

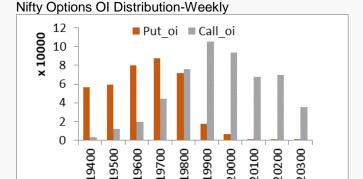
Daily Derivative Report

17TH Nov 2023

	Nifty Futures	View
Nifty Activ	e Futures	19830.00
Nifty Activ	e Futures OI	1,10,28,550
Change in	Ol	-372050
Premium /	Discount	65.00
Inference		Short Covering

Volatility											
India VIX Index	11.65										
Nifty ATM Call IV	9.56										
Nifty ATM Put IV	8.32										
PCR Index Options	1.16										
PCR F&O Total	1.04										

BankNifty Futures V	'iew
BankNifty Active Futures	44294.00
BankNifty Active Futures OI	21,28,920
Change in OI	-208425
Premium / Discount	132.00
Inference	Long Unwinding



HIGHLIGHTS:

Nifty futures yesterday closed at 19830 on a positive note with 3.26% decrease in the open interest indicating Short Covering.

Nifty Futures yesterday closed at a premium of 65 points compared to its previous day premium of 48 points.

Bank Nifty yesterday closed at 44294 on a negative note with 8.92% decrease in open interest indicating Long Unwinding.

Bank Nifty Futures yesterday closed at a premium of 132 points compared to its previous day premium of 186 points.

In Yesterday Trading Session FII's

Bought Index Futures to the tune of 1574 $\rm Cr,$

Sold Index Option worth 631 Cr,

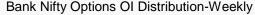
Bought Stock Futures to the tune of 4462 Cr,

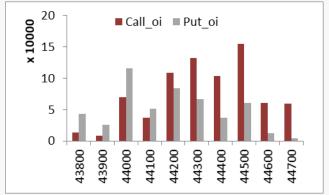
Net Buyers in the derivative segment to the tune of 5384 Cr.

In Cash Segment

FII Sold 957.25 Cr & DII Bought 705.65 Cr.

India VIX index is at 11.65 v/s 11.14 ATM CE IV 9.56 & PE IV 8.32





Yesterday Index options PCR is at 1.16 as compared to 1.19

Nifty Put options OI distribution shows that 19700 has highest OI concentration followed by 19600 & 19800 which may act as support for current expiry.

Nifty Call options OI shows that 19900 has highest OI followed by 20000 which may act as resistance for current expiry.

BankNifty Put options OI distribution shows that 44000 has highest OI concentration followed 44200 which may act as support for current expiry.

BankNifty Call strike 44500 followed by 44300 witnessed significant OI concentration and may act as resistance for current expiry.

SECURITIES IN BAN PERIOD: CHAMBALFERT, DELTACORP, HINDCOPPER, INDIACEM, MANAPPURAM, MCX, SAIL, ZEEL

Stock Futures - Long Build

Symbol	Fut Price	% Chg	Open Interest	% Chg
INDIACEM	219.70	2.81%	28373600.00	22.84%
MANAPPURAM	160.50	6.82%	78882000.00	18.44%
COFORGE	5690.90	6.41%	1197000.00	15.20%
ONGC	202.05	0.92%	58431450.00	11.24%

Stock Futures - Short Build Up

Symbol	Fut Price	% Chg	Open Interest	% Chg
TORNTPHARM	2046.55	-0.66%	1751500.00	5.42%
VOLTAS	824.35	-0.43%	7422000.00	5.16%
NATIONALUM	92.85	-0.38%	70485000.00	4.35%
BEL	143.15	-0.38%	59223000.00	4.02%



Nifty 50 Open Interest (OI) Dashboard

HIGHES	ST OPEN INTER	REST IN NIFT	Y 50 - STO	CKS CE & P	E
NIFTY 50	CE STRIKE	CE OI	СМР	PE Strike	PE OI
ADANIENT	2300	1578900	2234	1900	609900
ADANIPORTS	820	1827200	814.05	800	1420000
APOLLOHOSP	5300	326625	5242.5	5000	170625
ASIANPAINT	3100	410400	3120.3	2800	330800
AXISBANK	1000	2728125	1042.4	1000	2131875
BAJAJ-AUTO	5500	160625	5548.8	5000	124125
BAJAJFINSV	1600	719500	1586.4	1550	702500
BAJFINANCE	7500	1036500	7215.7	7000	1095375
BHARTIARTL	930	5757950	951	930	2191650
BPCL	365	3227400	393.55	370	2037600
BRITANNIA	4600	331800	4713.35	4500	282200
CIPLA	1250	542100	1244.3	1200	456300
COALINDIA	340	7104300	350.95	320	5193300
DIVISLAB	3600	289600	3540.4	3300	282200
DRREDDY	5500	252000	5438.55	5400	103875
EICHERMOT	4000	343350	3854.4	3800	325500
GRASIM	1940	390450	1947.75	1900	178125
HCLTECH	1290	1611400	1280	1250	879200
HDFCBANK	1500	7593850	1510.05	1500	3305500
HDFCLIFE	650	977900	636.85	600	635800
HEROMOTOCO	3200	613200	3186.65	3100	271200
HINDALCO	510	3808000	507	480	994000
HINDUNILVR	2500	952500	2492.7	2500	447300
ICICIBANK	950	4636800	944.9	900	2080400
INDUSINDBK	1500	2810500	1499.6	1400	1095500

HIGHE	ST OPEN INTE	REST IN NIF	TY 50 - STO	CKS CE & P	E
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
INFY	1400	3174400	1412.8	1400	1174800
ITC	450	6112000	442.35	440	3444800
JSWSTEEL	780	851175	775.6	750	557550
KOTAKBANK	1800	1604800	1772.4	1700	761200
LT	3100	840900	3071.75	3000	512700
LTIM	5500	105000	5413.9	5200	63450
M&M	1600	1235850	1546.5	1500	748300
MARUTI	11000	677350	10476.35	10000	186100
NESTLEIND	25000	40600	24245.85	24000	30440
NTPC	235	23811000	247.8	235	11115000
ONGC	190	20751500	200.2	190	14025550
POWERGRID	210	6476400	206.85	200	3459600
RELIANCE	2400	4160250	2362.4	2300	1648000
SBILIFE	1360	1097250	1358.85	1300	187500
SBIN	600	12043500	586.4	580	4657500
SUNPHARMA	1150	3662400	1180.75	1100	1322300
TATACONSUM	950	998100	930.7	900	1340100
TATAMOTORS	700	8639775	673.55	650	3568200
TATASTEEL	125	20828500	124.2	120	12149500
TCS	3400	1303050	3411.2	3400	757925
TECHM	1180	754200	1177.45	1120	704400
TITAN	3300	766875	3300.75	3100	414750
ULTRACEMCO	8800	121400	8771.85	8700	66000
UPL	600	2336100	563.1	500	1600300
WIPRO	400	4948500	392.25	380	2182500

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	16147	4216	-106492	-122639	INDEX FUT	-3753	1143	20289	24042
INDEX CALL	-1513	-67772	-72328	-70815	INDEX CALL	0	0	0	0
INDEX PUT	-133	-39171	77795	77928	INDEX PUT	-1000	3500	76002	77002
STK FUT	61531	68895	17591	-43940	STK FUT	-799	-4738	-1798350	-1797551
CLIENTS	TODAY	PREV DAY	NET	Net 1 Day Ago	PRO	TODAY	PREV DAY	NET	Net 1 Day Ago
CLIENTS INDEX FUT	TODAY -12466	PREV DAY -4692	NET 55788	Net 1 Day Ago 68254	PRO INDEX FUT	TODAY 72	PREV DAY -667	NET 30415	Net 1 Day Ago 30343
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INDEX FUT	-12466	-4692	55788	68254	INDEX FUT	72	-667	30415	30343

Inference:

Bought 16,147 Lots of Index Future,
Sold 1,513 Lots of Index Calls,
Sold 133 Lots of Index Puts,
Bought 61,531 Lots of Stock Future,



Auto Stock	Oct - Expiry Day			Α	s on Today		As Compa	ared to Prev	vious Day	Compared With Expiry Day			
	Price	OI	Basis	Price	OI	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up	
APOLLOTYRE	370.75	12870700	- 1.54%	427.85	13759800	0.25%	-0.11%	-2.58%	LU	15.40%	6.91%	LB	
ASHOKLEY	166.55	67480000	0.57%	174.35	78070000	0.32%	-0.23%	2.62%	SB	4.68%	15.69%	LB	
BAJAJ-AUTO	5259.4	2395500	0.76%	5550.9	2559375	0.38%	0.26%	2.21%	LB	5.54%	6.84%	LB	
BALKRISIND	2556.05	1872600	0.45%	2653.95	1870500	0.20%	0.73%	6.56%	LB	3.83%	-0.11%	SC	
BHARATFORG	1017.6	8742000	0.57%	1057.25	7291000	0.16%	-0.43%	1.36%	SB	3.90%	- 16.60%	SC	
BOSCHLTD	19647.25	99300	0.18%	20589.15	159100	0.35%	4.39%	4.02%	LB	4.79%	60.22%	LB	
EICHERMOT	3326.8	2968700	0.62%	3836.75	3094350	0.15%	-0.30%	-1.26%	LU	15.33%	4.23%	LB	
ESCORTS	3133.55	1717650	0.56%	3186.75	1943425	- 0.06%	1.53%	-6.45%	SC	1.70%	13.14%	LB	
EXIDEIND	246.2	14940000	0.53%	272.15	15721200	0.37%	-0.06%	-1.18%	LU	10.54%	5.23%	LB	
HEROMOTOCO	3111.95	3322200	0.59%	3280.05	3846000	0.10%	3.22%	2.45%	LB	5.40%	15.77%	LB	
M&M	1506.1	13500200	0.58%	1569.5	14519050	0.32%	1.64%	-2.61%	SC	4.21%	7.55%	LB	
MARUTI	10424.2	2878600	0.64%	10484.5	2643500	0.37%	0.27%	3.04%	LB	0.58%	-8.17%	SC	
MOTHERSON	91.95	75458800	0.60%	91.1	76410200	0.27%	0.50%	-2.59%	SC	-0.92%	1.26%	SB	
MRF	107482.65	41650	0.49%	110298.85	40120	0.37%	0.84%	-0.47%	SC	2.62%	-3.67%	SC	
TATAMOTORS	626.55	68090775	0.49%	680.4	70642950	0.12%	1.32%	-0.19%	SC	8.59%	3.75%	LB	
TVSMOTOR	1577	6192200	- 0.01%	1684.15	6903400	0.32%	0.66%	0.62%	LB	6.79%	11.49%	LB	
Banking Stock	Oc	t - Expiry Day		Α	s on Today	'		As Compared to Previous Day			Compared With Expiry Day		
	Price	OI	Basis	Price	OI	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up	
AUBANK	686.55	11582000	0.55%	729.6	15525000	0.21%	0.42%	0.45%	LB	6.27%	34.04%	LB	
AXISBANK	972.05	49693125	0.65%	1026.35	46160000	0.31%	-1.44%	-1.59%	LU	5.59%	-7.11%	SC	
BANDHANBNK	212.45	63807500	0.71%	222.2	60815000	0.32%	0.05%	-0.58%	SC	4.59%	-4.69%	SC	
BANKBARODA	189.15	121522050	0.82%	198.35	141221925	0.18%	0.33%	-2.26%	SC	4.86%	16.21%	LB	
CANBK	359.4	44188200	0.57%	405.95	46494000	0.16%	-0.36%	-2.38%	LU	12.95%	5.22%	LB	
CUB	129.4	38630000	0.70%	147.2	35130000	0.07%	2.40%	6.20%	LB	13.76%	-9.06%	SC	
FEDERALBNK	138.15	100890000	0.80%	150.2	104280000	0.37%	0.03%	-0.77%	SC	8.72%	3.36%	LB	
HDFCBANK	1463.4	151504100	0.71%	1508.35	163083800	0.31%	0.26%	-1.46%	SC	3.07%	7.64%	LB	
ICICIBANK	908.65	89456500	0.65%	936	94229100	0.36%	-0.54%	1.95%	SB	3.01%	5.34%	LB	
IDFCFIRSTB	84.95	246405000	0.65%	88.4	268860000	- 0.45%	1.78%	-2.73%	sc	4.06%	9.11%	LB	
INDUSINDBK	1414.65	22929500	0.59%	1498.65	25336000	0.04%	0.31%	-5.09%	SC	5.94%	10.50%	LB	
KOTAKBANK	1694.85	26502400	0.67%	1772.85	25502800	0.09%	0.19%	-2.29%	SC	4.60%	-3.77%	sc	
PNB	69.85	276336000	0.57%	79.6	301144000	0.13%	0.82%	2.50%	LB	13.96%	8.98%	LB	
RBLBANK	216.35	38920000	1.11%	254.55	44750000	0.20%	0.77%	-3.69%	SC	17.66%	14.98%	LB	
SBIN	547	92776500	0.47%	584.65	84507000	0.33%	-0.01%	-1.34%	LU	6.88%	-8.91%	SC	



CapGood Stock	C	Oct - Expiry Day			As on Today		As Comp	ared to Prev	rious Day	Compare	Compared With Expir		
	Price	OI	Basis	Price	OI	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up	
ABB	3958.25	1287750	0.50%	4232.75	1488750	0.28%	-0.61%	1.16%	SB	6.93%	15.61%	LB	
ASTRAL	1781.85	3286852	0.07%	1892.85	3245748	0.27%	0.50%	0.42%	LB	6.23%	-1.25%	SC	
BEL	128.85	56435700	0.78%	142.6	59223000	0.39%	-0.31%	4.02%	SB	10.67%	4.94%	LB	
BHEL	117.85	97293000	0.68%	138.65	110659500	0.11%	0.91%	-1.83%	SC	17.65%	13.74%	LB	
CROMPTON	287.65	12117600	0.71%	285.1	12317400	0.39%	1.03%	-0.68%	sc	-0.89%	1.65%	SB	
CUMMINSIND	1680.3	3942600	0.22%	1841.95	3931200	0.06%	0.83%	-2.23%	sc	9.62%	-0.29%	SC	
DIXON	5340.95	1708800	0.80%	5426.95	1178700	0.13%	3.29%	0.77%	LB	1.61%	31.02%	SC	
HAL	1819.45	8061600	0.30%	2114.3	7380900	-0.04%	1.11%	0.74%	LB	16.21%	-8.44%	SC	
HAVELLS	1266.9	5515500	0.62%	1279.15	6522500	0.09%	1.35%	1.68%	LB	0.97%	18.26%	LB	
LT	2864.6	8447700	0.73%	3051.15	8693400	0.33%	-0.45%	0.18%	SB	6.51%	2.91%	LB	
POLYCAB	4871.8	2914800	0.76%	5268.95	2844200	-0.11%	2.70%	-1.37%	SC	8.15%	-2.42%	SC	
SIEMENS	3406.7	2119150	0.60%	3525	2497925	0.24%	0.84%	-8.12%	SC	3.47%	17.87%	LB	
VOLTAS	828.9	6733800	0.50%	821.2	7422000	0.38%	-0.39%	5.16%	SB	-0.93%	10.22%	SB	
Cement Stock	c	Oct - Expiry Day			As on Today	•	As Compared to Previous Day			Compared With Exp		oiry Day	
	Price	OI	Basis	Price	OI	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up	
ACC	1899.85	5367000	0.87%	1844.85	5039700	0.11%	0.46%	0.59%	LB	-2.89%	-6.10%	LU	
AMBUJACEM	416.3	58680000	0.59%	419.9	60568200	0.25%	0.42%	0.78%	LB	0.86%	3.22%	LB	
DALBHARAT	2015.6	2393000	0.72%	2161.1	2193250	0.09%	1.83%	1.14%	LB	7.22%	-8.35%	SC	
GRASIM	1849.55	9680025	0.69%	1942.6	9562225	0.39%	-0.07%	2.70%	SB	5.03%	-1.22%	SC	
INDIACEM	209.35	21013400	0.81%	219.55	28373600	0.07%	2.91%	22.84%	LB	4.87%	35.03%	LB	
JKCEMENT	3080.2	581750	0.58%	3480.95	750000	0.07%	0.72%	-4.12%	SC	13.01%	28.92%	LB	
RAMCOCEM	977.35	2835600	0.56%	1003.15	3690700	0.06%	0.84%	-5.40%	SC	2.64%	30.16%	LB	
SHREECEM	25431.6	174050	0.75%	26174.4	191900	0.41%	-0.11%	1.31%	SB	2.92%	10.26%	LB	
ULTRACEMCO	8205.35	1374000	0.43%	8775.05	1212000	0.09%	0.09%	1.88%	LB	6.94%	- 11.79%	SC	
Chemicals Stock	c	Oct - Expiry Day			As on Today		As Compared to Previo		d to Previous Day		ed With Exp	oiry Day	
	Price	OI	Basis	Price	OI	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up	
AARTIIND	442.55	15037000	0.45%	525.25	13962000	0.24%	0.50%	4.07%	LB	18.69%	-7.15%	SC	
ATUL	6239.95	414225	-0.39%	6709.3	370875	0.47%	0.47%	-3.08%	SC	7.52%	- 10.47%	SC	
CHAMBLFERT	270	13723700	-0.19%	309.05	15678800	0.06%	1.41%	1.99%	LB	14.46%	14.25%	LB	
COROMANDEL	1073.4	1094800	0.05%	1119.5	1477700	0.39%	0.38%	-5.08%	SC	4.29%	34.97%	LB	
DEEPAKNTR	1950.05	2377800	0.56%	2149.35	2406900	0.35%	1.40%	-1.55%	SC	10.22%	1.22%	LB	
GNFC	646.6	8992100	0.76%	708.05	9032400	0.11%	0.13%	-3.10%	SC	9.50%	0.45%	LB	
NAVINFLUOR	3429.85	923700	0.58%	3649.75	962550	0.40%	0.11%	-1.16%	SC	6.41%	4.21%	LB	
PIIND	3290.5	2360000	0.54%	3681.8	2232250	0.40%	-0.94%	0.48%	SB	11.89%	-5.41%	SC	
TATACHEM	940.7	8145500	0.25%	954.2	13495900	-0.52%	0.49%	1.28%	LB	1.44%	65.69%	LB	
UPL	561.05	30082000	0.53%	560.85	31839600	0.32%	-0.17%	1.21%	SB	-0.04%	5.84%	SB	



Finance Stock	C	Oct - Expiry Day	1		As on Today		As Compa	ared to Prev	ious Day	Compar	ed With Exp	piry Day
	Price	OI	Basis	Price	OI	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up
ABCAPITAL	170.3	41239800	0.56%	181.2	49107600	0.44%	-0.28%	0.59%	SB	6.40%	19.08%	LB
BAJAJFINSV	1560	8337000	0.67%	1620.65	8785500	0.40%	2.12%	3.76%	LB	3.89%	5.38%	LB
BAJFINANCE	7421.8	4275000	0.50%	7362.45	5928250	0.28%	1.91%	-0.56%	SC	-0.80%	38.67%	SB
CANFINHOME	719.8	4113525	0.50%	749.5	3547050	0.34%	-0.37%	2.13%	SB	4.13%	-	SC
CHOLAFIN	1134.5	13053750	0.71%	1165.3	13283750	0.28%	-0.12%	1.51%	SB	2.71%	13.77% 1.76%	LB
HDFCAMC	2711.15	3307200	-0.01%	2806.1	3088500	0.20%	1.31%	-0.24%	SC	3.50%	-6.61%	SC
HDFCLIFE	605.85					0.07 %	-0.19%	0.34%	SB	4.80%		LB
		14997400	0.48%	634.95	16001700						6.70%	
IBULHSGFIN	154.95	53284800	0.81%	186.5	57191400	0.32%	3.44%	-4.92%	SC	20.36%	7.33%	LB
ICICIGI	1355.65	2738500	0.39%	1399.6	2784000	0.18%	0.29%	0.65%	LB	3.24%	1.66%	LB
ICICIPRULI	510.85	8826000	0.61%	548.2	9492000	0.27%	0.91%	5.84%	LB	7.31%	7.55%	LB
IDFC	118.15	80820000	0.76%	122.05	85230000	0.12%	1.33%	-1.27%	SC	3.30%	5.46%	LB
L&TFH	131.4	59603396	0.65%	149.7	55520666	0.13%	-0.50%	-3.51%	LU	13.93%	-6.85%	SC
LICHSGFIN	437.85	21310000	0.83%	462.25	21926000	0.36%	-0.84%	-0.21%	LU	5.57%	2.89%	LB
M&MFIN	269.8	34548000	-0.09%	275.45	34862000	0.00%	-0.34%	0.31%	SB	2.09%	0.91%	LB
MANAPPURAM	130.6	70302000	0.27%	160.5	78882000	0.00%	6.64%	18.44%	LB	22.89%	12.20%	LB
MFSL	886.9	6743200	0.47%	926.7	6786400	0.26%	-1.48%	-2.87%	LU	4.49%	0.64%	LB
MUTHOOTFIN	1262.9	5431800	-1.27%	1325.85	6590650	0.23%	1.59%	-0.28%	SC	4.98%	21.33%	LB
PEL	951.6	9405750	0.75%	966.4	10044000	0.31%	0.17%	-0.33%	SC	1.56%	6.79%	LB
PFC	230.35	62294500	0.17%	310.3	64057625	-1.06%	-0.03%	-0.76%	LU	34.71%	2.83%	LB
RECLTD	265.75	59104000	0.30%	330.35	52922000	0.39%	-1.05%	-1.84%	LU	24.31%	- 10.46%	SC
SBICARD	772.5	8810400	0.74%	772.55	11028800	0.23%	0.78%	0.73%	LB	0.01%	25.18%	LB
SBILIFE	1305.6	6291750	0.52%	1359.95	6222750	0.18%	0.21%	3.70%	LB	4.16%	-1.10%	SC
SHRIRAMFIN	1797.6	7455000	-0.10%	2035.75	7104600	0.08%	0.00%	-3.09%	LU	13.25%	-4.70%	SC
FMCG Stock	C	Oct - Expiry Day			As on Today		As Comp	ared to Prev	vious Day	Compar	ed With Exp	piry Day
	Price	OI	Basis	Price	OI	Basis	Diff Price	Diff OI	Build Up	Diff	Diff OI	Build
ASIANPAINT	2960.25	5568200	0.15%	3130.3	5398400	0.21%	0.45%	-1.20%	SC	Price 5.74%	-3.05%	Up SC
BALRAMCHIN	403.75	10206400	0.76%	435	11118400	-0.48%	-0.40%	-0.11%	LU	7.74%	8.94%	LB
BATAINDIA	1554.6	1347750	0.17%	1603.05	2268375	-0.46%	0.64%	0.62%	LB	3.12%	68.31%	LB
BERGEPAINT	537.75	9564720	0.59%	578.25	8772720	0.22%	0.51%	1.43%	LB	7.53%	-8.28%	SC
BRITANNIA	4508.1	1763800	0.20%	4702.1	2027800	0.09%	-0.18%	-1.02%	LU	4.30%	14.97%	LB
COLPAL	2034.35	2843750	-0.22%	2128.85	3495100	0.28%	-0.37%	1.18%	SB	4.65%	22.90%	LB
DABUR	508.3	20357500	0.52%	534.9	20973750	0.11%	1.69%	-1.13%	SC	5.23%	3.03%	LB
GODREJCP	963.8	8655000	0.60%	979.8	8726000	0.31%	-0.81%	0.59%	SB	1.66%	0.82%	LB
HINDUNILVR	2476.4	7860900	-0.15%	2491.2	8472000	0.25%	0.19%	0.86%	LB	0.60%	7.77%	LB
INDIAMART	2660.25	559800	0.70%	2602.05	938400	0.17%	0.69%	5.46%	LB	-2.19%	67.63%	SB
ITC	434.35	53112000	0.39%	438.65	53937600	0.36%	-0.75%	2.14%	SB	0.99%	1.55%	LB
JUBLFOOD	506.05	22481250	-1.31%	527.35	22163750	-0.27%	2.25%	-0.91%	sc	4.21%	-1.41%	SC
MARICO	537.25	11076000	0.03%	517.05	13968000	0.36%	-0.39%	2.27%	SB	-3.76%	26.11%	SB
MCDOWELL-N	1010.75	8687000	0.70%	1040.65	9667700	-0.04%	-0.52%	1.47%	SB	2.96%	11.29%	LB
MICDOWELL-IN		270040	0.19%	24082.9	344720	0.37%	-0.38%	1.65%	SB	2.28%	27.66%	LB
NESTLEIND	23546.2	270040										
	23546.2 2295.4	2193750	0.52%	2459.1	2621750	0.33%	-0.05%	-0.13%	LU	7.13%	19.51%	LB
NESTLEIND				2459.1 920.05	2621750 10092600	0.33%	-0.05% -1.03%	-0.13% 1.47%	LU SB	7.13% 4.51%	19.51% 11.28%	LB LB



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UBL	1570.75	2890400	0.75%	1563.15	3148800	0.36%	0.47%	2.03%	LB	-0.48%	8.94%	SB
INDEX Oct - Expiry Da		ct - 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
BANKNIFTY	42280.15	2475120	0.76%	44161.55	2380545	0.30%	-0.09%	-8.01%	LU	4.45%	-3.82%	SC
FINNIFTY	18962.4	64320	0.21%	19732.25	74880	0.23%	0.05%	-1.32%	SC	4.06%	16.42%	LB
MIDCPNIFTY	8648.25	677475	0.19%	9452.95	763050	0.19%	1.13%	8.78%	LB	9.30%	12.63%	LB
NIFTY	18857.25	11619200	0.61%	19765.2	12697200	0.33%	0.46%	-1.45%	SC	4.81%	9.28%	LB
Infra Stock	Oct - Expiry Day			As on Today			As Compared to Previous Day			Compared With Expiry Day		

INII I I	10037.23	11019200	0.0176	19705.2	12097200	0.3376	0.4076	-1.4370	30	4.0170	9.2076	LD	
Infra Stock	0	Oct - Expiry Day			As on Today			As Compared to Previous Day			Compared With Expiry Day		
	Price	OI	Basis	Price	OI	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up	
ADANIENT	2203.2	9327900	0.59%	2205.9	10028700	0.32%	-0.88%	2.24%	SB	0.12%	7.51%	LB	
ADANIPORTS	770.35	56738400	0.49%	813.6	57871200	0.25%	0.35%	-0.48%	SC	5.61%	2.00%	LB	
CONCOR	691.25	5488000	-0.12%	751.7	6127000	0.41%	-0.51%	2.44%	SB	8.75%	11.64%	LB	
GMRINFRA	53.5	132682500	0.56%	57.6	127113750	0.35%	-0.69%	0.18%	SB	7.66%	-4.20%	SC	
INDIGO	2412.2	6096000	0.80%	2567.2	6982200	0.10%	0.94%	-0.60%	SC	6.43%	14.54%	LB	
IRCTC	645.05	11723250	0.72%	679.65	13334125	0.01%	0.34%	1.57%	LB	5.36%	13.74%	LB	
Media Stock Oct - Expiry Day			As on Today			As Compared to Previous Day			Compared With Expiry Day				

Media Stock	Oct - 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
PVRINOX	1575.55	6139595	0.57%	1660.8	5979644	0.11%	0.65%	-1.50%	SC	5.41%	-2.61%	SC
SUNTV	623.55	7975500	0.30%	669.75	8149500	0.31%	0.57%	-2.32%	SC	7.41%	2.18%	LB
ZEEL	238.65	86349000	0.67%	250.05	102966000	0.36%	0.75%	-0.80%	SC	4.78%	19.24%	LB
Metals Stock	0	ct - Expiry Day	ry Day As on Today				As Compared to Previous Day			Compared With Expiry Day		

Basis

Diff Price

OI

Diff OI

Build Up

Diff Price

Diff OI

Build Up

Basis

Price

OI

Price

COALINDIA	305.25	63386400	0.66%	345.8	60622800	0.14%	-1.37%	-2.81%	LU	13.28%	-4.36%	SC
HINDALCO	456.65	27731200	0.66%	504.3	32734800	0.16%	-0.22%	-1.33%	LU	10.43%	18.04%	LB
HINDCOPPER	140.9	31974900	0.67%	159	41435400	0.19%	-0.78%	-2.03%	LU	12.85%	29.59%	LB
JINDALSTEL	645.05	24185000	0.60%	647.2	27732500	0.28%	-0.17%	2.02%	SB	0.33%	14.67%	LB
JSWSTEEL	728.7	15731550	0.66%	769.15	17558775	0.38%	-0.48%	1.26%	SB	5.55%	11.62%	LB
NATIONALUM	90.1	62437500	0.61%	93.55	70485000	- 0.75%	-0.32%	4.35%	SB	3.83%	12.89%	LB
NMDC	152.05	92385000	0.69%	168.9	99126000	0.27%	-0.53%	1.78%	SB	11.08%	7.30%	LB
SAIL	83.25	116496000	0.66%	88	132792000	0.11%	-0.45%	-2.52%	LU	5.71%	13.99%	LB
TATASTEEL	119.9	199864500	0.58%	124.7	200420000	0.08%	0.52%	1.05%	LB	4.00%	0.28%	LB
VEDL	212.25	67844000	0.52%	238.8	83538000	0.19%	-0.54%	-1.36%	LU	12.51%	23.13%	LB

OIL & GAS Stock	Oct - 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
BPCL	335	24280200	0.60%	398.65	28008000	0.28%	1.55%	-0.08%	SC	19.00%	15.35%	LB
GAIL	118.5	147809100	0.51%	126.4	140818500	0.40%	-0.35%	1.47%	SB	6.67%	-4.73%	SC
GUJGASLTD	403.85	9671250	0.43%	422.15	8603750	0.38%	0.07%	0.31%	LB	4.53%	-11.04%	SC
HINDPETRO	242.15	48735000	0.64%	320.25	57037500	0.41%	2.12%	0.24%	LB	32.25%	17.04%	LB
IGL	386.85	15911500	0.19%	388.1	16926250	0.26%	0.21%	5.24%	LB	0.32%	6.38%	LB
IOC	86.2	101068500	0.52%	104.1	162405750	0.29%	2.36%	1.59%	LB	20.77%	60.69%	LB
MGL	989.65	2384800	0.71%	1053.8	2061600	0.04%	1.15%	8.46%	LB	6.48%	-13.55%	SC
ONGC	180.9	29363950	0.53%	201.8	58431450	0.12%	1.15%	11.24%	LB	11.55%	98.99%	LB
PETRONET	218.8	21975000	0.80%	197.45	44187000	0.33%	-0.20%	1.99%	SB	-9.76%	101.08%	SB
RELIANCE	2226.5	51116500	0.56%	2360.7	44978750	0.19%	0.18%	-1.31%	SC	6.03%	-12.01%	SC



Pharma Stock	Oct - Expiry Day			As on Today		As Compa	ared to Prev	ious Day	Compared With Expiry Day			
	Price	OI	Basis	Price	OI	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up
ABBOTINDIA	22232.55	72640	0.72%	23293.55	70400	0.37%	1.60%	3.47%	LB	4.77%	-3.08%	SC
ALKEM	3560.65	655800	0.74%	4361.25	957400	0.42%	0.38%	4.27%	LB	22.48%	45.99%	LB
APOLLOHOSP	4760.3	2209750	0.53%	5338.75	2310875	0.12%	2.18%	-0.69%	SC	12.15%	4.58%	LB
AUROPHARMA	854.05	15066700	0.73%	976.55	18851800	0.08%	1.00%	2.75%	LB	14.34%	25.12%	LB
BIOCON	222.1	34552500	0.65%	231.9	39792500	0.43%	1.22%	-3.36%	SC	4.41%	15.17%	LB
CIPLA	1150.85	9595300	0.45%	1234.8	9078550	0.37%	-0.56%	2.68%	SB	7.29%	-5.39%	SC
DIVISLAB	3406.4	2253200	0.72%	3548.25	2718800	0.37%	0.32%	0.36%	LB	4.16%	20.66%	LB
DRREDDY	5422.05	2635750	0.71%	5544.25	3213875	0.29%	2.29%	0.23%	LB	2.25%	21.93%	LB
GLENMARK	749.1	8483950	0.77%	770.75	10756825	0.40%	2.62%	-3.37%	SC	2.89%	26.79%	LB
GRANULES	324.4	8286000	0.65%	366.9	10344000	0.31%	0.18%	1.04%	LB	13.10%	24.84%	LB
IPCALAB	979.75	2265900	0.33%	1071.85	2428400	-0.24%	1.37%	-1.86%	SC	9.40%	7.17%	LB
LALPATHLAB	2349.25	877500	0.67%	2680.65	1021200	0.40%	1.82%	7.42%	LB	14.11%	16.38%	LB
LAURUSLABS	359.1	15145300	0.54%	373.85	13979100	0.35%	1.05%	-2.44%	SC	4.11%	-7.70%	SC
LUPIN	1141.6	5021800	0.78%	1194	9354250	0.09%	2.03%	-5.43%	SC	4.59%	86.27%	LB
METROPOLIS	1407	1660000	0.75%	1606.85	1657600	0.21%	0.87%	3.19%	LB	14.20%	-0.14%	SC
SUNPHARMA	1103.7	21025900	0.40%	1189.55	22478400	0.14%	0.73%	1.49%	LB	7.78%	6.91%	LB
SYNGENE	682.9	4335000	0.81%	720.7	3773000	0.30%	0.24%	-1.54%	SC	5.54%	- 12.96%	SC
TORNTPHARM	1889.65	1658500	0.90%	2039.55	1751500	0.34%	-0.73%	5.42%	SB	7.93%	5.61%	LB
ZYDUSLIFE	571.3	6813000	0.81%	631.85	5900400	0.38%	1.72%	0.78%	LB	10.60%	- 13.39%	SC
Power Stock	Oc	ct - 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	123.45	52488750	0.73%	136.1	51731250	0.44%	0.44%	-0.04%	SC	10.25%	-1.44%	SC
NTPC	231.65	73476000	-0.45%	252.35	93696000	0.16%	2.04%	3.13%	LB	8.94%	27.52%	LB
POWERGRID	198.95	47811600	-0.78%	207.2	62485200	0.41%	-1.40%	4.07%	SB	4.15%	30.69%	LB
TATAPOWER	234.4	87010875	0.70%	262.45	93339000	0.34%	1.25%	0.29%	LB	11.97%	7.27%	LB
Realty Stock	00	ct - Expiry Day			As on Today	•	As Compa	ared to Prev	ious Day	Compar	ed With Exp	piry Day
	Price	OI	Basis	Price	OI	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up
DELTACORP	127.45	9685200	1.06%	140	16440200	0.71%	-0.85%	-0.76%	LU	9.85%	69.75%	LB
DLF	522.35	31805400	0.69%	630.25	39370650	0.10%	1.31%	0.59%	LB	20.66%	23.79%	LB
GODREJPROP	1576.9	3838000	0.68%	1853.3	3536850	0.29%	-0.56%	0.15%	SB	17.53%	-7.85%	SC
INDHOTEL	374.8	24388000	0.77%	412.65	18308000	0.22%	0.30%	-2.98%	sc	10.10%	- 24.93%	SC
OBEROIRLTY	1069.45	7235900	0.43%	1333.25	7805000	0.06%	2.35%	-6.29%	SC	24.67%	7.86%	LB



IT Stock	Oct - 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	528.9	7784000	0.51%	619	6334000	0.30%	1.07%	-4.04%	SC	17.04%	-18.63%	SC
COFORGE	4904.4	1138350	- 0.01%	5701.1	1197000	- 0.18%	6.70%	15.20%	LB	16.24%	5.15%	LB
HCLTECH	1231.8	10262700	0.36%	1311.05	13154400	0.27%	2.69%	7.10%	LB	6.43%	28.18%	LB
INFY	1359.35	24103600	0.66%	1444.9	24784800	0.28%	2.44%	1.10%	LB	6.29%	2.83%	LB
LTIM	5170.55	1408800	0.04%	5519.5	1392000	0.33%	2.18%	-0.25%	SC	6.75%	-1.19%	SC
LTTS	4139.2	954600	0.33%	4431.85	900800	0.35%	0.93%	-0.73%	SC	7.07%	-5.64%	SC
MCX	2234	1724800	0.66%	2966.6	4007600	0.66%	2.05%	-5.54%	sc	32.79%	132.35%	LB
MPHASIS	2105.35	2641650	0.78%	2365.55	2332825	0.18%	4.25%	-6.49%	SC	12.36%	-11.69%	SC
NAUKRI	4048.85	1434150	0.37%	4760	1534500	0.12%	0.35%	-1.52%	SC	17.56%	7.00%	LB
OFSS	3901.8	260600	0.51%	4139.7	329000	0.37%	2.18%	5.38%	LB	6.10%	26.25%	LB
PERSISTENT	5866.55	1208550	0.28%	6396.25	1586625	0.64%	2.11%	-2.30%	SC	9.03%	31.28%	LB
TCS	3336.75	10993675	0.49%	3497.85	12770275	0.17%	2.75%	-4.91%	SC	4.83%	16.16%	LB
TECHM	1115.45	13852200	- 0.75%	1207.2	15507000	0.16%	2.85%	2.36%	LB	8.23%	11.95%	LB
WIPRO	378.25	46252500	0.50%	397.1	43669500	0.18%	1.39%	-3.95%	SC	4.98%	-5.58%	SC
Telecom Stock	C	oct - 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	905.5	33876050	0.57%	949.55	35587000	0.35%	-0.05%	0.06%	SB	4.86%	5.05%	LB
IDEA	10.75	1469760000	0.93%	14.4	1683200000	0.35%	2.49%	1.62%	LB	33.95%	14.52%	LB
INDUSTOWER	170.2	73011600	0.56%	187	72263600	0.03%	-0.40%	0.93%	SB	9.87%	-1.02%	sc
TATACOMM	1559.25	7162000	0.73%	1706.65	7137500	0.06%	1.33%	-3.69%	sc	9.45%	-0.34%	sc
Textile Stock	C	oct - 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
ABFRL	213.65	32518200	- 0.19%	215.35	32962800	0.37%	0.09%	-1.15%	SC	0.80%	1.37%	LB
PAGEIND	37072.75	155715	0.31%	37442.4	134400	- 0.01%	1.21%	-3.01%	SC	1.00%	-13.69%	SC
SRF	2106.35	3804375	0.62%	2354.05	3685875	0.30%	-0.29%	1.19%	SB	11.76%	-3.11%	SC
TRENT	2031.1	3201200	0.81%	2544.7	3526000	0.31%	-0.33%	-3.75%	LU	25.29%	10.15%	LB



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Research Team

Sr. No	Name	Designation	E-mail
1	Rajesh Palviya	Technical & Derivative Analyst - (Head)	rajesh.palviya@axissecurities.in
2	Rahil Vora	Derivative Analyst	rahil.vora@axissecurities.in
3	Hemang.Gor	Derivative Analyst	hemang.gor@axissecurities.in

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