

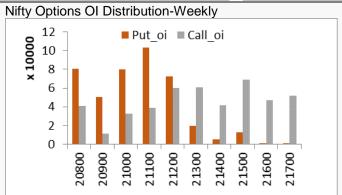
Daily Derivative Report

15TH Dec 2023

Nifty Futures	View
Nifty Active Futures	21328.00
Nifty Active Futures OI	1,28,98,850
Change in OI	2011650
Premium / Discount	145.00
Inference	Long Build Up

Volatility	
India VIX Index	12.32
Nifty ATM Call IV	14.54
Nifty ATM Put IV	7.31
PCR Index Options	1.16
PCR F&O Total	0.96

BankNifty Futures V	iew
BankNifty Active Futures	48029.00
BankNifty Active Futures OI	18,10,920
Change in OI	-102570
Premium / Discount	297.00
Inference	Short Covering



HIGHLIGHTS:

Nifty futures closed at 21328 yesterday on a positive note with 18.48% increase in the open interest indicating Long Build Up.

It closed at a premium of 145 points compared to its previous day's premium of 108 points.

Bank Nifty closed at 48029 yesterday on a positive note with a 5.36% decrease in open interest indicating Short Covering.

It closed at a premium of 297 points compared to its previous day's premium of 304 points.

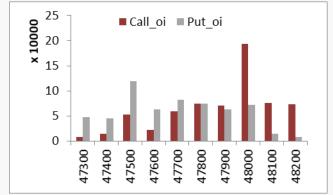
In Yesterday's Trading Session FII's

Sold Index Futures to the tune of 340 Cr,
Sold Index Option worth 42969 Cr,
Sold Stock Futures to the tune of 1816 Cr,
Net Sellers in the derivative segment to the tune of 44498 Cr.
In Cash Segment

FII Bought 3570 Cr & DII Bought 553 Cr.

The India VIX index is at 12.32 vs 12.06, ATM CE IV 14.54 & PE IV 7.31





Index options PCR is at 1.16 vs 0.90 to its previous day closing.

Nifty Put options OI distribution shows that 21100 has the highest OI concentration followed by 21000 and 20800 which may act as support for current expiry.

Nifty Call options OI shows that 21500 has the highest OI followed by 21300 which may act as resistance for current expiry.

BankNifty Put options OI distribution shows that 47500 has the highest OI concentration followed 47800 which may act as support for the current expiry.

BankNifty Call strike 48000 followed by 48200 witnessed significant OI concentration and may act as resistance for the current expiry.

SECURITIES IN BAN PERIOD: BALRAMCHINI, DELTACORP, IBULHSGFIN, INDIACEM, NATIONALUM, HINDCOPPER & ZEEL

Stock Futures - Long Build

Symbol	Fut Price	% Chg	Open Interest	% Chg
SAIL	111.75	7.35%	19,80,56,000	31.88%
MANAPPURAM	173	4.56%	8,23,08,000	16.80%
APOLLOTYRE	450.05	0.66%	1,66,12,400	9.09%
EXIDEIND	298.3	3.20%	2,11,32,000	8.72%

Stock Futures - Short Build Up

Symbol	Fut Price	% Chg	Open Interest	% Chg
PIIND	3,386.55	-1.86%	33,06,750	13.57%
ICICIPRULI	534.95	-2.08%	1,44,07,500	12.73%
HDFCLIFE	684.25	-2.38%	1,96,04,200	6.30%
CROMPTON	294.05	-1.09%	1,39,44,600	6.28%



Nifty 50 Open Interest (OI) Dashboard

HIGHES	ST OPEN INTER	REST IN NIFT	ΓY 50 – STO	CKS CE & P	<u>E</u>
NIFTY 50	CE STRIKE	CE OI	СМР	PE Strike	PE OI
ADANIENT	3000	2057400	2916.65	2700	766500
ADANIPORTS	1100	3700000	1078.65	1000	1665600
APOLLOHOSP	5600	227375	5537.1	5000	138500
ASIANPAINT	3300	700200	3264.35	3200	337200
AXISBANK	1150	2743750	1128.15	1100	2181250
BAJAJ-AUTO	6400	132500	6358.9	6000	185875
BAJAJFINSV	1700	653000	1739.4	1700	365500
BAJFINANCE	7500	702250	7504.9	7200	220250
BHARTIARTL	1020	3285100	1008.95	1000	1636850
BPCL	459	2136600	448.75	379	2262600
BRITANNIA	5000	195200	4964.7	4700	80600
CIPLA	1220	1298700	1210.45	1200	766350
COALINDIA	360	7568400	349.95	350	4445700
DIVISLAB	3800	540000	3709.55	3700	225200
DRREDDY	5800	442375	5606.05	5500	171375
EICHERMOT	4100	304675	4101.9	3800	183050
GRASIM	2100	310175	2113.3	2000	205675
HCLTECH	1400	760900	1420	1300	555800
HDFCBANK	1700	3653650	1661.45	1600	2688400
HDFCLIFE	700	2995300	684.25	650	778800
HEROMOTOCO	4000	714000	3893.7	3700	383700
HINDALCO	520	1813000	545.4	520	3038000
HINDUNILVR	2600	1537800	2532.85	2500	639900
ICICIBANK	1050	2181900	1039.1	990	2598400
INDUSINDBK	1500	1763500	1558.5	1500	1766000

HIGHE	ST OPEN INTE	REST IN NIF	TY 50 - STC	CKS CE & P	<u>E</u>
NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
INFY	1500	4098000	1511.85	1400	1871200
ITC	460	12544000	462.4	450	4449600
JSWSTEEL	950	924750	853.25	800	514350
KOTAKBANK	1900	1454000	1861.75	1800	694400
LT	3500	595200	3448	3300	775500
LTIM	6000	133800	5979.6	5500	92250
M&M	1760	1452850	1711.1	1600	724850
MARUTI	11000	843200	10429.45	10000	213250
NESTLEIND	26000	36800	24958.8	25000	43880
NTPC	300	10416000	296.5	250	3339000
ONGC	200	13174700	196.85	190	3257100
POWERGRID	240	6879600	233.2	230	4147200
RELIANCE	2500	4878500	2478.9	2400	2061750
SBILIFE	1500	629250	1478.5	1400	231000
SBIN	630	9984000	627.5	600	5527500
SUNPHARMA	1240	970900	1239.35	1240	1070300
TATACONSUM	950	897300	956.3	925	581400
TATAMOTORS	720	7046625	724.6	700	4547175
TATASTEEL	135	30778000	132.9	132	10774500
TCS	4000	935725	3692.2	3400	567000
TECHM	1300	1043400	1270.65	1220	498000
TITAN	3600	545625	3615.75	3400	390750
ULTRACEMCO	10000	141000	9942.1	9000	96100
UPL	600	2884700	602.35	590	1180400
WIPRO	450	4008000	436.15	400	2692500

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	-3332	-11533	55951	59283	INDEX FUT	8750	203	25642	16892
INDEX CALL	-191636	139129	-123286	68350	INDEX CALL	0	0	0	0
INDEX PUT	-182563	106860	-173307	9256	INDEX PUT	3348	5914	87397	84049
STK FUT	-20288	-35277	135646	155934	STK FUT	-4790	-15334	-1924965	-1920175
CLIENTS	TODAY	PREV DAY	NET	Net 1 Day Ago	PRO	TODAY	PREV DAY	NET	Net 1 Day Ago
CLIENTS INDEX FUT	TODAY -14872	PREV DAY 11395	NET -61396	Net 1 Day Ago -46524	PRO INDEX FUT	TODAY 9454	PREV DAY	NET -20197	Net 1 Day Ago -29651
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INDEX FUT	-14872	11395	-61396	-46524	INDEX FUT	9454	-65	-20197	-29651

Sold 3,332 Lots of Index Future,

Sold 1,91,636 Lots of Index Calls,

Sold 1,82,563 Lots of Index Puts,

Sold 20,288 Lots of Stock Future,



Auto Stock	NO	OV - Expiry Day			As on Today		As Compa Day	ared to Pro	evious	Compare	ed With Ex	piry 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%	450.85	16612400	-0.18%	1.17%	9.09%	LB	5.49%	47.50%	LB
ASHOKLEY	183.15	69730000	0.19%	176	95740000	0.71%	1.00%	3.66%	SC	-3.90%	37.30%	SB
BAJAJ-AUTO	6090.55	2438250	0.69%	6334.85	2416375	0.38%	0.30%	3.91%	SC	4.01%	-0.90%	SC
BALKRISIND	2576.4	1602300	0.86%	2612.75	1699800	0.43%	1.23%	3.68%	LB	1.41%	6.09%	LB
BHARATFORG	1120.25	6684500	0.78%	1201.1	6421000	0.34%	0.61%	1.08%	LB	7.22%	-3.94%	SC
BOSCHLTD	21599.55	131100	0.52%	22061.85	142800	0.62%	0.51%	1.53%	LB	2.14%	8.92%	LB
EICHERMOT	3896.9	3126025	0.77%	4086.15	3363325	0.39%	1.32%	3.24%	SC	4.86%	7.59%	LB
ESCORTS	3150.3	2017400	0.93%	3145.1	2811050	0.67%	0.60%	0.39%	SC	-0.17%	39.34%	SB
EXIDEIND	284.75	16070400	0.83%	296.15	21132000	0.73%	3.19%	8.72%	LB	4.00%	31.50%	LB
HEROMOTOCO	3819.05	3441300	0.63%	3883.65	3790500	0.26%	0.53%	2.58%	SC	1.69%	10.15%	LB
M&M	1647.75	14615300	0.47%	1703.55	13328700	0.44%	2.24%	6.86%	SC	3.39%	-8.80%	SC
MARUTI	10608.7	2507850	0.38%	10353.2	3153750	0.74%	-0.26%	4.29%	SB	-2.41%	25.76%	SB
MOTHERSON	92.05	92115400	0.71%	98.8	101721700	0.51%	3.40%	1.28%	SC	7.33%	10.43%	LB
MRF	111683	35030	0.87%	120558.8	36820	0.52%	0.65%	0.95%	LB	7.95%	5.11%	LB
TATAMOTORS	706.4	63680400	0.45%	719.75	64687875	0.67%	-0.08%	1.05%	SB	1.89%	1.58%	LB
TVSMOTOR	1864.5	7212450	- 0.37%	2048.75	7973700	-0.21%	1.31%	2.02%	LB	9.88%	10.55%	LB
Banking Stock	NO	DV - Expiry Day		As on Today			As Com	pared to P Day	revious	Compare	ed With Ex	piry Day
	Price	OI	Basis	Price	OI	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up
AUBANK	741.4	13099000	0.06%	760	13986000	0.07%	3.33%	3.68%	SC	2.51%	6.77%	LB
AXISBANK	1074.25	47699375	0.37%	1120.45	44733750	0.69%	0.50%	2.86%	LB	4.30%	-6.22%	SC
BANDHANBNK	226.1	76602500	0.88%	243.05	88252500	0.86%	1.29%	3.12%	LB	7.50%	15.21%	LB
BANKBARODA	197.1	129454650	0.84%	220.1	126371700	0.70%	-0.43%	0.28%	SB	11.67%	-2.38%	SC
CANBK	403.05	45886500	0.89%	448.2	51013800	0.71%	-0.23%	0.29%	SB	11.20%	11.17%	LB
CUB	146.35	28630000	0.96%	160.05	31635000	0.44%	1.01%	0.48%	LB	9.36%	10.50%	LB
FEDERALBNK	147.35	99400000	0.71%	152.65	104060000	0.72%	0.20%	0.98%	LB	3.60%	4.69%	LB
HDFCBANK	1558.8	153888350	0.42%	1650.15	122624150	0.68%	1.18%	0.83%	LB	5.86%	- 20.32%	SC
ICICIBANK	934.95	100315600	0.43%	1033.65	72814700	0.53%	1.95%	1.96%	SC	10.56%	- 27.41%	SC
IDFCFIRSTB	85.2	268905000	- 0.76%	88.15	304770000	0.68%	0.74%	0.08%	SC	3.46%	13.34%	LB
INDUSINDBK	1466.1	22951500	0.56%	1551.7	21362000	0.44%	2.97%	4.46%	LB	5.84%	-6.93%	SC
KOTAKBANK	1755.45	29614800	0.47%	1853.85	26042400	0.43%	1.51%	2.72%	SC	5.61%	- 12.06%	sc
PNB	77.6	261296000	0.77%	89.9	243344000	0.50%	1.30%	0.58%	SC	15.85%	-6.87%	SC
RBLBANK	234.6	50832500	0.92%	282.1	65665000	0.78%	1.29%	1.61%	LB	20.25%	29.18%	LB



CapGood Stock	NO	V - Expiry Day	1		As on Today		As Com	pared to P Day	revious	Compar	ed With Exp	iry Day
	Price	OI	Basis	Price	OI	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up
ABB	4419.75	1135875	0.42%	4792.4	1057625	0.57%	0.53%	-0.31%	sc	8.43%	-6.89%	SC
ASTRAL	1949.7	3045733	0.62%	1949.95	2948111	0.75%	1.51%	1.08%	LB	0.01%	-3.21%	SC
BEL	145.9	74020200	0.48%	164	73849200	0.49%	0.71%	4.29%	LB	12.41%	-0.23%	SC
BHEL	170.45	95875500	0.94%	181.4	96248250	0.72%	0.97%	-1.06%	sc	6.42%	0.39%	LB
CROMPTON	284.95	11970000	0.81%	291.9	13944600	0.74%	-1.22%	6.28%	SB	2.44%	16.50%	LB
CUMMINSIND	1909.1	3701700	0.39%	1947.15	3812700	0.68%	-0.88%	-0.12%	LU	1.99%	3.00%	LB
DIXON	5510.6	1258500	0.85%	6308.05	1352300	0.72%	0.28%	2.78%	LB	14.47%	7.45%	LB
HAL	2379.8	6794700	0.40%	2773	7272300	0.71%	0.11%	1.19%	LB	16.52%	7.03%	LB
HAVELLS	1302.65	5928500	0.64%	1333.65	6312500	0.68%	0.48%	0.37%	LB	2.38%	6.48%	LB
LT	3109.2	9276900	0.58%	3433.1	9212100	0.43%	0.98%	-1.41%	SC	10.42%	-0.70%	SC
POLYCAB	5267.9	2269700	0.09%	5653.45	1974000	0.51%	-0.44%	-1.58%	LU	7.32%	-13.03%	SC
SIEMENS	3657.6	2184200	0.66%	3918.05	2231275	0.41%	-0.42%	-3.53%	LU	7.12%	2.16%	LB
VOLTAS	827.95	8613600	0.82%	852.8	10918200	0.80%	0.05%	4.31%	LB	3.00%	26.76%	LB
Cement Stock	NO	V - Expiry Day	,	As on Today		As Compared to Previous Day			Compar	iry 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%	2234.3	4480500	0.41%	2.29%	-0.07%	SC	19.13%	-13.09%	SC
AMBUJACEM	439.25	56113200	0.75%	520.25	54862200	0.39%	2.20%	0.21%	LB	18.44%	-2.23%	SC
DALBHARAT	2217.55	2526250	0.98%	2406.65	2751500	0.67%	1.27%	1.64%	LB	8.53%	8.92%	LB
GRASIM	2005.45	10363075	0.80%	2103.9	9311425	0.45%	0.96%	-1.51%	SC	4.91%	-10.15%	SC
INDIACEM	251.35	24009100	0.99%	271.4	23809000	0.33%	-0.40%	-2.48%	LU	7.98%	-0.83%	SC
JKCEMENT	3643.55	575750	0.11%	3920.3	597500	0.75%	1.26%	1.57%	LB	7.60%	3.78%	LB
RAMCOCEM	993.9	2522800	0.78%	1041.45	3474800	0.72%	-0.70%	3.15%	SB	4.78%	37.74%	LB
SHREECEM	26741.75	163000	0.64%	28733.05	158250	0.61%	0.69%	0.38%	LB	7.45%	-2.91%	SC
ULTRACEMCO	9003.65	1238900	0.41%	9963.3	2188100	-0.21%	2.30%	-0.91%	SC	10.66%	76.62%	LB
Chemicals Stock	NO	V - Expiry Day	,		As on Today	•	As Com	pared to P Day	revious	Compar	ed With Exp	iry 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%	573.95	12605000	0.70%	0.57%	-0.03%	sc	3.54%	-7.96%	SC
ATUL	6598.85	228825	0.79%	6962.2	237225	0.48%	1.73%	1.64%	LB	5.51%	3.67%	LB
CHAMBLFERT	318.25	12036500	0.55%	352.05	13925100	0.41%	-2.13%	-2.46%	LU	10.62%	15.69%	LB
COROMANDEL	1163.15	973700	-0.20%	1241.8	1378300	0.37%	-0.93%	2.39%	SB	6.76%	41.55%	LB
DEEPAKNTR	2196.1	2228100	0.86%	2269.75	2523300	0.68%	1.07%	-1.88%	SC	3.35%	13.25%	LB
GNFC	686.85	7849400	0.95%	731.25	7784400	0.75%	0.15%	-1.84%	SC	6.46%	-0.83%	SC
NAVINFLUOR	3701.1	715650	0.52%	3862.65	787950	0.15%	1.92%	1.31%	LB	4.36%	10.10%	LB
PIIND	3770.9	1559250	0.80%	3364.5	3306750	0.66%	-1.82%	13.57%	SB	-10.78%	112.07%	SB
TATACHEM	970.45	11108900	-1.58%	1008.4	11892100	0.68%	0.16%	-0.24%	SC	3.91%	7.05%	LB
UPL	570.65	29507400	0.47%	599.15	30713800	0.53%	-0.03%	1.26%	SB	4.99%	4.09%	LB



Finance Stock	NC	V - Expiry Day	,		As on Today		AS COM	pared to P Day	revious	Compar	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%	166.3	72727200	0.72%	1.37%	-1.70%	SC	-1.01%	18.42%	SB
BAJAJFINSV	1673.5	8246000	0.74%	1730.95	8998500	0.49%	2.75%	-4.68%	sc	3.43%	9.13%	LB
BAJFINANCE	7121.9	7090875	0.78%	7474.2	6969000	0.41%	2.98%	-3.76%	sc	4.95%	-1.72%	SC
CANFINHOME	781.1	3883425	0.32%	791	5375175	0.72%	2.00%	-8.36%	sc	1.27%	38.41%	LB
CHOLAFIN	1117.45	12431250	0.78%	1228.9	11176250	0.35%	4.09%	-2.45%	sc	9.97%	- 10.10%	sc
HDFCAMC	2969.55	2495100	0.04%	3049.55	2796900	0.73%	1.28%	-2.02%	SC	2.69%	12.10%	LB
HDFCLIFE	690.75	15007300	0.47%	684.55	19604200	-0.04%	-1.96%	6.30%	SB	-0.90%	30.63%	SB
IBULHSGFIN	204.15	59466000	1.05%	213.4	51724200	0.42%	3.09%	-5.30%	SC	4.53%	- 13.02%	SC
ICICIGI	1480	2590000	0.61%	1462.95	2984000	0.72%	0.66%	2.23%	LB	-1.15%	15.02%	SB
ICICIPRULI	562.6	9744000	0.72%	532.35	14407500	0.49%	-1.85%	12.73%	SB	-5.38%	47.86%	SB
IDFC	118.45	71325000	0.46%	123.2	76000000	0.69%	0.74%	0.28%	LB	4.01%	6.55%	LB
L&TFH	148.25	50179652	0.78%	159.35	55360034	0.53%	2.64%	0.68%	LB	7.49%	10.32%	LB
LICHSGFIN	491.15	23120000	0.47%	533.65	20944000	0.76%	0.41%	0.85%	LB	8.65%	-9.41%	SC
M&MFIN	274.3	29426000	-0.36%	289.35	32006000	0.62%	6.50%	-4.61%	SC	5.49%	8.77%	LB
MANAPPURAM	164.4	64968000	0.73%	171.85	82308000	0.67%	4.60%	16.80%	LB	4.53%	26.69%	LB
MFSL	1019.2	6759200	0.69%	1018.3	6036800	0.55%	-3.65%	-2.49%	LU	-0.09%	-	LU
MUTHOOTFIN	1481.9	6269450	-3.95%	1481	6774350	0.21%	0.95%	-1.53%	SC	-0.06%	10.69% 8.05%	SB
PEL	926.45	11270250	0.88%	942.85	12768000	1.17%	3.23%	4.61%	LB	1.77%	13.29%	LB
PFC	334.9	53378125	0.16%	423.1	56509125	0.45%	0.31%	-4.10%	SC	26.34%	5.87%	LB
RECLTD	348.7	42252000	0.13%	442.1	43560000	0.66%	-0.61%	0.67%	SB	26.79%	3.10%	LB
SBICARD	739.15	13372000	0.54%	767.8	16179200	0.49%	2.38%	-5.02%	SC	3.88%	20.99%	LB
SBILIFE	1435.25	6415500	0.82%	1469.85	5733750	0.59%	0.21%	-8.04%	SC	2.41%	-	SC
SHRIRAMFIN	2007.2	6742200	0.62%	2118.3	7545600	0.68%	6.16%	1.94%	LB	5.54%	10.63% 11.92%	LB
FMCG Stock		V - Expiry Day		2110.0	As on Today	0.0070		pared to P				
FINICG STOCK		1					Diff	Day	Build	Compared With Expiry		Buile
	Price	OI	Basis	Price	OI	Basis	Price	Diff OI	Up	Price	Diff OI	Up
ASIANPAINT	3119.9	4996400	0.77%	3241.35	5582200	0.71%	-0.07%	-0.85%	LU	3.89%	11.72%	LB
BALRAMCHIN	473.05	9000000	0.90%	386.5	12390400	0.65%	1.99%	-1.31%	SC	-18.30%	37.67%	SB
BATAINDIA	1617.85	1819875	-0.23%	1652.25	1699125	0.54%	1.17%	-2.60%	SC	2.13%	-6.64%	SC
BERGEPAINT	574.4	7636200	0.58%	580.05	9036720	0.44%	1.57%	-2.24%	SC	0.98%	18.34%	LB
BRITANNIA	4852.65	1922200	0.76%	4946.65	1786400	0.36%	0.56%	0.64%	LB	1.94%	-7.06%	SC
COLPAL	2196.2	3956750	-0.46%	2374.95	4145750	0.41%	-0.68%	-0.78%	LU	8.14%	4.78%	LB
DABUR	538.05	19463750	0.65%	547.45	17693750	0.68%	-0.02%	1.48%	SB	1.75%	-9.09%	SC
GODREJCP	1008.2	8542000	0.79%	1044.5	8935500	0.48%	-0.14%	-0.91%	LU	3.60%	4.61%	LB
HINDUNILVR	2545.55	8814600	0.59%	2516.35	11361900	0.66%	0.18%	0.89%	LB	-1.15%	28.90%	SB
INDIAMART	2604.05	898200	0.84%	2796.6	1396800	0.66%	0.12%	0.80%	LB	7.39%	55.51%	LB
ITC	435.8	63524800	0.68%	460.1	76875200	0.50%	0.98%	-0.45%	SC	5.58%	21.02%	LB
JUBLFOOD	560.85	22332500	-1.05%	569.05	23068750	0.21%	2.32%	1.51%	LB	1.46%	3.30%	LB
MARICO	538.65	10328400	0.37%	538.05	11043600	0.39%	-0.32%	-0.34%	LU	-0.11%	6.92%	SB
MCDOWELL-N	1048.85	8745800	0.84%	1084.8	8934100	0.50%	1.14%	-2.06%	SC	3.43%	2.15%	LB
NESTLEIND	24236.15	340440	0.87%	24793.3	378760	0.67%	-1.00%	4.94%	SB	2.30%	11.26%	LB
PIDILITIND	2552.35	2292250	0.49%	2634.3	2647250	0.45%	0.42%	-2.82%	SC	3.21%	15.49%	LB
TATACONSUM	940.75	9316800	0.64%	950.45	8522100	0.62%	-0.72%	0.39%	SB	1.03%	-8.53%	SC





SAII

TATASTEEL

923

127.9

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TITAN	3490.6	4754925	0.54%	3591.4	4648175	0.68%	-0.30%	-1.16%	LU	2.89%	-2.25%	SC
UBL	1646.8	3046400	0.75%	1715.6	3100000	0.73%	0.33%	1.69%	LB	4.18%	1.76%	LB

Inference as on Yesterday & Since Expiry Day. As Compared to Previous **INDEX NOV - Expiry Day** As on Today **Compared With Expiry Day** Day Diff Build Build Diff OI Price OI Basis Price OL Basis Diff OI Price Up **Price** Up 0.62% **BANKNIFTY** 44481.75 2597820 0.56% 47732.3 2321850 -3.86% 1.36% SC 7.31% SC 10.62% **FINNIFTY** 20054.65 67880 21461.25 71760 -0.28% SC 7.01% LB 0.69% 0.47% 1.37% 5.72% **MIDCPNIFTY** 9684 614775 10261.25 532575 0.55% 1.68% -7.61% SC 5.96% SC 0.02% 13.37% **NIFTY** 20133.15 10715200 0.68% 21182.7 15049100 0.68% 1.23% 18.09% LB 5.21% 40.45% LB As Compared to Previous Infra Stock **NOV - Expiry Day** As on Today **Compared With Expiry Day** Day Build Diff Build Diff Price OI **Basis** Price OI Basis Diff OI Diff OI Price Price Up Up **ADANIENT** 2358.55 11430600 0.91% 2894.05 12081000 0.78% 0.66% -1.44% SC 22.70% 5.69% LB **ADANIPORTS** 825.5 53001600 0.85% 1074.7 51424800 0.37% 1.05% -0.44% SC 30.19% -2.98% SC CONCOR 5442000 0.53% 7442000 0.25% -1.85% LB 776 875.75 1.51% SC 12.85% 36.75% **GMRINFRA** 59.8 124155000 0.92% 77.15 186333750 0.45% 0.00% -6.82% LU 29.01% 50.08% LB INDIGO LU SC 2705.35 6260400 0.54% 2980.2 5681700 0.45% -0.03% -2.25% 10.16% -9.24% **IRCTC** 705.75 12711125 0.54% 791.05 15943375 0.47% 1.68% 1.25% LB 12.09% 25.43% LB As Compared to Previous Media Stock **NOV - Expiry Day** As on Today **Compared With Expiry Day** Day Diff Build Diff Build Price Diff OI Diff OI OI Basis Price OI Basis Price Up Price Up **PVRINOX** 17176 0.60% 0.51% -0.06% SC 3 04% SC 5734223 1769 85 5417170 0.98% -5.53% SUNTV 674.4 7024500 0.88% 7153500 0.70% -4.89% SC 2.15% 1.84% LB 688.9 0.52% 1.07% 7FFI 253 1 110745000 103293000 0.29% -5 25% ΙU -6 73% SC 277 9 -2 34% 9.80% As Compared to Previous **Compared With Expiry Day** Metals Stock **NOV - Expiry Day** As on Today Day Diff Build Diff Build Price OI **Basis** OI **Basis** Diff OI Diff OI Price Price Price Up Uρ COALINDIA 342.15 54442500 0.83% 347.6 59047800 0.68% 5.27% 1.59% 8.46% 0.70% LB LB HINDALCO 515.65 35019600 0.84% 543.1 38862600 0.42% 1.92% -4.98% SC 5.32% 10.97% LB HINDCOPPER 30347800 1.30% 184.35 42877000 0.38% -1.61% SC 41.29% LB 173.05 1.15% 6.53% 9.62% LB **JINDALSTEL** 670.8 24882500 0.82% 735.35 29402500 0.41% -1.50% -3.24% LU 18.17% **JSWSTEEL** 801.1 15493950 0.59% 847.4 14404500 0.69% -0.47% -2.22% LU 5.78% -7.03% SC **NATIONALUM** 92 71985000 0.87% 104.25 71077500 0.91% SC 13.32% -1.26% SC 5.36% 12.61% **NMDC** 80968500 0.36% 191.85 84888000 0.70% -2.14% SC 5.70% 4.84% LB 181.5 0.10%

VEDL	233.35	77710700	0.49%	254.65	94626400	0.29%	0.51%	0.76%	LB	9.13%	21.77%	LB
OIL & GAS Stock	NOV - 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	435.7	27538200	0.68%	445.7	33897600	0.68%	-0.40%	-0.43%	LU	2.30%	23.09%	LB
GAIL	131.9	166278375	0.91%	145.55	159928275	0.79%	3.19%	-1.64%	SC	10.35%	-3.82%	SC
GUJGASLTD	433.15	7016250	0.48%	441.85	7818750	0.62%	1.23%	0.29%	LB	2.01%	11.44%	LB
HINDPETRO	347.4	40899600	0.39%	375.7	47363400	0.43%	0.19%	1.52%	LB	8.15%	15.80%	LB
IGL	389.1	15334000	0.45%	398.25	19558000	0.51%	0.66%	0.82%	LB	2.35%	27.55%	LB
IOC	111.75	135534750	0.27%	120.1	139542000	0.50%	0.38%	1.00%	LB	7.47%	2.96%	LB
MGL	1041.35	1488000	0.31%	1174.45	2585600	0.72%	0.06%	2.80%	LB	12.78%	73.76%	LB

198056000

217965000

0.72%

0.68%

7 46%

0.46%

31 88%

1.01%

ΙB

LB

20.21%

3.21%

44 32%

23.94%

ΙB

LB

0.60%

0.70%

137232000

175868000

110 95

132





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ONGC	194.95	43143100	0.56%	195.95	55297550	0.46%	1.45%	-0.26%	SC	0.51%	28.17%	LB
PETRONET	202.8	44964000	0.81%	212.1	43641000	0.71%	1.10%	1.03%	LB	4.59%	-2.94%	SC
RELIANCE	2377.45	45870750	0.80%	2464.15	43813000	0.60%	1.24%	-3.82%	SC	3.65%	-4.49%	SC

Pharma Stock	NOV - 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	23805.15	71320	0.88%	22742	113840	0.70%	-0.17%	5.06%	SB	-4.47%	59.62%	SB
ALKEM	4723.55	668000	-0.10%	4857.2	574400	0.42%	-0.58%	0.77%	SB	2.83%	- 14.01%	SC
APOLLOHOSP	5528.95	2058625	0.71%	5515.9	1760250	0.38%	1.64%	3.48%	SC	-0.24%	14.49%	LU
AUROPHARMA	1041.55	19648200	0.99%	1045.35	21145300	0.64%	0.92%	0.81%	LB	0.36%	7.62%	LB
BIOCON	238.3	34345000	0.80%	248.05	39977500	0.89%	-0.50%	3.92%	SB	4.09%	16.40%	LB
CIPLA	1212.3	11142300	0.39%	1204.65	10366200	0.48%	-0.97%	2.42%	LU	-0.63%	-6.97%	LU
DIVISLAB	3788.7	2534800	0.81%	3683.2	2848600	0.72%	0.74%	1.34%	LB	-2.78%	12.38%	SB
DRREDDY	5788.15	2951375	0.53%	5573.35	2405875	0.59%	-0.45%	- 7.01%	LU	-3.71%	- 18.48%	LU
GLENMARK	779.95	10896025	0.87%	829.05	12732450	0.40%	2.06%	- 1.20%	SC	6.30%	16.85%	LB
GRANULES	399.55	9714000	0.89%	386.6	11122000	0.72%	0.47%	0.68%	SC	-3.24%	14.49%	SB
IPCALAB	1132.95	1877200	-1.15%	1104.4	1938300	0.72%	0.45%	4.85%	SC	-2.52%	3.25%	SB
LALPATHLAB	2697.8	842100	0.74%	2539.65	1220100	0.76%	-0.23%	4.34%	SB	-5.86%	44.89%	SB
LAURUSLABS	380.85	10652200	0.81%	385.55	13156300	0.74%	1.10%	0.62%	SC	1.23%	23.51%	LB
LUPIN	1280.9	8244150	0.52%	1256.35	9937350	0.50%	0.36%	0.81%	SC	-1.92%	20.54%	SB
METROPOLIS	1703.15	1100800	0.78%	1628.45	1143200	0.84%	-1.30%	4.38%	SB	-4.39%	3.85%	SB
SUNPHARMA	1225.85	16603300	0.44%	1231.3	16779000	0.65%	-0.15%	2.06%	SB	0.44%	1.06%	LB
SYNGENE	752.2	4695000	0.86%	696.15	6660000	0.78%	-0.36%	3.59%	SB	-7.45%	41.85%	SB
TORNTPHARM	2126.55	1593500	0.51%	2103.4	1695500	0.44%	1.17%	1.45%	SC	-1.09%	6.40%	SB
ZYDUSLIFE	637.55	6004800	0.85%	643.8	7388100	0.75%	0.22%	4.37%	LB	0.98%	23.04%	LB
Power Stock	NO	V - Expiry Day	1	As on Today			As Compared to Previous Day			Compared With Expiry Da		
	Price	OI	Basis	Price	OI	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up
IEX	143.85	58575000	0.90%	152.55	67481250	0.72%	-0.36%	1.83%	SB	6.05%	15.20%	LB
NTPC	261.3	96573000	0.54%	295.4	104169000	0.37%	0.46%	2.33%	SC	13.05%	7.87%	LB
POWERGRID	208.95	69012000	0.79%	232.1	83509200	0.47%	-2.05%	0.66%	SB	11.08%	21.01%	LB
TATAPOWER	267.9	98060625	0.86%	335.4	109802250	0.49%	-0.81%	0.90%	LU	25.20%	11.97%	LB
Realty Stock	NO	V - Expiry Day	,	As on Today			As Compared to Previous Day			Compared With Expiry Da		
	Price	OI	Basis	Price	OI	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build Up
DELTACORP	141.65	15855600	0.85%	137.9	16586400	0.00%	0.51%	1.01%	SC	-2.65%	4.61%	SB
DLF	625.85	41322600	0.89%	699.5	39728700	0.36%	3.82%	3.90%	SC	11.77%	-3.86%	SC
GODREJPROP	1876.7	3425700	0.73%	2061.45	3642775	0.39%	6.58%	0.39%	LB	9.84%	6.34%	LB
INDHOTEL	421.7	17756000	0.81%	441.25	18718000	0.77%	1.54%	0.01%	SC	4.64%	5.42%	LB
								0.0170				



IT Stock	NOV - Expiry Day			As on Today			As Com	pared to P Day	revious	Compared With Expiry 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%	700.4	5469000	0.55%	4.36%	4.27%	LB	11.11%	-1.94%	SC
COFORGE	5760.85	1108050	0.49%	6156.7	1169700	0.35%	5.60%	1.47%	SC	6.87%	5.56%	LB
HCLTECH	1340.9	11961600	0.62%	1414.6	12946500	0.38%	3.32%	1.66%	LB	5.50%	8.23%	LB
INFY	1455.15	25359200	0.78%	1501.45	27276000	0.69%	3.62%	5.85%	SC	3.18%	7.56%	LB
LTIM	5536.7	1361250	0.80%	5944.3	1460100	0.59%	3.79%	0.10%	SC	7.36%	7.26%	LB
LTTS	4768.95	673000	0.71%	5098.35	635000	0.34%	3.54%	6.83%	LB	6.91%	-5.65%	SC
MCX	3195.35	2094000	0.82%	3254.05	2702800	0.84%	-0.38%	- 1.31%	LU	1.84%	29.07%	LB
MPHASIS	2354.65	2220350	0.82%	2601	2473900	0.72%	7.23%	8.49%	LB	10.46%	11.42%	LB
NAUKRI	4611	1491750	0.82%	5152.65	1569150	0.39%	7.04%	1.86%	SC	11.75%	5.19%	LB
OFSS	4011	551000	1.02%	4166	737200	0.74%	2.36%	3.60%	LB	3.86%	33.79%	LB
PERSISTENT	6399.95	2256475	- 1.15%	6859.3	2113375	0.11%	5.18%	4.36%	SC	7.18%	-6.34%	SC
TCS	3487.6	12151125	0.76%	3667.25	11287500	0.68%	2.05%	1.05%	LB	5.15%	-7.11%	SC
TECHM	1220.95	14790000	0.61%	1264.7	14846400	0.47%	4.00%	3.85%	SC	3.58%	0.38%	LB
WIPRO	413.05	44664000	0.67%	434.4	50842500	0.40%	3.51%	3.52%	SC	5.17%	13.83%	LB
Telecom Stock		NOV - 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	1014.7	30432300	0.36%	1005.2	32788300	0.37%	0.53%	0.88%	LB	-0.94%	7.74%	SB
IDEA	13.05	1674720000	1.53%	13.95	1956000000	1.08%	5.68%	2.90%	LB	6.90%	16.80%	LB
INDUSTOWER	184.4	67136400	0.65%	201.05	78975200	0.70%	7.00%	3.41%	LB	9.03%	17.63%	LB
TATACOMM	1705.55	7214500	0.16%	1749.65	7217000	0.35%	1.74%	1.88%	SC	2.59%	0.03%	LB
Textile Stock	NOV - 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	231.75	27796600	0.65%	229.2	30971200	0.48%	0.70%	1.39%	LB	-1.10%	11.42%	SB
PAGEIND	37259.4	131910	0.84%	37678.05	175545	0.74%	0.19%	1.30%	SC	1.12%	33.08%	LB
SRF	2367.4	3333375	0.70%	2421.4	4615875	0.72%	0.41%	2.72%	LB	2.28%	38.47%	LB
TRENT	2787	3239600	0.34%	2984.75	3195200	0.48%	0.72%	0.20%	LB	7.10%	-1.37%	SC



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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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