

Daily Derivative Report

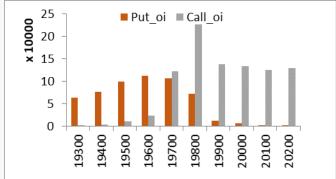
21ST Nov 2023

Nifty Futures	View
Nifty Active Futures	19751.00
Nifty Active Futures OI	1,01,29,400
Change in OI	-601400
Premium / Discount	57.00
Inference	Long Unwinding

Volatility										
India VIX Index	12.15									
Nifty ATM Call IV	11.77									
Nifty ATM Put IV	10.67									
PCR Index Options	0.91									
PCR F&O Total	0.91									

BankNifty Future	s View
BankNifty Active Futures	43742.00
BankNifty Active Futures OI	21,74,115
Change in OI	-112635
Premium / Discount	157.00
Inference	Short Covering





HIGHLIGHTS:

Nifty futures closed at 19751 yesterday on a negative note with 5.60% decrease in the open interest indicating Long Unwinding

It closed at a premium of 57 points compared to its previous day's premium of 75 points.

Bank Nifty closed at 43742 yesterday on a positive note with an 4.93% decrease in open interest indicating Short Covering.

It closed at a premium of 157 points compared to its previous day's premium of 132 points.

In Yesterday's Trading Session FII's

Bought Index Futures to the tune of 27 Cr, Sold Index Option worth 17464 Cr,

Sold Stock Futures to the tune of 1122 Cr,

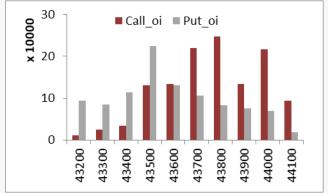
Net Sellers in the derivative segment to the tune of 18769 Cr.

In Cash Segment

FII Sold 645.72 Cr & DII Bought 77.77 Cr.

The India VIX index is at 12.15 vs 11.83, ATM CE IV 11.77 & PE IV 10.67

Bank Nifty Options OI Distribution-Weekly



Index options PCR is at 0.91 vs 1.02 to its previous day closing.

Nifty Put options OI distribution shows that 19600 has the highest OI concentration followed by 19700 and 19500 which may act as support for current expiry.

Nifty Call options OI shows that 19800 has the highest OI followed by 19700 which may act as resistance for current expiry.

BankNifty Put options OI distribution shows that 43500 has the highest OI concentration followed 43400 which may act as support for the current expiry.

BankNifty Call strike 43800 followed by 43700 witnessed significant OI concentration and may act as resistance for the current expiry.

SECURITIES IN BAN PERIOD: BHEL, CHAMBALFERT, DELTACORP, HINDCOPPER, IBULHSGFIN, INDIACEM, MANAPPURAM, MCX, NMDC, RBLBANK, ZEEL

Stock Futures - Long Build

Symbol	Fut Price	% Chg	Open Interest	% Chg
INDIAMART	2636.20	0.69%	1030800.00	8.70%
EXIDEIND	282.45	0.04%	19551600.00	8.66%
COALINDIA	347.90	0.71%	65650200.00	8.50%
CUB	150.85	2.20%	37130000.00	8.44%

Stock Futures - Short Build Up

Symbol	Fut Price	% Chg	Open Interest	% Chg
BALKRISIND	2502.05	-5.67%	2192100.00	17.63%
BAJFINANCE	7095.35	-2.15%	6890875.00	12.25%
ABFRL	214.10	-0.88%	35193600.00	6.11%
BANDHANBNK	214.50	-1.27%	68057500.00	5.62%



Nifty 50 Open Interest (OI) Dashboard

HIGHES	ST OPEN INTER	REST IN NIFT	<u> </u>	CKS CE & P	E
NIFTY 50	CE STRIKE	CE OI	СМР	PE Strike	PE OI
ADANIENT	2300	1833300	2153.3	2000	636600
ADANIPORTS	820	1680000	805.65	800	1257600
APOLLOHOSP	5500	236625	5481.9	5200	189875
ASIANPAINT	3200	855200	3145.2	2800	262400
AXISBANK	1000	4318125	992.3	950	1483125
BAJAJ-AUTO	6000	173875	5659.1	5500	185875
BAJAJFINSV	1700	512500	1597.9	1500	757000
BAJFINANCE	7500	1059750	7095.35	7000	701375
BHARTIARTL	930	5216450	964.05	930	2681850
BPCL	400	3754800	392.35	370	2014200
BRITANNIA	4600	275200	4723.6	4500	266200
CIPLA	1300	750100	1249.6	1200	456950
COALINDIA	350	8897700	347.9	320	4678800
DIVISLAB	3700	475400	3686.3	3300	277400
DRREDDY	5600	308625	5613.65	5600	89500
EICHERMOT	4000	323225	3849.35	3800	292600
GRASIM	2000	419425	1975.05	1940	185725
HCLTECH	1290	1579200	1327.8	1250	1454600
HDFCBANK	1500	7533350	1510.2	1500	3671250
HDFCLIFE	660	920700	653.65	600	734800
HEROMOTOCO	3400	606300	3353.65	3100	408900
HINDALCO	500	4064200	499.15	480	1031800
HINDUNILVR	2600	900300	2512.55	2500	345000
ICICIBANK	950	5843600	924.4	900	2558500
INDUSINDBK	1500	2765000	1506.9	1500	1619000

HIGHE	ST OPEN INTE	REST IN NIF	TY 50 - STC	CKS CE & P	<u>E</u>
NIFTY 50	CE STRIKE	CE OI	СМР	PE Strike	PE OI
INFY	1400	2860000	1441.9	1400	1713200
ITC	450	7523200	438	440	3611200
JSWSTEEL	780	981450	764.85	750	623700
KOTAKBANK	1800	1523600	1776.15	1700	587600
LT	3100	1227300	3094.65	2900	460500
LTIM	5600	137400	5576.25	5000	66300
M&M	1600	1649200	1557.15	1500	574000
MARUTI	11000	619250	10575.65	10000	164900
NESTLEIND	25000	31400	24362.45	24000	26480
NTPC	235	23733000	251.25	235	11109000
ONGC	190	20659100	198.1	190	12312300
POWERGRID	210	5209200	210.1	200	3243600
RELIANCE	2400	4246000	2352.35	2300	1648000
SBILIFE	1360	1076250	1390.1	1350	267750
SBIN	600	16857000	565.75	570	4284000
SUNPHARMA	1150	3635800	1191.2	1150	1423100
TATACONSUM	950	897300	934.2	900	1362600
TATAMOTORS	700	10415325	675.25	680	4001400
TATASTEEL	125	20630500	124.55	115	11610500
TCS	3600	1292025	3521.15	3500	617925
TECHM	1220	889200	1213.3	1120	911400
TITAN	3500	656250	3354.95	3200	469125
ULTRACEMCO	9000	141600	8693.55	8200	68000
UPL	600	2544100	558.55	500	1509300
WIPRO	400	4663500	400.7	400	1897500

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	305	-9336	-115523	-115828	INDEX FUT	-1703	-167	18419	20122
INDEX CALL	-90697	-142961	-305986	-215289	INDEX CALL	0	0	0	0
INDEX PUT	-75087	-70607	-67899	7188	INDEX PUT	645	0	76647	76002
STK FUT	-14008	18217	21800	35808	STK FUT	-3494	-27194	-1829038	-1825544
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CLIENTS	TODAY	PREV DAY	NET	Net 1 Day Ago	PRO	TODAY	PREV DAY	NET	Net 1 Day Ago
CLIENTS INDEX FUT	TODAY 6605	PREV DAY 7868	NET 70261	Net 1 Day Ago 63656	PRO INDEX FUT	TODAY -5207	PREV DAY 1635	NET 26843	Net 1 Day Ago 32050
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INDEX FUT	6605	7868	70261	63656	INDEX FUT	-5207	1635	26843	32050

Inference:

Bought 305 Lots of Index Future, Sold 90,697 Lots of Index Calls, Sold 75,087 Lots of Index Puts, Sold 14,008 Lots of Stock Future,



Auto Stock	Ос	t - Expiry Day		Α	s on Today		As Comp	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
APOLLOTYRE	370.75	12870700	- 1.54%	431	13827800	0.39%	0.74%	0.49%	LB	16.25%	7.44%	LB
ASHOKLEY	166.55	67480000	0.57%	174.3	79845000	0.43%	-0.03%	2.27%	SB	4.65%	18.32%	LB
BAJAJ-AUTO	5259.4	2395500	0.76%	5631.5	2622750	0.39%	1.45%	2.48%	LB	7.07%	9.49%	LB
BALKRISIND	2556.05	1872600	0.45%	2643.65	1863600	0.33%	-0.39%	-0.37%	LU	3.43%	-0.48%	SC
BHARATFORG	1017.6	8742000	0.57%	1060.4	7298000	0.35%	0.30%	0.10%	LB	4.21%	- 16.52%	SC
BOSCHLTD	19647.25	99300	0.18%	20651.9	149050	0.31%	0.30%	-6.32%	SC	5.11%	50.10%	LB
EICHERMOT	3326.8	2968700	0.62%	3865.3	3154725	0.37%	0.74%	1.95%	LB	16.19%	6.27%	LB
ESCORTS	3133.55	1717650	0.56%	3239.25	1885125	0.37%	1.65%	-3.00%	SC	3.37%	9.75%	LB
EXIDEIND	246.2	14940000	0.53%	281.1	17992800	0.44%	3.29%	14.45%	LB	14.18%	20.43%	LB
HEROMOTOCO	3111.95	3322200	0.59%	3334.75	3911700	0.17%	1.67%	1.71%	LB	7.16%	17.74%	LB
M&M	1506.1	13500200	0.58%	1584.55	14476000	0.38%	0.96%	-0.30%	SC	5.21%	7.23%	LB
MARUTI	10424.2	2878600	0.64%	10523.5	2748650	0.38%	0.37%	3.98%	LB	0.95%	-4.51%	SC
MOTHERSON	91.95	75458800	0.60%	90.05	77645600	0.33%	-1.15%	1.62%	SB	-2.07%	2.90%	SB
MRF	107482.65	41650	0.49%	111475.25	44185	0.39%	1.07%	10.13%	LB	3.71%	6.09%	LB
TATAMOTORS	626.55	68090775	0.49%	681.55	70075800	0.29%	0.17%	-0.80%	SC	8.78%	2.92%	LB
TVSMOTOR	1577	6192200	- 0.01%	1747.6	7301350	- 0.05%	3.77%	5.76%	LB	10.82%	17.91%	LB
Banking Stock	Oc	t - Expiry Day		As on Today			As Compared to Previous Day			Compar	ed With Exp	oiry Day
	Price	Price OI Basis		Price	OI	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up
AUBANK	686.55	11582000	0.55%	730.2	14702000	0.38%	0.08%	-5.30%	SC	6.36%	26.94%	LB
AXISBANK	972.05	49693125	0.65%	994.35	48079375	0.39%	-3.12%	4.16%	SB	2.29%	-3.25%	sc
BANDHANBNK	212.45	63807500	0.71%	217	64437500	0.12%	-2.34%	5.96%	SB	2.14%	0.99%	LB
BANKBARODA	189.15	121522050	0.82%	196.8	139074975	0.05%	-0.78%	-1.52%	LU	4.04%	14.44%	LB
CANBK	359.4	44188200	0.57%	397.8	46847700	0.38%	-2.01%	0.76%	SB	10.68%	6.02%	LB
CUB	129.4	38630000	0.70%	147.35	34240000	0.17%	0.10%	-2.53%	sc	13.87%	- 11.36%	sc
FEDERALBNK	138.15	100890000	0.80%	148.1	104890000	0.37%	-1.40%	0.58%	SB	7.20%	3.96%	LB
HDFCBANK	1463.4	151504100	0.71%	1505.1	159305850	0.29%	-0.22%	-2.32%	LU	2.85%	5.15%	LB
ICICIBANK	908.65	89456500	0.65%	921.85	98149800	0.35%	-1.51%	4.16%	SB	1.45%	9.72%	LB
IDFCFIRSTB	84.95	246405000	0.65%	85.1	305160000	- 0.41%	-3.73%	13.50%	SB	0.18%	23.84%	LB
INDUSINDBK	1414.65	22929500	0.59%	1498.45	24533000	0.12%	-0.01%	-3.17%	LU	5.92%	6.99%	LB
KOTAKBANK	1694.85	26502400	0.67%	1764.6	25091200	0.40%	-0.47%	-1.61%	LU	4.12%	-5.32%	SC
PNB	69.85	276336000	0.57%	77.9	301648000	0.13%	-2.14%	0.17%	SB	11.52%	9.16%	LB
RBLBANK	216.35	38920000	1.11%	234.8	63465000	0.32%	-7.76%	41.82%	SB	8.53%	63.07%	LB
SBIN	547	92776500	0.47%	563.05	117478500	0.36%	-3.69%	39.02%	SB	2.93%	26.63%	LB



CapGood Stock	C	Oct - Expiry Day	,		As 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				
ABB	3958.25	1287750	0.50%	4285.05	1338250	0.39%	1.24%	-10.11%	SC	8.26%	3.92%	LB				
ASTRAL	1781.85	3286852	0.07%	1911.4	3248317	0.33%	0.98%	0.08%	LB	7.27%	-1.17%	SC				
BEL	128.85	56435700	0.78%	146.1	63138900	0.44%	2.45%	6.61%	LB	13.39%	11.88%	LB				
BHEL	117.85	97293000	0.68%	141.85	111777750	0.25%	2.31%	1.01%	LB	20.36%	14.89%	LB				
CROMPTON	287.65	12117600	0.71%	288.1	12079800	0.16%	1.05%	-1.93%	SC	0.16%	-0.31%	SC				
CUMMINSIND	1680.3	3942600	0.22%	1829.65	3879000	0.46%	-0.67%	-1.33%	LU	8.89%	-1.61%	SC				
DIXON	5340.95	1708800	0.80%	5426.85	1212300	0.43%	0.00%	2.85%	SB	1.61%	29.06%	SC				
HAL	1819.45	8061600	0.30%	2126	7235100	0.37%	0.55%	-1.98%	SC	16.85%	- 10.25%	SC				
HAVELLS	1266.9	5515500	0.62%	1280.75	6542000	0.17%	0.13%	0.30%	LB	1.09%	18.61%	LB				
LT	2864.6	8447700	0.73%	3109	8686200	0.28%	1.90%	-0.08%	sc	8.53%	2.82%	LB				
POLYCAB	4871.8	2914800	0.76%	5288.05	2815100	-0.02%	0.36%	-1.02%	sc	8.54%	-3.42%	SC				
SIEMENS	3406.7	2119150	0.60%	3570.75	2409775	0.41%	1.30%	-3.53%	SC	4.82%	13.71%	LB				
VOLTAS	828.9	6733800	0.50%	824.95	7450200	0.27%	0.46%	0.38%	LB	-0.48%	10.64%	SB				
Cement Stock	c	Oct - Expiry Day		As on Today		•	As Comp	As Compared to Previous Day		Compared to Previous Day		Compared With Exp		Compared With		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%	1848.25	5025900	0.29%	0.18%	-0.27%	SC	-2.72%	-6.36%	LU				
AMBUJACEM	416.3	58680000	0.59%	421.1	60298200	0.21%	0.29%	-0.45%	sc	1.15%	2.76%	LB				
DALBHARAT	2015.6	2393000	0.72%	2207.65	2171250	0.13%	2.15%	-1.00%	sc	9.53%	-9.27%	SC				
GRASIM	1849.55	9680025	0.69%	1970.55	10003975	0.43%	1.44%	4.62%	LB	6.54%	3.35%	LB				
INDIACEM	209.35	21013400	0.81%	217.95	26749600	-0.02%	-0.73%	-5.72%	LU	4.11%	27.30%	LB				
JKCEMENT	3080.2	581750	0.58%	3509.15	751250	0.14%	0.81%	0.17%	LB	13.93%	29.14%	LB				
RAMCOCEM	977.35	2835600	0.56%	1006.55	3337950	0.38%	0.34%	-9.56%	SC	2.99%	17.72%	LB				
SHREECEM	25431.6	174050	0.75%	26199.8	191475	0.25%	0.10%	-0.22%	SC	3.02%	10.01%	LB				
ULTRACEMCO	8205.35	1374000	0.43%	8790.95	1235900	0.34%	0.18%	1.97%	LB	7.14%	- 10.05%	SC				
Chemicals Stock	c	Oct - Expiry Day			As 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				
AARTIIND	442.55	15037000	0.45%	526.75	13809000	0.43%	0.29%	-1.10%	sc	19.03%	-8.17%	SC				
ATUL	6239.95	414225	-0.39%	6689.3	367650	0.35%	-0.30%	-0.87%	LU	7.20%	- 11.24%	sc				
CHAMBLFERT	270	13723700	-0.19%	306.9	14873200	0.16%	-0.70%	-5.14%	LU	13.67%	8.38%	LB				
COROMANDEL	1073.4	1094800	0.05%	1119.7	1458100	0.21%	0.02%	-1.33%	sc	4.31%	33.18%	LB				
DEEPAKNTR	1950.05	2377800	0.56%	2147.9	2405400	0.41%	-0.07%	-0.06%	LU	10.15%	1.16%	LB				
GNFC	646.6	8992100	0.76%	707.05	8936200	0.34%	-0.14%	-1.07%	LU	9.35%	-0.62%	SC				
NAVINFLUOR	3429.85	923700	0.58%	3620.05	989100	0.41%	-0.81%	2.76%	SB	5.55%	7.08%	LB				
PIIND	3290.5	2360000	0.54%	3726.5	2226500	0.42%	1.21%	-0.26%	sc	13.25%	-5.66%	SC				
TATACHEM	940.7	8145500	0.25%	963.4	13314950	-0.26%	0.96%	-1.34%	sc	2.41%	63.46%	LB				
UPL	561.05	30082000	0.53%	561.75	31864300	0.39%	0.16%	0.08%	LB	0.12%	5.92%	LB				



Finance Stock	C	oct - Expiry Day	<i>'</i>	,	As on Today		As Comp	ared to Prev	ious Day	Compare	Compared With Expi	
	Price	OI	Basis	Price	OI	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up
ABCAPITAL	170.3	41239800	0.56%	170.95	58935600	0.23%	-5.66%	20.01%	SB	0.38%	42.91%	LB
BAJAJFINSV	1560	8337000	0.67%	1615.9	8579500	0.15%	-0.29%	-2.34%	LU	3.58%	2.91%	LB
BAJFINANCE	7421.8	4275000	0.50%	7221	6138750	0.42%	-1.92%	3.55%	SB	-2.71%	43.60%	SB
CANFINHOME	719.8	4113525	0.50%	766.5	3848325	0.45%	2.27%	8.49%	LB	6.49%	-6.45%	SC
CHOLAFIN	1134.5	13053750	0.71%	1126.4	13881875	0.12%	-3.34%	4.50%	SB	-0.71%	6.34%	SB
HDFCAMC	2711.15	3307200	-0.01%	2906.7	2927700	-0.27%	3.59%	-5.21%	SC	7.21%	-	SC
HDFCLIFE	605.85	14997400	0.48%	651.8	15936800	0.21%	2.65%	-0.41%	SC	7.58%	11.47% 6.26%	LB
IBULHSGFIN	154.95	53284800	0.81%	192.05	61551900	0.31%	2.98%	7.62%	LB	23.94%	15.51%	LB
ICICIGI	1355.65	2738500	0.39%	1446.15	2779500	0.40%	3.33%	-0.16%	SC	6.68%	1.50%	LB
ICICIPRULI	510.85	8826000	0.61%	559.85	8532000	0.28%	2.13%	-10.11%	SC	9.59%	-3.33%	SC
IDFC	118.15	80820000	0.76%	118	85580000	-0.08%	-3.32%	0.41%	SB	-0.13%	5.89%	SB
L&TFH	131.4	59603396	0.65%	141.15	59183968	0.43%	-5.71%	6.60%	SB	7.42%	-0.70%	SC
LICHSGFIN	437.85	21310000	0.83%	465.85	22748000	0.41%	0.78%	3.75%	LB	6.39%	6.75%	LB
M&MFIN	269.8	34548000	-0.09%	273.8	36094000	-0.69%	-0.60%	3.53%	SB	1.48%	4.47%	LB
MANAPPURAM	130.6	70302000	0.27%	154.95	72840000	-0.58%	-3.46%	-7.66%	LU	18.64%	3.61%	LB
MFSL	886.9	6743200	0.47%	951.85	7125600	0.45%	2.71%	5.00%	LB	7.32%	5.67%	LB
MUTHOOTFIN	1262.9	5431800	-1.27%	1339.35	6566450	0.01%	1.02%	-0.37%	SC	6.05%	20.89%	LB
PEL	951.6	9405750	0.75%	937.55	11055000	0.01%	-2.99%	10.07%	SB	-1.48%	17.53%	SB
PFC	230.35	62294500	0.17%	316.25	66092000	-1.22%	1.92%	3.18%	LB	37.29%	6.10%	LB
											-	SC
RECLTD	265.75	59104000	0.30%	339.8	52156000	0.13%	2.86%	-1.45%	SC	27.86%	11.76%	
SBICARD	772.5	8810400	0.74%	732.85	17004800	-0.81%	-5.14%	54.19%	SB	-5.13%	93.01%	SB
SBILIFE	1305.6	6291750	0.52%	1413.95	6858000	0.14%	3.97%	10.21%	LB	8.30%	9.00%	LB
SHRIRAMFIN	1797.6	7455000	-0.10%	1994.8	7011900	0.34%	-2.01%	-1.30%	LU	10.97%	-5.94%	SC
FMCG Stock		oct - Expiry Day	<u>'</u>	,	As on Today	I	-	ared to Prev	ious Day	Compare	ed With Exp	oiry Day Build
	Price	OI	Basis	Price	OI	Basis	Diff Price	Diff OI	Build Up	Price	Diff OI	Up
ASIANPAINT	2960.25	5568200	0.15%	3168.9	5473200	0.40%	1.23%	1.39%	LB	7.05%	-1.71%	SC
BALRAMCHIN	403.75	10206400	0.76%	437.7	11462400	-0.51%	0.62%	3.09%	LB	8.41%	12.31%	LB
BATAINDIA	1554.6	1347750	0.17%	1595.5	2204625	0.15%	-0.47%	-2.81%	LU	2.63%	63.58%	LB
BERGEPAINT	537.75	9564720	0.59%	587.8	9119880	-0.09%	1.65%	3.96%	LB	9.31%	-4.65%	SC
BRITANNIA	4508.1	1763800	0.20%	4718.3	2011800	0.31%	0.34%	-0.79%	SC	4.66%	14.06%	LB
COLPAL	2034.35	2843750	-0.22%	2165.45	3474800	0.14%	1.72%	-0.58%	SC	6.44%	22.19%	LB
DABUR	508.3	20357500	0.52%	540.7	21053750	0.33%	1.08%	0.38%	LB	6.37%	3.42%	LB
GODREJCP	963.8	8655000	0.60%	996.95	8704500	0.33%	1.75%	-0.25%	SC	3.44%	0.57%	LB
HINDUNILVR	2476.4	7860900	-0.15%	2528.8	8462700	0.24%	1.51%	-0.11%	SC	2.12%	7.66%	LB
INDIAMART	2660.25	559800	0.70%	2607.05	948300	0.42%	0.19%	1.05%	LB	-2.00%	69.40%	SB
ITC	434.35	53112000	0.39%	439.25	55064000	0.38%	0.14%	2.09%	LB	1.13%	3.68%	LB
JUBLFOOD	506.05	22481250	-1.31%	528.05	22252500	-0.28%	0.13%	0.40%	LB	4.35%	-1.02%	SC
MARICO	537.25	11076000	0.03%	529.95	13531200	0.27%	2.49%	-3.13%	SC	-1.36%	22.17%	SB
MCDOWELL-N	1010.75	8687000	0.70%	1056.45	9330300	0.35%	1.52%	-3.49%	SC	4.52%	7.41%	LB
NESTLEIND	23546.2	270040	0.19%	24373.05	343840	0.42%	1.20%	-0.26%	SC	3.51%	27.33%	LB
	2295.4	2193750	0.52%	2510.3	2571500	0.39%	2.08%	-1.92%	SC	9.36%	17.22%	LB
PIDILITIND												
TATACONSUM	880.35	9069300	0.53%	930.85	10334700	0.49%	1.17%	2.40%	LB	5.74%	13.95%	LB



Daily Derivative Report

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UBL	1570.75	2890400	0.75%	1583.15	3126800	0.14%	1.28%	-0.70%	SC	0.79%	8.18%	LB
INDEX	0	ct - Expiry Day			As on Today		As Comp	ared to Prev	vious Day	Compai	ed With Exp	iry 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%	43583.95	2626560	0.30%	-1.31%	10.33%	SB	3.08%	6.12%	LB
FINNIFTY	18962.4	64320	0.21%	19554.3	71240	0.34%	-0.90%	-4.86%	LU	3.12%	10.76%	LB
MIDCPNIFTY	8648.25	677475	0.19%	9457.4	710850	0.00%	0.05%	-6.84%	SC	9.36%	4.93%	LB
NIFTY	18857.25	11619200	0.61%	19731.8	12496900	0.38%	-0.17%	-1.58%	LU	4.64%	7.55%	LB
Infra Stock	0	ct - Expiry Day			As on Today		As Comp	ared to Prev	rious Day	Compa	ed With Exp	oiry 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%	2208.8	10072500	0.36%	0.13%	0.44%	LB	0.25%	7.98%	LB
ADANIPORTS	770.35	56738400	0.49%	810.05	57829600	0.41%	-0.44%	-0.07%	LU	5.15%	1.92%	LB
CONCOR	691.25	5488000	-0.12%	750.7	6121000	0.41%	-0.13%	-0.10%	LU	8.60%	11.53%	LB
GMRINFRA	53.5	132682500	0.56%	58.7	127361250	0.34%	1.91%	0.19%	LB	9.72%	-4.01%	SC
INDIGO	2412.2	6096000	0.80%	2606.55	7076400	0.39%	1.53%	1.35%	LB	8.06%	16.08%	LB
IRCTC	645.05	11723250	0.72%	707.35	12726875	0.37%	4.08%	-4.55%	SC	9.66%	8.56%	LB
Media Stock	0	ct - Expiry Day			As on Today		As Comp	ared to Prev	rious Day	Compa	ed With Exp	iry 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%	1655.1	5886848	0.18%	-0.34%	-1.55%	LU	5.05%	-4.12%	SC
SUNTV	623.55	7975500	0.30%	674.45	8148000	- 0.30%	0.70%	-0.02%	SC	8.16%	2.16%	LB
ZEEL	238.65	86349000	0.67%	246.1	102084000	0.87%	-1.58%	-0.86%	LU	3.12%	18.22%	LB
Metals Stock	0	ct - Expiry Day		As on Today		As Compared to Previous Day			Compai	ed With Exp	oiry Day	
	Price	OI	Basis	Price	OI	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up
COALINDIA	305.25	63386400	0.66%	345.25	60505200	0.06%	-0.16%	-0.19%	LU	13.10%	-4.55%	SC
HINDALCO	456.65	27731200	0.66%	497.75	32778200	0.42%	-1.30%	0.13%	SB	9.00%	18.20%	LB
HINDCOPPER	140.9	31974900	0.67%	157.9	40794100	0.09%	-0.69%	-1.55%	LU	12.07%	27.58%	LB
JINDALSTEL	645.05	24185000	0.60%	647.1	27608750	0.42%	-0.02%	-0.45%	LU	0.32%	14.16%	LB
JSWSTEEL	728.7	15731550	0.66%	768.8	17903700	0.34%	-0.05%	1.96%	SB	5.50%	13.81%	LB
NATIONALUM	90.1	62437500	0.61%	92.75	71572500	- 0.70%	-0.86%	1.54%	SB	2.94%	14.63%	LB
NMDC	152.05	92385000	0.69%	168.9	97330500	0.41%	0.00%	-1.81%	LU	11.08%	5.35%	LB
SAIL	83.25	116496000	0.66%	89.3	126016000	0.11%	1.48%	-5.10%	SC	7.27%	8.17%	LB
TATASTEEL	119.9	199864500	0.58%	125.2	198924000	0.24%	0.40%	-0.75%	SC	4.42%	-0.47%	SC
VEDL	212.25	67844000	0.52%	239.5	85131900	0.25%	0.29%	1.91%	LB	12.84%	25.48%	LB
OIL & GAS Stock	0	ct - Expiry Day	I.		As on Today		As Compa	ared to Prev	vious Day	Compared With Expiry Day		
Olour	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	0.12%	-0.20%	1.99%	SB	-9.76%	101.08%	SB
RELIANCE	2226.5	51116500	0.56%	2360.7	44978750	0.33%	0.18%	-1.31%	SC	6.03%	-12.01%	SC
KLLIANCE	2220.5	31110300	0.50%	2300.7	44810130	0.19%	0.10%	-1.31%	30	0.03%	-12.01%	30



Pharma 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
ABBOTINDIA	22232.55	72640	0.72%	23625.5	74000	0.44%	1.43%	5.11%	LB	6.27%	1.87%	LB
ALKEM	3560.65	655800	0.74%	4448.45	967400	0.22%	2.00%	1.04%	LB	24.93%	47.51%	LB
APOLLOHOSP	4760.3	2209750	0.53%	5478.95	2405375	0.13%	2.63%	4.09%	LB	15.10%	8.85%	LB
AUROPHARMA	854.05	15066700	0.73%	1007.35	19301700	-0.05%	3.15%	2.39%	LB	17.95%	28.11%	LB
BIOCON	222.1	34552500	0.65%	232.75	39600000	0.37%	0.37%	-0.48%	SC	4.80%	14.61%	LB
CIPLA	1150.85	9595300	0.45%	1249.4	9423700	0.42%	1.18%	3.80%	LB	8.56%	-1.79%	SC
DIVISLAB	3406.4	2253200	0.72%	3600.85	2681200	0.35%	1.48%	-1.38%	SC	5.71%	19.00%	LB
DRREDDY	5422.05	2635750	0.71%	5611.55	3225625	0.39%	1.21%	0.37%	LB	3.49%	22.38%	LB
GLENMARK	749.1	8483950	0.77%	775.95	10723475	0.46%	0.67%	-0.31%	SC	3.58%	26.40%	LB
GRANULES	324.4	8286000	0.65%	372.85	11332000	0.42%	1.62%	9.55%	LB	14.94%	36.76%	LB
IPCALAB	979.75	2265900	0.33%	1081.05	2397850	0.20%	0.86%	-1.26%	SC	10.34%	5.82%	LB
LALPATHLAB	2349.25	877500	0.67%	2698.75	1010400	0.35%	0.68%	-1.06%	SC	14.88%	15.15%	LB
LAURUSLABS	359.1	15145300	0.54%	369.85	14361600	0.22%	-1.07%	2.74%	SB	2.99%	-5.17%	SC
LUPIN	1141.6	5021800	0.78%	1196.3	9042300	0.41%	0.19%	-3.33%	SC	4.79%	80.06%	LB
METROPOLIS	1407	1660000	0.75%	1617.4	1714400	0.47%	0.66%	3.43%	LB	14.95%	3.28%	LB
SUNPHARMA	1103.7	21025900	0.40%	1194.6	22744400	0.18%	0.42%	1.18%	LB	8.24%	8.17%	LB
SYNGENE	682.9	4335000	0.81%	734.25	3700000	0.13%	1.88%	-1.93%	sc	7.52%	- 14.65%	SC
TORNTPHARM	1889.65	1658500	0.90%	2082.35	1720000	0.21%	2.10%	-1.80%	SC	10.20%	3.71%	LB
ZYDUSLIFE	571.3	6813000	0.81%	636.55	5766300	0.42%	0.74%	-2.27%	sc	11.42%	- 15.36%	SC
Power 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
IEX	123.45	52488750	0.73%	138.05	50775000	0.43%	1.43%	-1.85%	SC	11.83%	-3.26%	SC
NTPC	231.65	73476000	-0.45%	251.6	93306000	0.18%	-0.30%	-0.42%	LU	8.61%	26.99%	LB
POWERGRID	198.95	47811600	-0.78%	209.5	63108000	0.29%	1.11%	1.00%	LB	5.30%	31.99%	LB
TATAPOWER	234.4	87010875	0.70%	262.65	93595500	0.27%	0.08%	0.27%	LB	12.05%	7.57%	LB
Realty 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
DELTACORP	127.45	9685200	1.06%	138.6	16233000	0.04%	-1.00%	-1.26%	LU	8.75%	67.61%	LB
DLF	522.35	31805400	0.69%	631.15	39324450	0.29%	0.14%	-0.12%	sc	20.83%	23.64%	LB
GODREJPROP	1576.9	3838000	0.68%	1862.9	3445175	0.11%	0.52%	-2.59%	sc	18.14%	- 10.24%	SC
INDHOTEL	374.8	24388000	0.77%	411.2	18812000	0.45%	-0.35%	2.75%	SB	9.71%	22.86%	SC
OBEROIRLTY	1069.45	7235900	0.43%	1340.9	7664300	0.20%	0.57%	-1.80%	SC	25.38%	5.92%	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%	622.6	6123000	0.22%	0.58%	-3.33%	SC	17.72%	-21.34%	SC
COFORGE	4904.4	1138350	0.01%	5674.95	1152750	0.24%	-0.46%	-3.70%	LU	15.71%	1.26%	LB
HCLTECH	1231.8	10262700	0.36%	1309.15	12901000	0.34%	-0.14%	-1.93%	LU	6.28%	25.71%	LB
INFY	1359.35	24103600	0.66%	1437.55	24444800	0.41%	-0.51%	-1.37%	LU	5.75%	1.42%	LB
LTIM	5170.55	1408800	0.04%	5518.5	1411350	0.39%	-0.02%	1.39%	SB	6.73%	0.18%	LB
LTTS	4139.2	954600	0.33%	4453.7	877000	0.44%	0.49%	-2.64%	SC	7.60%	-8.13%	SC
MCX	2234	1724800	0.66%	2871.35	3834800	0.08%	-3.21%	-4.31%	LU	28.53%	122.33%	LB
MPHASIS	2105.35	2641650	0.78%	2325.4	2294600	0.48%	-1.70%	-1.64%	LU	10.45%	-13.14%	SC
NAUKRI	4048.85	1434150	0.37%	4805.3	1553400	0.48%	0.95%	1.23%	LB	18.68%	8.32%	LB
OFSS	3901.8	260600	0.51%	4180	347200	0.12%	0.97%	5.53%	LB	7.13%	33.23%	LB
PERSISTENT	5866.55	1208550	0.28%	6386.85	1572650	0.76%	-0.15%	-0.88%	LU	8.87%	30.13%	LB
TCS	3336.75	10993675	0.49%	3502.45	12740000	0.23%	0.13%	-0.24%	SC	4.97%	15.88%	LB
TECHM	1115.45	13852200	0.75%	1202.75	15208200	0.29%	-0.37%	-1.93%	LU	7.83%	9.79%	LB
WIPRO	378.25	46252500	0.50%	395.4	43932000	0.37%	-0.43%	0.60%	SB	4.53%	-5.02%	SC
Telecom 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
BHARTIARTL	905.5	33876050	0.57%	947.3	36470500	0.41%	-0.24%	2.48%	SB	4.62%	7.66%	LB
IDEA	10.75	1469760000	0.93%	14.55	1694160000	0.34%	1.04%	0.65%	LB	35.35%	15.27%	LB
INDUSTOWER	170.2	73011600	0.56%	186.6	71386400	0.11%	-0.21%	-1.21%	LU	9.64%	-2.23%	SC
TATACOMM	1559.25	7162000	0.73%	1705.75	6934500	0.04%	-0.05%	-2.84%	LU	9.40%	-3.18%	SC
Textile 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
ABFRL	213.65	32518200	0.19%	215.65	33165600	0.16%	0.14%	0.62%	LB	0.94%	1.99%	LB
PAGEIND	37072.75	155715	0.31%	37495.6	130920	0.45%	0.14%	-2.59%	SC	1.14%	-15.92%	SC
SRF	2106.35	3804375	0.62%	2361.35	3672750	0.27%	0.31%	-0.36%	SC	12.11%	-3.46%	SC
TRENT	2031.1	3201200	0.81%	2576.4	3668800	0.46%	1.25%	4.05%	LB	26.85%	14.61%	LB



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