

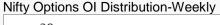
## **Daily Derivative Report**

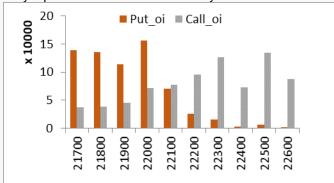
16<sup>TH</sup> Jan 2024

Nifty Futures View										
Nifty Active Futures	22133.3									
Nifty Active Futures OI	12384650									
Change in OI	454550									
Premium / Discount	35.85									
Inference	LONG BUILDUP									

Volatility											
India VIX Index	13.79										
Nifty ATM Call IV	14.71										
Nifty ATM Put IV	13.54										
PCR Index NIFTY	1.52										
PCR Index BANKNIFTY	1.25										

BankNifty Future:	s View
BankNifty Active Futures	48306.25
BankNifty Active Futures OI	2027040
Change in OI	13245
Premium / Discount	147.95
Inference	LONG BUILDUP





### **HIGHLIGHTS:**

Nifty futures closed at 22133 yesterday on a positive note with 3.81% increase in the open interest indicating Long Build Up.

It closed at a premium of 36 points compared to its previous day's premium of 52 points.

Bank Nifty closed at 48306 yesterday on a positive note with a 0.66% increase in open interest indicating Long Build Up

It closed at a premium of 148 points compared to its previous day's premium of 130 points.

## In Yesterday's Trading Session FII's

Bought Index Futures to the tune of 1446 Cr, Sold Index Option worth 7864 Cr,

Bought Stock Futures to the tune of 135 Cr,

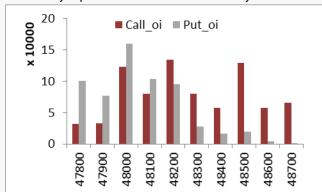
Net Sold in the derivative segment to the tune of 6983 Cr.

In Cash Segment

FII Bought 1086 Cr & DII Sold 821 Cr.

The India VIX index is at 13.79 vs 13.10, ATM CE IV 14.71 & PE IV 13.54

## Bank Nifty Options OI Distribution-Weekly



Index options PCR is at 1.52 vs 1.43 to its previous day closing.

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

Nifty Call options OI shows that 22500 has the highest OI followed by 22300 which may act as resistance for current expiry.

BankNifty Put options OI distribution shows that 48000 has the highest OI concentration followed 47800 which may act as support for the current expiry.

BankNifty Call strike 48500 followed by 48200 witnessed significant OI concentration and may act as resistance for the current expiry.

SECURITIES IN BAN PERIOD: BANDHANBNK, BHEL, CHAMBALFERT, DELTACORP, ESCORTS, HINDCOPPER, INDIACEM, INDUSTOWER, METROPOLIS, NATIONALUM, PEL, POLYCAB, PVRINOX, SAIL & ZEEL.

## **Stock Futures - Long Build**

Symbol	Fut Price	% Chg	Open Interest	% Chg
ONGC	233.45	4.31%	8,81,72,700	24.00%
TATACOMM	1,761.80	0.57%	78,71,000	15.95%
GRANULES	431.15	4.94%	1,29,42,000	12.58%
INDIAMART	2,629.65	1.29%	13,07,400	6.21%

### Stock Futures - Short Build Up

Symbol	Fut Price	% Chg	Open Interest	% Chg
LTTS	5,428.10	-0.82%	10,16,600	33.66%
HDFCLIFE	616.15	-3.76%	3,13,02,700	26.21%
ICICIGI	1,376.80	-1.32%	36,52,000	18.30%
MPHASIS	2,632.55	-1.94%	27,59,350	16.23%



## 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	3100	1966500	3104.15	3000	1361100
ADANIPORTS	1200	3320000	1206.8	1200	1696800
APOLLOHOSP	6000	218500	5896.75	5700	87125
ASIANPAINT	3400	556200	3285.3	3100	217000
AXISBANK	1150	2748750	1123	1100	1249375
BAJAJ-AUTO	7500	279250	7346.6	7000	222250
BAJAJFINSV	1700	2060000	1637.35	1700	494500
BAJFINANCE	8000	662125	7479.6	7500	325375
BHARTIARTL	1100	1751800	1105.85	1000	1210300
BPCL	460	5270400	461.6	440	2901600
BRITANNIA	5500	278000	5186.4	4900	70600
CIPLA	1300	675350	1317.4	1200	278850
COALINDIA	400	7270200	386.05	380	2492700
DIVISLAB	4000	800400	3920.35	3900	331800
DRREDDY	6000	376000	5795.1	5700	138375
EICHERMOT	4100	431375	3829.3	3700	146125
GRASIM	2191.3	334377	2108.1	1992.1	87291
HCLTECH	1600	3782800	1576.85	1500	1045800
HDFCBANK	1700	9262000	1680.05	1600	2768700
HDFCLIFE	650	4680500	616.15	600	2127400
HEROMOTOCO	4400	452700	4370.9	4000	404400
HINDALCO	600	3396400	576.75	550	1405600
HINDUNILVR	2700	972000	2575.3	2500	708900
ICICIBANK	1000	6248900	1010.75	1000	3100300
INDUSINDBK	1700	1065500	1688.75	1560	733500

HIGHE	ST OPEN INTE	REST IN NIF	TY 50 – STC	CKS CE & P	E
NIFTY 50	CE STRIKE	CE OI	СМР	PE Strike	PE OI
INFY	1600	4226800	1652.25	1500	4703200
ITC	480	11584000	469.15	470	4417600
JSWSTEEL	900	1991250	828	800	690525
KOTAKBANK	2000	3342800	1853.4	1800	1020000
LT	3600	1149900	3554.9	3400	350100
LTIM	6400	205500	6315.1	6000	108300
M&M	1700	1592850	1640.45	1600	660100
MARUTI	11000	642750	10120.6	9500	229200
NESTLEIND	2700	800400	2555.95	2750	1050800
NTPC	330	18294000	318.4	300	2682000
ONGC	220	21690900	233.45	220	10729950
POWERGRID	250	10688400	241.95	240	3236400
RELIANCE	2800	3597500	2789.55	2600	2197000
SBILIFE	1500	1298250	1430.65	1400	279750
SBIN	650	15828000	641.5	600	6309000
SUNPHARMA	1300	811300	1333.55	1300	448000
TATACONSUM	1200	1406700	1150.15	1000	1860300
TATAMOTORS	900	6952575	814.4	800	3877425
TATASTEEL	140	52684500	135.4	130	12386000
TCS	4000	1989925	3880.3	3700	800450
TECHM	1400	1704600	1340.85	1300	463200
TITAN	3800	551425	3762.2	3700	363475
ULTRACEMCO	10500	154600	9983.95	9500	65900
UPL	600	6607900	569.7	550	1384500
WIPRO	500	14508000	494.75	500	5757000

## 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	15076	-1	81695	66619	INDEX FUT	-3174	-130	-29590	-26416
INDEX CALL	38266	170851	318120	279854	INDEX CALL	0	0	0	0
INDEX PUT	-16763	95303	255987	272750	INDEX PUT	-58	6930	79346	79404
STK FUT	718	11918	268716	267998	STK FUT 2401		-1404	-2015395	-2017796
CLIENTS	TODAY	PREV DAY	NET	Net 1 Day Ago	PRO	TODAY	PREV DAY	NET	Net 1 Day Ago
CLIENTS INDEX FUT	<b>TODAY</b> -8907	<b>PREV DAY</b> -1689	<b>NET</b> -50903	<b>Net 1 Day Ago</b> -41996	PRO INDEX FUT	<b>TODAY</b> -2995	PREV DAY 1820	<b>NET</b> -1202	<b>Net 1 Day Ago</b> 1793
	_				_	_			
INDEX FUT	-8907	-1689	-50903	-41996	INDEX FUT	-2995	1820	-1202	1793

Bought 15,076 Lots of Index Future, Bought 38,266 Lots of Index Calls, Sold 16,763 Lots of Index Puts, Bought 718 Lots of Stock Future,



Auto Stock	DE	DEC - Expiry Day			As 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	438.9	15815100	0.93	472.3	16063300	0.34%	0.78%	-0.12%	SC	7.61%	1.57%	LB	
ASHOKLEY	175.3	77255000	0.91	176.3	101580000	0.34%	-0.20%	0.29%	SB	0.57%	31.49%	LB	
BAJAJ-AUTO	6703.3	1879250	0.34	7332.1	2505125	0.20%	0.41%	-0.35%	sc	9.38%	33.30%	LB	
BALKRISIND	2522.45	1536000	0.83	2679.1	1851000	- 0.40%	1.79%	5.54%	LB	6.21%	20.51%	LB	
BHARATFORG	1245.65	5509000	0.76	1257.4	5720500	0.08%	0.34%	-1.54%	sc	0.94%	3.84%	LB	
BOSCHLTD	22102.7	124450	0.77	23400.15	117000	- 0.10%	0.73%	-0.72%	sc	5.87%	-5.99%	SC	
EICHERMOT	4091.9	2851975	0.73	3832.1	4098500	- 0.07%	-1.00%	2.41%	SB	-6.35%	43.71%	SB	
ESCORTS	2959.3	2997500	1.01	2901.45	3378650	0.09%	0.87%	-2.95%	sc	-1.95%	12.72%	SB	
EXIDEIND	307.6	17064000	0.91	325.65	18608400	0.08%	-3.55%	13.41%	SB	5.87%	9.05%	LB	
HEROMOTOCO	4173.25	3228600	0.24	4372.4	3827100	- 0.03%	-0.25%	-0.63%	LU	4.77%	18.54%	LB	
M&M	1734.45	12872300	0.47	1635.55	14485800	0.30%	0.68%	-0.71%	sc	-5.70%	12.53%	SB	
MARUTI	10271.6	2932350	0.93	10086.9	3700000	0.33%	1.22%	-1.20%	sc	-1.80%	26.18%	SB	
MOTHERSON	97.65	88466000	1.08	109.65	106840800	0.09%	2.09%	-3.19%	sc	12.29%	20.77%	LB	
MRF	125861.4	32635	0.71	135951.15	40965	0.11%	1.19%	0.73%	LB	8.02%	25.52%	LB	
TATAMOTORS	753.9	57937650	0.91	812.45	63562125	0.24%	-0.49%	-0.34%	LU	7.77%	9.71%	LB	
TVSMOTOR	2004.55	5528250	0.83	2021.6	6019650	0.37%	-3.08%	5.89%	SB	0.85%	8.89%	LB	
Banking Stock	DE	C - Expiry Day	'	Į.	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	788.65	13295000	0.24	772.05	18942000	- 0.58%	-2.07%	2.79%	SB	-2.10%	42.47%	SB	
AXISBANK	1107.85	43225000	0.87	1119.5	43490625	0.31%	-0.08%	0.73%	SB	1.05%	0.61%	LB	
BANDHANBNK	239.35	95330000	1.13	231	107870000	0.17%	0.37%	-1.54%	SC	-3.49%	13.15%	SB	
BANKBARODA	232.95	108584775	0.97	231.1	113642100	0.06%	0.52%	0.30%	LB	-0.79%	4.66%	SB	
CANBK	441.1	50422500	0.91	465.4	49099500	0.15%	0.68%	-0.82%	sc	5.51%	-2.62%	SC	
CUB	148.9	31180000	0.94	151.9	32480000	0.39%	2.22%	-4.13%	sc	2.01%	4.17%	LB	
FEDERALBNK	155.5	88765000	1.00	152.95	107790000	0.39%	1.22%	4.84%	LB	-1.64%	21.43%	SB	
HDFCBANK	1705.25	97435250	0.96	1672.8	105440500	0.43%	1.93%	3.22%	LB	-1.90%	8.22%	SB	
ICICIBANK	1005.9	82218500	0.88	1009.85	97948200	0.09%	0.63%	1.16%	LB	0.39%	19.13%	LB	
IDFCFIRSTB	88.7	244522500	1.02	86.75	265575000	0.29%	-0.46%	0.90%	SB	-2.20%	8.61%	SB	
INDUSINDBK	1610.55	16017500	0.76	1688.85	16499000	- 0.01%	0.89%	1.06%	LB	4.86%	3.01%	LB	
KOTAKBANK	1921.35	21287200	0.56	1851.5	28760800	0.10%	1.00%	-1.67%	sc	-3.64%	35.11%	SB	
PNB	95.5	220776000	0.84	98.2	247904000	0.00%	0.51%	5.03%	LB	2.83%	12.29%	LB	
RBLBANK	268.9	44070000	1.28	292.7	60352500	0.15%	0.21%	-0.39%	SC	8.85%	36.95%	LB	
ROLDAINK						0070							



CapGood Stock	DEC - Expiry Day				As on Today			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
ABB	4642.95	996750	0.92	4752.9	1026750	0.22%	-0.65%	0.17%	SB	2.37%	3.01%	LB
ASTRAL	1889.55	2911778	1.04	1802.75	3682845	0.01%	-0.50%	1.76%	SB	-4.59%	26.48%	SB
BEL	182.7	77862000	0.79	188.65	84667800	0.32%	2.81%	3.46%	LB	3.26%	8.74%	LB
BHEL	192.6	99592500	0.75	201.25	94137750	0.12%	2.44%	- 13.31%	SC	4.49%	-5.48%	SC
CROMPTON	297.5	16705800	1.01	324.1	19508400	0.35%	-0.28%	-0.33%	LU	8.94%	16.78%	LB
CUMMINSIND	1940.75	3575700	0.84	2045.75	3527400	0.35%	-0.08%	-1.03%	LU	5.41%	-1.35%	SC
DIXON	6464.55	1103200	0.87	6331.6	1270100	0.07%	-3.39%	-2.82%	LU	-2.06%	15.13%	SB
HAL	2805.8	6615300	0.80	3030.55	7979100	0.37%	0.95%	1.90%	LB	8.01%	20.62%	LB
HAVELLS	1366.55	5181500	0.86	1440.55	6189500	0.07%	0.59%	0.86%	LB	5.42%	19.45%	LB
LT	3518.05	10013100	0.97	3543.05	10455900	0.33%	-0.72%	0.57%	SB	0.71%	4.42%	LB
POLYCAB	5458.95	1551200	0.82	4198.2	4061500	0.25%	5.46%	13.07%	sc	-23.10%	161.83%	SB
SIEMENS	3959.85	1909200	0.85	4163.55	1653450	0.40%	0.23%	1.87%	LB	5.14%	-13.40%	SC
VOLTAS	971.55	9201600	0.84	1060.85	9974400	0.35%	0.37%	0.89%	LB	9.19%	8.40%	LB
Cement Stock	DE	EC - 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
ACC	2170.7	4231500	0.93	2320.4	3451500	0.03%	-0.51%	-1.88%	LU	6.90%	-18.43%	SC
AMBUJACEM	514.25	48799800	0.99	531.45	49118400	0.22%	-0.18%	0.04%	SB	3.34%	0.65%	LB
DALBHARAT	2290.1	3288000	0.77	2293.25	3026500	0.34%	-0.44%	-0.52%	LU	0.14%	-7.95%	SC
GRASIM	2139.95	8996025	0.70	2101	9137889	0.34%	-0.50%	0.59%	SB	-1.82%	1.58%	SB
INDIACEM	257.55	21758700	1.03	257.3	22936100	0.08%	-0.35%	-0.98%	LU	-0.10%	5.41%	SB
JKCEMENT	3775.55	538500	0.86	4076.8	781750	0.31%	0.71%	-1.17%	sc	7.98%	45.17%	LB
RAMCOCEM	1015.9	2948650	0.87	981.15	3702600	0.43%	-1.26%	3.25%	SB	-3.42%	25.57%	SB
SHREECEM	28601.5	155550	0.88	26813.7	189575	0.33%	-0.22%	0.48%	SB	-6.25%	21.87%	SB
ULTRACEMCO	10426.3	1986500	0.30	9954.55	1959500	0.30%	1.49%	1.67%	LB	-4.52%	-1.36%	LU
Chemicals Stock	DE	EC - Expiry Day			As on Today		As Compa	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
AARTIIND	639.65	12766000	0.95	612.15	15409000	0.29%	-0.71%	-0.44%	LU	-4.30%	20.70%	SB
ATUL	7069	208050	0.88	6869.55	257475	0.36%	0.08%	0.18%	LB	-2.82%	23.76%	SB
CHAMBLFERT	381.45	14728800	1.18	385.65	14136000	-0.29%	0.50%	-7.10%	sc	1.10%	-4.02%	SC
COROMANDEL	1239.75	1108800	0.82	1205.5	1083600	0.37%	2.08%	1.11%	LB	-2.76%	-2.27%	LU
DEEPAKNTR	2432.95	2250600	0.88	2428.1	2328000	0.31%	-0.22%	-1.34%	LU	-0.20%	3.44%	SB
GNFC	748.75	7612800	1.01	756.3	8171800	0.18%	-0.93%	-0.36%	LU	1.01%	7.34%	LB
NAVINFLUOR	3840.55	699750	0.78	3536.2	1489800	-0.15%	0.04%	-0.01%	sc	-7.92%	112.90%	SB
PIIND	3484.8	2101250	1.05	3461.7	2104000	0.33%	0.30%	-0.34%	SC	-0.66%	0.13%	SB
TATACHEM	1086.6	11647350	1.02	1112.2	11852500	0.28%	0.00%	1.21%	LU	2.36%	1.76%	LB
UPL	589.45	32949800	0.88	567.75	40660100	0.34%	0.47%	0.35%	LB	-3.68%	23.40%	SB



Finance Stock	DI	EC - Expiry Day			As on Today		As Compa	ared to Prev	vious Day	Compared With Expiry Day			
	Price	Price OI Basis			Price OI Basis			Diff Price Diff OI Build Up			Diff Diff OI Bui		
ABCAPITAL	161.65	73645200	0.96	179.15	71733600	0.33%	-0.11%	0.49%	SB	10.83%	-2.60%	SC	
BAJAJFINSV	1681.2	8178000	0.85	1632.4	10213000	0.30%	-1.18%	3.51%	SB	-2.90%	24.88%	SB	
BAJFINANCE	7258.65	6203375	0.67	7478	5248625	0.02%	-2.39%	6.48%	SB	3.02%	-15.39%	SC	
CANFINHOME	776.95	4831125	0.69	763.9	5867550	0.36%	-0.44%	1.13%	SB	-1.68%	21.45%	SB	
CHOLAFIN	1235.7	9313750	0.54	1278.25	9860625	-0.20%	2.55%	1.25%	LB	3.44%	5.87%	LB	
HDFCAMC	3213.95	2791200	0.75	3502.1	3148800	-0.02%	1.37%	-8.22%	sc	8.97%	12.81%	LB	
HDFCLIFE	648.1	20972600	0.83	614.45	31302700	0.28%	-3.63%	26.21%	SB	-5.19%	49.26%	SB	
ICICIGI	1437	2861500	0.89	1372.8	3652000	0.29%	-1.53%	18.30%	SB	-4.47%	27.63%	SB	
ICICIPRULI	529.9	10429500	1.02	522.2	12637500	0.33%	-1.46%	9.29%	SB	-1.45%	21.17%	SB	
IDFC	125	68365000	0.92	125.2	69025000	0.12%	0.28%	-0.09%	sc	0.16%	0.97%	LB	
L&TFH	162.15	47689856	0.90	169.75	42049888	-0.03%	1.56%	1.00%	LB	4.69%	-11.83%	SC	
LICHSGFIN	527.2	17614000	1.05	578.1	16704000	0.03%	0.75%	0.58%	LB	9.65%	-5.17%	SC	
M&MFIN	273.25	27252000	-0.13	282.05	33528000	0.09%	0.71%	1.07%	LB	3.22%	23.03%	LB	
MANAPPURAM	172.5	60576000	1.01	171.25	55872000	0.09%	-0.81%	1.20%	SB	-0.72%	-7.77%	LU	
MFSL	951.2	5858400	0.82	927.65	6100800	0.41%	-1.07%	-0.72%	LU	-2.48%	4.14%	SB	
MUTHOOTFIN	1492	6079700	-1.51	1452.8	6809000	0.15%	-1.45%	0.58%	SB	-2.43%	12.00%	SB	
PEL	915.7	12463500	1.04	932.75	13363500	-0.04%	-0.02%	-0.99%	LU	1.86%	7.22%	LB	
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PFC	384.9	62325500	0.95	409.5	64735750	0.35%	1.92%	-6.26%	SC	6.39%	3.87%	LB	
RECLTD	410.25	39320000	0.89	440.4	42954000	0.31%	2.77%	-1.42%	SC	7.35%	9.24%	LB	
SBICARD	760.25	14382400	0.81	768.05	19115200	0.14%	0.18%	1.76%	LB	1.03%	32.91%	LB	
SBILIFE	1435.3	6475500	0.84	1430.05	7248000	0.04%	-0.37%	-4.09%	LU	-0.37%	11.93%	SB	
SHRIRAMFIN	2045.65	8534700	0.88	2319.55	7897800	0.05%	1.17%	-1.47%	SC	13.39%	-7.46%	SC	
FMCG Stock	DE	EC - Expiry Day	1		As on Today	ı	As Compared to Previous Day			Compared With Expiry Day  Diff Build Build			
	Price	OI	Basis	Price	OI	Basis	Diff Price	Diff OI	Build Up	Price	Diff OI	Up	
ASIANPAINT	3397.25	4710800	0.80	3273.9	5526600	0.35%	-0.12%	5.38%	SB	-3.63%	17.32%	SB	
BALRAMCHIN	401.35	8238400	1.02	391.3	11145600	0.06%	0.05%	-2.76%	sc	-2.50%	35.29%	SB	
BATAINDIA	1638.65	1314750	0.87	1581.05	2003250	0.38%	0.32%	0.19%	LB	-3.52%	52.37%	SB	
BERGEPAINT	596.1	7634880	0.89	602.75	8399160	0.07%	1.17%	4.19%	LB	1.12%	10.01%	LB	
BRITANNIA	5282	2351200	0.66	5177.35	2519000	0.17%	0.51%	2.09%	LB	-1.98%	7.14%	SB	
COLPAL	2528.85	4299750	-0.46	2486.9	4667950	0.24%	1.45%	2.25%	LB	-1.66%	8.56%	SB	
DABUR	543.1	23127500	0.85	554.15	22651250	0.26%	0.81%	0.02%	LB	2.03%	-2.06%	SC	
GODREJCP	1112.5	8959500	0.92	1134	6334000	0.18%	-1.86%	-0.94%	LU	1.93%	-29.30%	SC	
HINDUNILVR	2633.8	10329300	0.85	2573.2	11637300	0.08%	1.15%	1.13%	LB	-2.30%	12.66%	SB	
INDIAMART	2793.65	962100	0.84	2619.8	1307400	0.38%	1.01%	6.21%	LB	-6.22%	35.89%	SB	
ITC	464.1	81340800	0.97	467.6	84318400	0.33%	0.19%	1.17%	LB	0.75%	3.66%	LB	
JUBLFOOD	570.15	19452500	-1.09	532.95	21865000	0.15%	1.39%	-2.37%	sc	-6.52%	12.40%	SB	
MARICO	546.05	11059200	0.88	529.95	12462000	0.35%	-0.55%	0.63%	SB	-2.95%	12.68%	SB	
MCDOWELL-N	1093.8	8895600	0.96	1105.85	8925700	0.29%	-0.51%	-0.22%	LU	1.10%	0.34%	LB	
NESTLEIND	26249.9	507520	0.84	2547.55	6184400	0.33%	-0.08%	1.34%	SB	-90.30%	1118.55%	SB	
PIDILITIND	2708.3	2345250	0.99	2754.25	3056000	0.32%	0.70%	0.86%	LB	1.70%	30.31%	LB	
TATACONSUM	1041	7729200	0.68	1150.8	11942100	-0.06%	-0.71%	1.80%	SB	10.55%	54.51%	LB	
TITAN	3715.1	4813025	0.84	3758.85	4414900	0.09%	0.88%	-1.99%	SC	1.18%	-8.27%	SC	
UBL	1751.25	2680800	0.92	1825.55	3106400	0.01%	1.68%	2.93%	LB	4.24%	15.88%	LB	



INDEX	DE	C - Expiry Day			As on Today			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
BANKNIFTY	48508.55	2256555	0.65	48158.3	2326290	0.31%	0.94%	1.54%	LB	-0.72%	3.09%	SB
NIFTY	21778.7	13830250	0.77	22097.45	14537250	0.16%	0.93%	5.30%	LB	1.46%	5.11%	LB
Infra Stock	DE	C - 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	2809.9	12868200	1.09	3089.5	13976100	0.47%	-0.47%	0.60%	SB	9.95%	8.61%	LB
ADANIPORTS	1016.95	50192800	0.86	1203.1	40623200	0.31%	-0.33%	0.22%	SB	18.30%	- 19.07%	SC
CONCOR	856.9	6700000	0.85	901.25	9533000	0.33%	1.30%	-1.57%	sc	5.18%	42.28%	LB
GMRINFRA	76.3	175477500	0.78	83.25	185343750	0.24%	-1.25%	2.01%	SB	9.11%	5.62%	LB
INDIGO	2927	4527600	0.84	3119.5	4554600	0.00%	1.53%	-1.51%	sc	6.58%	0.60%	LB
IRCTC	864.15	16070250	0.97	967.4	18728500	0.35%	1.70%	1.78%	LB	11.95%	16.54%	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	1513.3	6150177	0.06%	-0.86%	-1.20%	LU	-8.52%	19.73%	SB
SUNTV	715.55	7657500	0.90	687.45	8199000	0.25%	-3.08%	4.45%	SB	-3.93%	7.07%	SB
ZEEL	271.3	98640000	0.90	242.8	109080000	0.04%	-2.86%	-1.90%	LU	-10.50%	10.58%	SB
Metals Stock	DE	C - Expiry Day		As on Today			As Compared to Previous Day			Compared With Expiry Day		
	Price	OI	Basis	Price	OI	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up
COALINDIA	380.95	55219500	0.83	384.65	59593800	0.36%	0.93%	1.11%	LB	0.97%	7.92%	LB
HINDALCO	614.3	36008000	1.00	574.65	39979800	0.37%	-1.27%	2.15%	SB	-6.45%	11.03%	SB
HINDCOPPER	270.25	42723300	0.83	256.95	34036600	0.53%	-2.11%	-3.75%	LU	-4.92%	- 20.33%	LU
JINDALSTEL	736.35	24401250	0.90	735.05	24580000	0.37%	-0.12%	0.41%	SB	-0.18%	0.73%	SB
JSWSTEEL	880.8	16210125	0.90	825.15	18111600	0.35%	-0.08%	0.26%	SB	-6.32%	11.73%	SB
NATIONALUM	128.6	46935000	1.29	135.3	70657500	0.30%	2.93%	-4.46%	sc	5.21%	50.54%	LB
NMDC	207.15	81724500	0.90	209.4	95724000	0.05%	-0.92%	2.75%	SB	1.09%	17.13%	LB
SAIL	122.85	160056000	1.18	114.65	149032000	0.26%	-0.22%	-0.53%	LU	-6.67%	-6.89%	LU
TATASTEEL	138.15	208048500	0.98	134.9	238067500	0.37%	-0.30%	1.64%	SB	-2.35%	14.43%	SB
VEDL	257.55	73179100	0.91	273	108364500	0.48%	0.17%	-0.97%	SC	6.00%	48.08%	LB
OIL & GAS 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
BPCL	465.8	38527200	1.01	459.95	40694400	0.36%	0.37%	1.16%	LB	-1.26%	5.63%	SB
GAIL	157.1	149108400	0.89	165.2	179614500	0.36%	1.72%	4.57%	LB	5.16%	20.46%	LB
GUJGASLTD	452.15	6601250	0.99	541.6	6650000	0.15%	1.31%	-7.83%	sc	19.78%	0.74%	LB
HINDPETRO	417.65	42695100	0.85	449.6	33741900	0.24%	-0.27%	-0.36%	LU	7.65%	- 20.97%	SC
IGL	413.85	14313750	0.83	432.8	15295500	0.00%	1.17%	0.31%	LB	4.58%	6.86%	LB
IOC	133.25	130474500	0.79	137.65	129236250	0.22%	1.74%	-1.82%	sc	3.30%	-0.95%	SC
MGL	1197.9	2508800	0.94	1260.5	2774400	0.27%	-0.29%	-1.06%	LU	5.23%	10.59%	LB
ONGC	208.3	67686850	0.99	233.5	88172700	- 0.02%	4.52%	24.00%	LB	12.10%	30.27%	LB
PETRONET	222.4	33507000	0.83	232.25	41238000	0.37%	1.18%	2.73%	LB	4.43%	23.07%	LB
RELIANCE	2605.55	34110000	0.81	2788.25	34757500	0.05%	1.71%	0.01%	LB	7.01%	1.90%	LB



Pharma Stock	DEC - 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	22623.7	130280	0.98	26210.45	200960	0.06%	1.79%	1.29%	LB	15.85%	54.25%	LB
ALKEM	5126.35	442800	0.65	5037.6	1087600	0.30%	-0.22%	1.85%	SB	-1.73%	145.62%	SB
APOLLOHOSP	5760.5	1917125	0.76	5896.4	1932500	0.01%	1.74%	-0.43%	sc	2.36%	0.80%	LB
AUROPHARMA	1089.7	21321300	0.84	1149.65	22801900	0.25%	5.01%	-0.79%	sc	5.50%	6.94%	LB
BIOCON	247.35	38937500	0.83	281.1	43132500	0.16%	2.52%	1.38%	LB	13.64%	10.77%	LB
CIPLA	1260.8	9718150	0.88	1313.15	9670700	0.32%	0.39%	2.10%	LB	4.15%	-0.49%	SC
DIVISLAB	3939.95	3094400	0.89	3909.6	4059600	0.27%	0.66%	4.68%	LB	-0.77%	31.19%	SB
DRREDDY	5858.55	1760125	0.55	5783.25	2147000	0.20%	1.66%	-2.58%	sc	-1.29%	21.98%	SB
GLENMARK	855.4	11209950	0.85	910.45	11768200	0.32%	4.78%	1.84%	LB	6.44%	4.98%	LB
GRANULES	395	10238000	0.90	429.6	12942000	0.36%	4.84%	12.58%	LB	8.76%	26.41%	LB
IPCALAB	1099.75	1925950	0.63	1139.55	2264600	0.02%	0.37%	4.28%	LB	3.62%	17.58%	LB
LALPATHLAB	2563.9	1209600	0.94	2484.7	1263900	0.38%	1.27%	-1.01%	sc	-3.09%	4.49%	SB
LAURUSLABS	426.75	12202600	0.94	420.9	15031400	0.33%	1.14%	5.35%	LB	-1.37%	23.18%	SB
LUPIN	1339.95	8551850	0.68	1413	9153650	0.29%	1.09%	3.43%	LB	5.45%	7.04%	LB
METROPOLIS	1668.25	1363200	1.05	1555.55	1743600	0.14%	3.44%	- 17.94%	sc	-6.76%	27.90%	SB
SUNPHARMA	1262.15	12673500	0.71	1329.35	13049400	0.32%	0.26%	2.75%	LB	5.32%	2.97%	LB
SYNGENE	699.6	6744000	0.94	734.1	7053000	0.11%	0.30%	1.03%	LB	4.93%	4.58%	LB
TORNTPHARM	2255.6	1574500	0.98	2475.15	1567000	0.27%	0.26%	-2.97%	sc	9.73%	-0.48%	SC
ZYDUSLIFE	686.4	7194600	0.89	716.85	7462800	0.04%	1.83%	1.08%	LB	4.44%	3.73%	LB
Power Stock	DEC - 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	161.5	75356250	1.12	163.65	79278750	0.15%	-0.46%	0.09%	SB	1.33%	5.21%	LB
NTPC	313.9	106596000	0.89	317.3	104361000	0.35%	1.49%	0.55%	LB	1.08%	-2.10%	SC
POWERGRID	239.1	74955600	0.84	241.15	75884400	0.33%	0.69%	2.27%	LB	0.86%	1.24%	LB
TATAPOWER	329.8	97351875	0.87	358.9	91206000	0.35%	0.32%	0.46%	LB	8.82%	-6.31%	SC
Realty Stock	DEC - 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	143.7	15798000	1.22	149.2	20463000	0.07%	-1.94%	-2.03%	LU	3.83%	29.53%	LB
DLF	728.65	32204700	0.56	805.4	39738600	0.30%	0.61%	5.05%	LB	10.53%	23.39%	LB
GODREJPROP	1996.75	3334025	1.00	2311.35	3219075	0.00%	1.65%	-4.80%	sc	15.76%	-3.45%	SC
INDHOTEL	433.45	19352000	0.74	476.95	18448000	0.18%	3.34%	-3.63%	sc	10.04%	-4.67%	SC
OBEROIRLTY	1442.4	7483700	0.95	1570.15	5681900	0.12%	1.90%	-2.84%	sc	8.86%	-24.08%	SC



IT Stock	DEC - 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	721.25	5560000	0.89	786.25	5718000	0.00%	-0.06%	-6.74%	LU	9.01%	2.84%	LB
COFORGE	6272.35	970650	0.86	6614.05	1323450	0.21%	0.32%	-2.61%	sc	5.45%	36.35%	LB
HCLTECH	1472.45	12600700	0.10	1588.2	16403800	- 0.71%	3.08%	-6.54%	sc	7.86%	30.18%	LB
INFY	1562.65	27064800	1.02	1652.1	32001600	0.01%	2.44%	-2.53%	sc	5.72%	18.24%	LB
LTIM	6253.15	1175550	0.94	6315.15	1456950	0.00%	1.25%	0.61%	LB	0.99%	23.94%	LB
LTTS	5175.55	530000	0.99	5444.65	1016600	0.30%	-0.44%	33.66%	SB	5.20%	91.81%	LB
MCX	3183.8	2080800	0.98	3158.95	2592400	0.35%	3.24%	5.31%	LB	-0.78%	24.59%	SB
MPHASIS	2728.55	1875225	0.83	2625.85	2759350	0.26%	-2.01%	16.23%	SB	-3.76%	47.15%	SB
NAUKRI	5149.1	1356600	0.88	5343.1	1316100	0.05%	0.66%	-2.52%	sc	3.77%	-2.99%	SC
OFSS	4197.55	648000	0.83	5070.55	797600	0.00%	8.89%	-2.09%	sc	20.80%	23.09%	LB
PERSISTENT	7519.05	1756700	-1.97	7666.8	1750400	- 0.15%	0.15%	3.23%	LB	1.97%	-0.36%	SC
TCS	3799.9	11546150	0.70	3903.8	13916000	0.60%	0.54%	-3.01%	SC	2.73%	20.53%	LB
TECHM	1285.95	14017200	0.85	1337.65	13517400	0.24%	2.26%	1.31%	LB	4.02%	-3.57%	SC
WIPRO	469.45	49966500	0.81	494.6	58108500	0.03%	6.26%	5.61%	LB	5.36%	16.29%	LB
Telecom Stock	DEC - 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	1036.7	32090050	0.77	1102.4	31177100	0.31%	2.42%	0.54%	LB	6.34%	-2.84%	SC
IDEA	13.25	1948640000	1.12	16.5	1909600000	0.30%	4.10%	0.65%	LB	24.53%	-2.00%	SC
INDUSTOWER	186.1	81219200	0.89	218.25	90239400	0.05%	0.85%	-1.57%	sc	17.28%	11.11%	LB
TATACOMM	1807.45	6555000	-3.56	1753	7871000	0.50%	0.50%	15.95%	LB	-3.01%	20.08%	SB
Textile Stock	DEC - 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	219.95	30849000	0.98	230.85	34928400	0.35%	-0.92%	-1.23%	LU	4.96%	13.22%	LB
PAGEIND	38564.9	146640	0.87	37615.25	175785	0.34%	2.05%	-2.85%	sc	-2.46%	19.88%	SB
SRF	2466.8	3803625	0.91	2347.2	4562625	0.12%	0.14%	-0.11%	sc	-4.85%	19.95%	SB
TRENT	3026	2660400	0.80	3193.3	3065200	0.36%	-0.59%	0.34%	SB	5.53%	15.22%	LB



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