3.84%	SC	8.04%	-4.54%	SC
DALBHARAT	2217.55	2526250	0.98%	2307.55	2430000	0.56%	1.87%	-0.98%	SC	4.06%	-3.81%	SC
GRASIM	2005.45	10363075	0.80%	2052.95	9856725	0.45%	1.83%	-1.95%	SC	2.37%	-4.89%	SC
INDIACEM	251.35	24009100	0.99%	254.05	28524400	0.81%	0.36%	12.30%	LB	1.07%	18.81%	LB
JKCEMENT	3643.55	575750	0.11%	3674.05	554750	0.67%	0.34%	-2.12%	SC	0.84%	-3.65%	SC
RAMCOCEM	993.9	2522800	0.78%	1032.4	3062550	0.67%	2.65%	23.31%	LB	3.87%	21.39%	LB
SHREECEM	26741.75	163000	0.64%	27717	158675	0.68%	2.55%	-1.72%	SC	3.65%	-2.65%	SC
ULTRACEMCO	9003.65	1238900	0.41%	9317.75	1250200	0.13%	3.14%	-3.61%	SC	3.49%	0.91%	LB
Chemicals Stock	NC	V - Expiry Day	,		As on Today		As Comp	ared to Prev	ious Day	Compare	ed With Ex	piry Day
	Price	OI	Basis	Price	OI	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up
AARTIIND	554.35	13695000	0.60%	562.35	12939000	0.55%	1.64%	-2.26%	SC	1.44%	-5.52%	SC
ATUL	6598.85	228825	0.79%	6747.05	227850	0.57%	1.43%	-1.04%	SC	2.25%	-0.43%	SC
CHAMBLFERT	318.25	12036500	0.55%	324.95	13094800	0.75%	1.48%	4.27%	LB	2.11%	8.79%	LB
COROMANDEL	1163.15	973700	-0.20%	1178.1	991200	0.51%	0.73%	2.24%	LB	1.29%	1.80%	LB
DEEPAKNTR	2196.1	2228100	0.86%	2210.35	2264400	0.74%	-0.17%	2.21%	SB	0.65%	1.63%	LB
GNFC	686.85	7849400	0.95%	711.55	8201700	0.79%	1.22%	2.64%	LB	3.60%	4.49%	LB
NAVINFLUOR	3701.1	715650	0.52%	3740.1	742650	0.74%	0.27%	2.57%	LB	1.05%	3.77%	LB
PIIND	3770.9	1559250	0.80%	3864.8	1586250	0.60%	1.26%	0.91%	LB	2.49%	1.73%	LB
TATACHEM	970.45	11108900	-1.58%	973.05	10758000	0.05%	0.32%	-3.43%	SC	0.27%	-3.16%	SC
UPL	570.65	29507400	0.47%	578.9	29768700	0.74%	0.65%	0.53%	LB	1.45%	0.89%	LB



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Finance Stock	N	OV - Expiry Day	y		As on Today		As Compa	ared to Prev	ious Day	Compare	ed With Ex	piry Day
	Price	OI	Basis	Price	OI	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up
ABCAPITAL	168	61414200	1.01%	172.55	62991000	0.75%	1.56%	-1.64%	SC	2.71%	2.57%	LB
BAJAJFINSV	1673.5	8246000	0.74%	1696.25	8317000	0.72%	0.61%	1.30%	LB	1.36%	0.86%	LB
BAJFINANCE	7121.9	7090875	0.78%	7407.65	6679625	0.61%	2.04%	-4.58%	SC	4.01%	-5.80%	SC
CANFINHOME	781.1	3883425	0.32%	825.15	4662450	0.56%	1.43%	-0.85%	SC	5.64%	20.06%	LB
CHOLAFIN	1117.45	12431250	0.78%	1148.75	12280000	0.78%	1.82%	-2.14%	SC	2.80%	-1.22%	SC
HDFCAMC	2969.55	2495100	0.04%	2953.55	2413500	0.66%	0.87%	-2.33%	SC	-0.54%	-3.27%	LU
HDFCLIFE	690.75	15007300	0.47%	674.95	15958800	0.73%	-1.06%	6.18%	SB	-2.29%	6.34%	SB
IBULHSGFIN	204.15	59466000	1.05%	201.95	64963800	0.42%	-0.71%	2.35%	SB	-1.08%	9.25%	SB
ICICIGI	1480	2590000	0.61%	1470.9	2743000	0.71%	0.91%	2.26%	LB	-0.61%	5.91%	SB
ICICIPRULI	562.6	9744000	0.72%	563.3	9969000	0.67%	0.81%	0.06%	LB	0.12%	2.31%	LB
IDFC	118.45	71325000	0.46%	121.1	72575000	0.74%	1.76%	1.17%	LB	2.24%	1.75%	LB
L&TFH	148.25	50179652	0.78%	153.85	53508304	0.71%	1.89%	2.88%	LB	3.78%	6.63%	LB
LICHSGFIN	491.15	23120000	0.47%	507.55	22396000	0.43%	3.01%	-0.31%	SC	3.34%	-3.13%	SC
M&MFIN	274.3	29426000	-0.36%	277.7	28310000	0.14%	1.48%	-1.78%	SC	1.24%	-3.79%	SC
MANAPPURAM	164.4	64968000	0.73%	167.35	68604000	0.75%	2.86%	1.46%	LB	1.79%	5.60%	LB
MFSL	1019.2	6759200	0.69%	1023.35	6420000	0.74%	0.30%	-0.31%	SC	0.41%	-5.02%	SC
MUTHOOTFIN	1481.9	6269450	-3.95%	1464.85	6646750	-0.76%	0.97%	-2.11%	SC	-1.15%	6.02%	SB
PEL	926.45	11270250	0.88%	940.15	11151000	0.72%	1.18%	0.85%	LB	1.48%	-1.06%	SC
PFC	334.9	53378125	0.16%	371.7	55087000	0.78%	1.79%	-0.15%	SC	10.99%	3.20%	LB
RECLTD	348.7	42252000	0.13%	389.8	40488000	0.49%	4.22%	-7.16%	SC	11.79%	-4.17%	SC
SBICARD	739.15	13372000	0.54%	751.7	13606400	0.71%	1.59%	2.24%	LB	1.70%	1.75%	LB
SBILIFE	1435.25	6415500	0.82%	1454	6409500	0.49%	2.13%	-1.26%	SC	1.31%	-0.09%	SC
SHRIRAMFIN	2007.2	6742200	0.62%	2094.45	6843900	0.71%	4.55%	2.29%	LB	4.35%	1.51%	LB

FMCG Stock	NO	V - Expiry Day			As on Today		As Comp	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
ASIANPAINT	3119.9	4996400	0.77%	3194.55	5214400	0.73%	0.67%	1.23%	LB	2.39%	4.36%	LB
BALRAMCHIN	473.05	9000000	0.90%	468.55	9196800	0.77%	-0.63%	2.70%	SB	-0.95%	2.19%	SB
BATAINDIA	1617.85	1819875	-0.23%	1630	1789875	0.49%	0.74%	-2.45%	SC	0.75%	-1.65%	SC
BERGEPAINT	574.4	7636200	0.58%	585.6	8231520	0.14%	-0.09%	1.38%	SB	1.95%	7.80%	LB
BRITANNIA	4852.65	1922200	0.76%	4937.75	1924000	0.41%	-0.66%	1.15%	SB	1.75%	0.09%	LB
COLPAL	2196.2	3956750	-0.46%	2288.85	4173400	-0.20%	0.42%	0.46%	LB	4.22%	5.48%	LB
DABUR	538.05	19463750	0.65%	547	18916250	0.58%	1.08%	-1.64%	SC	1.66%	-2.81%	SC
GODREJCP	1008.2	8542000	0.79%	1041.75	8472500	0.40%	1.59%	-3.47%	SC	3.33%	-0.81%	SC
HINDUNILVR	2545.55	8814600	0.59%	2602.3	8941800	0.66%	1.51%	-0.53%	SC	2.23%	1.44%	LB
INDIAMART	2604.05	898200	0.84%	2604.4	1030200	0.74%	0.24%	7.28%	LB	0.01%	14.70%	LB
ITC	435.8	63524800	0.68%	454.05	66692800	0.53%	0.94%	0.20%	LB	4.19%	4.99%	LB
JUBLFOOD	560.85	22332500	-1.05%	561.45	23056250	-0.40%	-0.70%	1.44%	SB	0.11%	3.24%	LB
MARICO	538.65	10328400	0.37%	536	10280400	0.73%	-0.17%	-0.05%	LU	-0.49%	-0.46%	LU
MCDOWELL-N	1048.85	8745800	0.84%	1050.35	9095800	0.75%	-0.33%	3.36%	SB	0.14%	4.00%	LB
NESTLEIND	24236.15	340440	0.87%	24402.8	352680	0.51%	0.26%	1.41%	LB	0.69%	3.60%	LB
PIDILITIND	2552.35	2292250	0.49%	2553.45	2334250	0.75%	-0.34%	1.35%	SB	0.04%	1.83%	LB
TATACONSUM	940.75	9316800	0.64%	946.65	9405000	0.71%	0.40%	-0.72%	SC	0.63%	0.95%	LB
TITAN	3490.6	4754925	0.54%	3488.4	4861400	0.73%	-0.03%	1.96%	SB	-0.06%	2.24%	SB



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UBL	1646.8	3046400	0.75%	1702	3053200	0.45%	1.79%	-2.54%	SC	3.35%	0.22%	LB
INDEX	N	OV - Expiry Day			As on Today		As Comp	ared to Prev	ious Day	Compare	ed With Ex	piry Day
	Price	01	Basis	Price	ОІ	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up
BANKNIFTY	44481.75	2597820	0.56%	46431.4	2396520	0.49%	3.61%	0.31%	LB	4.38%	-7.75%	SC
FINNIFTY	20054.65	67880	0.69%	20862.9	67520	0.58%	3.23%	-2.14%	SC	4.03%	-0.53%	SC
MIDCPNIFTY	9684	614775	-0.02%	9884.05	510150	0.44%	1.19%	-20.15%	SC	2.07%	- 17.02%	SC
NIFTY	20133.15	10715200	0.68%	20686.8	11851800	0.54%	2.07%	9.03%	LB	2.75%	10.61%	LB
Infra Stock	N	OV - Expiry Day			As on Today		As Comp	ared to Prev	ious Day	Compare	ed With Ex	piry Day
	Price	OI	Basis	Price	OI	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up
ADANIENT	2358.55	11430600	0.91%	2531.2	11312100	0.66%	7.13%	-1.86%	SC	7.32%	-1.04%	SC
ADANIPORTS	825.5	53001600	0.85%	878.65	52401600	0.42%	6.14%	-1.91%	SC	6.44%	-1.13%	SC
CONCOR	776	5442000	0.53%	800.9	5210000	0.32%	2.01%	-4.82%	SC	3.21%	-4.26%	SC
GMRINFRA	59.8	124155000	0.92%	62.3	133841250	0.88%	2.30%	7.52%	LB	4.18%	7.80%	LB
INDIGO	2705.35	6260400	0.54%	2820.25	6320400	0.54%	2.74%	0.74%	LB	4.25%	0.96%	LB
IRCTC	705.75	12711125	0.54%	720.85	13967625	0.72%	2.79%	8.15%	LB	2.14%	9.89%	LB
Media Stock	N	OV - Expiry Day	1		As on Today	1	As Comp	ared to Prev	ious Day	Compare	ed With Ex	piry Day
	Price	OI	Basis	Price	OI	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up
PVRINOX	1717.6	5734223	0.60%	1749.9	5361818	0.45%	0.54%	-4.58%	SC	1.88%	-6.49%	SC
SUNTV	674.4	7024500	0.88%	676.65	7359000	0.38%	0.43%	3.05%	LB	0.33%	4.76%	LB
ZEEL	253.1	110745000	1.07%	255.9	126597000	0.78%	-4.00%	11.88%	SB	1.11%	14.31%	LB
Metals Stock	N	OV - Expiry Day	1		As on Today		As Comp	ared to Prev	ious Day	Compare	ed With Ex	piry Day
	Price	OI	Basis	Price	OI	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up
COALINDIA	342.15	54442500	0.83%	354.7	55729800	0.68%	2.32%	-0.12%	SC	3.67%	2.36%	LB
HINDALCO	515.65	35019600	0.84%	519.25	38445400	0.60%	0.40%	3.59%	LB	0.70%	9.78%	LB
HINDCOPPER	173.05	30347800	1.30%	178.1	35616000	0.79%	1.45%	0.42%	LB	2.92%	17.36%	LB
JINDALSTEL	670.8	24882500	0.82%	681.5	25165000	0.62%	-1.55%	2.62%	SB	1.60%	1.14%	LB
JSWSTEEL	801.1	15493950	0.59%	819.6	14789925	0.45%	1.09%	-3.46%	SC	2.31%	-4.54%	SC
NATIONALUM	92	71985000	0.87%	96.95	76192500	0.72%	3.41%	3.06%	LB	5.38%	5.84%	LB
NMDC	181.5	80968500	0.36%	184.05	81013500	0.65%	1.10%	-0.11%	SC	1.40%	0.06%	LB
SAIL	92.3	137232000	0.60%	94	148240000	0.53%	0.91%	5.42%	LB	1.84%	8.02%	LB
TATASTEEL	127.9	175868000	0.70%	131	173860500	0.46%	0.77%	-1.22%	SC	2.42%	-1.14%	SC
VEDL	233.35	77710700	0.49%	241.9	76765400	0.66%	1.04%	-4.24%	SC	3.66%	-1.22%	SC
OIL & GAS Stock	N	OV - Expiry Day			As on Today		As Comp	ared to Prev	ious Day	Compare	ed With Ex	piry Day
	Price	OI	Basis	Price	OI	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up
BPCL	435.7	27538200	0.68%	461.5	30654000	0.59%	5.37%	7.67%	LB	5.92%	11.31%	LB
GAIL	131.9	166278375	0.91%	141.9	165358800	0.49%	4.30%	-1.79%	SC	7.58%	-0.55%	SC
GUJGASLTD	433.15	7016250	0.48%	441.85	7050000	0.50%	1.80%	1.73%	LB	2.01%	0.48%	LB
HINDPETRO	347.4	40899600	0.39%	376.5	40751100	0.40%	8.96%	-0.22%	SC	8.38%	-0.36%	SC
IGL	389.1	15334000	0.45%	401.2	16456000	0.66%	1.63%	2.93%	LB	3.11%	7.32%	LB
IOC	111.75	135534750	0.27%	115.9	145596750	0.73%	4.18%	6.76%	LB	3.71%	7.42%	LB
MGL	1041.35	1488000	0.31%	1098.75	1700800	0.76%	3.35%	8.69%	LB	5.51%	14.30%	LB
ONGC	194.95	43143100	0.56%	202.05	51047150	0.72%	3.86%	18.35%	LB	3.64%	18.32%	LB
PETRONET	202.8	44964000	0.81%	205.15	46845000	0.68%	1.58%	0.12%	LB	1.16%	4.18%	LB



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Pharma Stock	NC	V - Expiry Day			As on Today		As Comp	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
ABBOTINDIA	23805.15	71320	0.88%	23398.75	78200	0.78%	-1.19%	8.49%	SB	-1.71%	9.65%	SB
ALKEM	4723.55	668000	-0.10%	4613.15	629600	0.76%	-0.75%	-0.76%	LU	-2.34%	-5.75%	LU
APOLLOHOSP	5528.95	2058625	0.71%	5622.55	1774000	0.48%	0.56%	-7.98%	SC	1.69%	- 13.83%	SC
AUROPHARMA	1041.55	19648200	0.99%	1042.65	19640500	0.47%	0.86%	-0.87%	SC	0.11%	-0.04%	SC
BIOCON	238.3	34345000	0.80%	240.65	34977500	0.71%	0.00%	1.26%	LU	0.99%	1.84%	LB
CIPLA	1212.3	11142300	0.39%	1216.5	10517000	0.51%	0.90%	-5.72%	SC	0.35%	-5.61%	SC
DIVISLAB	3788.7	2534800	0.81%	3798.1	2516400	0.70%	0.14%	-0.46%	SC	0.25%	-0.73%	SC
DRREDDY	5788.15	2951375	0.53%	5756	2953375	0.53%	0.11%	-1.70%	SC	-0.56%	0.07%	SB
GLENMARK	779.95	10896025	0.87%	775.75	11780525	0.87%	-2.13%	9.10%	SB	-0.54%	8.12%	SB
GRANULES	399.55	9714000	0.89%	391.5	10672000	0.73%	-0.34%	7.89%	SB	-2.01%	9.86%	SB
IPCALAB	1132.95	1877200	-1.15%	1142.55	1934400	-0.93%	-0.62%	-0.17%	LU	0.85%	3.05%	LB
LALPATHLAB	2697.8	842100	0.74%	2691.2	1026000	0.69%	-1.89%	6.94%	SB	-0.24%	21.84%	SB
LAURUSLABS	380.85	10652200	0.81%	379.25	11014300	0.67%	0.13%	1.42%	LB	-0.42%	3.40%	SB
LUPIN	1280.9	8244150	0.52%	1260.55	9208900	0.71%	-2.78%	4.97%	SB	-1.59%	11.70%	SB
METROPOLIS	1703.15	1100800	0.78%	1684.55	1073600	0.40%	-0.21%	-1.54%	LU	-1.09%	-2.47%	LU
SUNPHARMA	1225.85	16603300	0.44%	1231.15	16275000	0.47%	-0.01%	-0.99%	LU	0.43%	-1.98%	SC
SYNGENE	752.2	4695000	0.86%	745.35	4931000	0.46%	-0.18%	3.16%	SB	-0.91%	5.03%	SB
TORNTPHARM	2126.55	1593500	0.51%	2133.6	1622500	0.58%	-0.82%	-0.98%	LU	0.33%	1.82%	LB
ZYDUSLIFE	637.55	6004800	0.85%	633.4	6064200	0.58%	-0.98%	-1.59%	LU	-0.65%	0.99%	SB
Power Stock	NC	V - Expiry Day			As on Today		As Comp	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
IEX	143.85	58575000	0.90%	144.95	60720000	0.69%	1.58%	1.90%	LB	0.76%	3.66%	LB
NTPC	261.3	96573000	0.54%	274.8	98478000	0.53%	2.18%	0.22%	LB	5.17%	1.97%	LB
POWERGRID	208.95	69012000	0.79%	212.9	80816400	0.70%	1.28%	8.46%	LB	1.89%	17.10%	LB
TATAPOWER	267.9	98060625	0.86%	281.55	95232375	0.53%	2.01%	-1.74%	SC	5.10%	-2.88%	SC
Realty Stock	NC	V - Expiry Day			As on Today		As Comp	ared to Prev	vious Day	Compar	ed With Exp	oiry Day
	Price	ОІ	Basis	Price	OI	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up
DELTACORP	141.65	15855600	0.85%	140.45	19687800	0.85%	-3.77%	-8.37%	LU	-0.85%	24.17%	SB
DLF	625.85	41322600	0.89%	649.25	42919800	0.49%	3.18%	1.86%	LB	3.74%	3.87%	LB
GODREJPROP	1876.7	3425700	0.73%	1915.6	3657975	0.51%	2.29%	4.01%	LB	2.07%	6.78%	LB
INDHOTEL	421.7	17756000	0.81%	434	18668000	0.74%	1.78%	4.69%	LB	2.92%	5.14%	LB
OBEROIRLTY	1400.85	7270900	1.08%	1438.8	8327900	0.78%	1.68%	10.04%	LB	2.71%	14.54%	LB



# Daily Derivative Report 05<sup>TH</sup> Dec 2023

IT Stock	1	NOV - Expiry Day			As on Today		As Compa	ared to Prev	rious Day	Compare	ed With Ex	piry Day
	Price	OI	Basis	Price	OI	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up
BSOFT	630.35	5577000	0.85%	635.15	5286000	0.51%	0.07%	-1.09%	SC	0.76%	-5.22%	SC
COFORGE	5760.85	1108050	0.49%	5675.95	1084350	0.63%	-0.67%	-2.98%	LU	-1.47%	-2.14%	LU
HCLTECH	1340.9	11961600	0.62%	1337.95	12136600	0.53%	0.09%	-0.30%	SC	-0.22%	1.46%	SB
INFY	1455.15	25359200	0.78%	1464.35	25650000	0.57%	0.83%	1.25%	LB	0.63%	1.15%	LB
LTIM	5536.7	1361250	0.80%	5577.4	1392450	0.60%	0.01%	0.29%	LB	0.74%	2.29%	LB
LTTS	4768.95	673000	0.71%	4748.1	688800	0.64%	-1.12%	5.06%	SB	-0.44%	2.35%	SB
MCX	3195.35	2094000	0.82%	3090.15	2469600	0.50%	-1.12%	5.21%	SB	-3.29%	17.94%	SB
MPHASIS	2354.65	2220350	0.82%	2371.3	2233275	0.58%	-0.16%	0.14%	SB	0.71%	0.58%	LB
NAUKRI	4611	1491750	0.82%	4596.35	1529250	0.74%	0.51%	1.55%	LB	-0.32%	2.51%	SB
OFSS	4011	551000	1.02%	4052	569600	0.73%	0.22%	2.26%	LB	1.02%	3.38%	LB
PERSISTENT	6399.95	2256475	-1.15%	6441.45	2238600	- 0.71%	0.13%	0.35%	LB	0.65%	-0.79%	SC
TCS	3487.6	12151125	0.76%	3512.45	11932375	0.60%	0.02%	-1.02%	SC	0.71%	-1.80%	SC
TECHM	1220.95	14790000	0.61%	1223.9	14848200	0.51%	0.27%	-0.61%	SC	0.24%	0.39%	LB
WIPRO	413.05	44664000	0.67%	407.45	47943000	0.74%	-0.05%	2.12%	SB	-1.36%	7.34%	SB
Telecom Stock	1	NOV - Expiry Day			As on Today		As Compa	ared to Prev	vious Day	Compare	ed With Ex	piry Day
	Price	OI	Basis	Price	OI	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up
BHARTIARTL	1014.7	30432300	0.36%	1032.9	30675500	0.21%	1.79%	2.40%	LB	1.79%	0.80%	LB
IDEA	13.05	1674720000	1.53%	13.15	1703440000	1.14%	-0.75%	0.53%	SB	0.77%	1.71%	LB
INDUSTOWER	184.4	67136400	0.65%	187	68765000	0.75%	-0.35%	1.26%	SB	1.41%	2.43%	LB
TATACOMM	1705.55	7214500	0.16%	1662.85	8437000	0.48%	0.18%	2.13%	LB	-2.50%	16.95%	SB
Textile Stock	1	NOV - Expiry Day			As on Today		As Compa	ared to Prev	vious Day	Compare	ed With Ex	piry Day
	Price	OI	Basis	Price	OI	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up
ABFRL	231.75	27796600	0.65%	232.45	26881400	0.69%	0.45%	-2.17%	SC	0.30%	-3.29%	SC
PAGEIND	37259.4	131910	0.84%	37487.75	143115	0.65%	-0.80%	5.80%	SB	0.61%	8.49%	LB
SRF	2367.4	3333375	0.70%	2427.45	3646125	0.43%	0.62%	-0.50%	SC	2.54%	9.38%	LB
TRENT	2787	3239600	0.34%	2816.85	3228000	0.56%	0.33%	0.15%	LB	1.07%	-0.36%	SC



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