

Daily Derivative Report

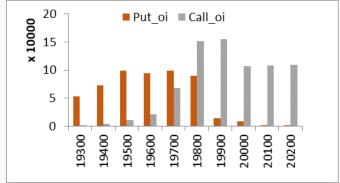
20TH Nov 2023

Nifty Futures	View
Nifty Active Futures	19807.00
Nifty Active Futures OI	1,07,30,800
Change in OI	-297750
Premium / Discount	75.00
Inference	Long Unwinding

Volatility										
India VIX Index	11.83									
Nifty ATM Call IV	9.89									
Nifty ATM Put IV	8.98									
PCR Index Options	1.02									
PCR F&O Total	0.92									

BankNifty Futures	View
BankNifty Active Futures	43715.00
BankNifty Active Futures OI	22,86,750
Change in OI	157830
Premium / Discount	132.00
Inference	Short Build up





HIGHLIGHTS:

Nifty futures closed at 19807 yesterday on a negative note with 2.70% decrease in the open interest indicating Long Unwindig

It closed at a premium of 75 points compared to its previous day's premium of 65 points.

Bank Nifty closed at 43715 yesterday on a negative note with an 7.41% increase in open interest indicating Short Build Up.

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

In Yesterday's Trading Session FII's

Sold Index Futures to the tune of 638 Cr,

Sold Index Option worth 9670 Cr,

Bought Stock Futures to the tune of 1363 Cr,

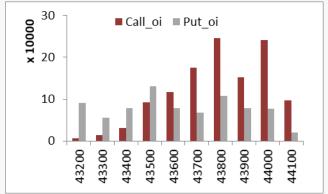
Net Sellers in the derivative segment to the tune of 9440 Cr.

In Cash Segment

FII Sold 477.76 Cr & DII Sold 565.48 Cr.

The India VIX index is at 11.83 vs 11.65, ATM CE IV 9.89 & PE IV 8.98

Bank Nifty Options OI Distribution-Weekly



Index options PCR is at 1.02 vs 1.16 to its previous day closing.

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

Nifty Call options OI shows that 19900 has the highest OI followed by 19800 which may act as resistance for current expiry.

BankNifty Put options OI distribution shows that 43500 has the highest OI concentration followed 43200 which may act as support for the current expiry.

BankNifty Call strike 43800 followed by 44000 witnessed significant OI concentration and may act as resistance for the current expiry.

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

Stock Futures - Long Build

Symbol	Fut Price	% Chg	Open Interest	% Chg
EXIDEIND	282.35	3.37%	17992800.00	14.45%
SBILIFE	1415.90	3.93%	6858000.00	10.21%
MRF	111911.00	1.08%	44185.00	10.13%
GRANULES	374.40	1.73%	11332000.00	9.55%

Stock Futures - Short Build Up

Symbol	Fut Price	% Chg	Open Interest	% Chg
SBICARD	726.95	-6.12%	17004800.00	54.19%
RBLBANK	235.55	-7.65%	63465000.00	41.82%
SBIN	565.10	-3.67%	117478500.00	39.02%
ABCAPITAL	171.35	-5.85%	58935600.00	20.01%



Nifty 50 Open Interest (OI) Dashboard

HIGHES	ST OPEN INTER	REST IN NIFT	TY 50 - STC	CKS CE & P	E
NIFTY 50	CE STRIKE	CE OI	СМР	PE Strike	PE OI
ADANIENT	2300	1745700	2216.85	2200	621900
ADANIPORTS	820	1760800	813.35	800	1268800
APOLLOHOSP	5500	249750	5485.95	5200	184500
ASIANPAINT	3200	789400	3181.55	2800	284600
AXISBANK	1000	3905625	998.25	950	1576875
BAJAJ-AUTO	6000	150500	5653.3	5400	143750
BAJAJFINSV	1700	501000	1618.25	1500	878500
BAJFINANCE	7500	865750	7251.1	7000	830375
BHARTIARTL	930	5227850	951.2	930	2362650
BPCL	400	4019400	390.7	370	2030400
BRITANNIA	4800	300400	4733.1	4500	272800
CIPLA	1300	626600	1254.6	1200	431600
COALINDIA	360	8412600	345.45	320	4727100
DIVISLAB	3600	303800	3613.6	3300	255600
DRREDDY	5600	295125	5633.4	5500	92750
EICHERMOT	4200	405300	3879.6	3800	296450
GRASIM	2000	399000	1979.1	1940	198550
HCLTECH	1290	1582000	1313.65	1250	1398600
HDFCBANK	1500	7571850	1509.5	1500	3471050
HDFCLIFE	700	902000	653.2	600	716100
HEROMOTOCO	3400	543300	3340.35	3100	393900
HINDALCO	500	3785600	499.85	480	1050000
HINDUNILVR	2600	901800	2534.8	2500	470700
ICICIBANK	950	5863900	925.05	900	2607500
INDUSINDBK	1500	2890000	1500.3	1500	1445500

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	2909200	1443.4	1400	1784800
ITC	450	7299200	440.9	440	3576000
JSWSTEEL	780	891675	771.45	750	631125
KOTAKBANK	1800	1596800	1771.6	1700	665600
LT	3100	1086600	3117.55	2900	504600
LTIM	5600	90300	5540.2	5000	63600
M&M	1600	1309350	1590.65	1500	626850
MARUTI	11000	637700	10563.85	10000	200950
NESTLEIND	25000	29120	24476.6	24000	30560
NTPC	235	23757000	252.05	235	11175000
ONGC	190	20659100	197.1	190	12397000
POWERGRID	210	5803200	210.1	200	3340800
RELIANCE	2400	4188750	2363.35	2300	1771250
SBILIFE	1360	1077000	1415.9	1350	348000
SBIN	600	16665000	565.1	570	4594500
SUNPHARMA	1150	3649100	1196.8	1150	1421700
TATACONSUM	950	923400	935.45	900	1339200
TATAMOTORS	700	9262500	683.5	680	3998550
TATASTEEL	125	19206000	125.5	115	11660000
TCS	3600	1237775	3510.55	3500	715925
TECHM	1220	892800	1206.2	1120	914400
TITAN	3400	561000	3349.65	3200	432750
ULTRACEMCO	9000	120500	8820.4	8700	69700
UPL	600	2516800	563.95	500	1553500
WIPRO	400	4876500	396.85	380	1857000

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	-9336	16147	-115828	-106492	INDEX FUT	-167	-3753	20122	20289
INDEX CALL	-142961	-1513	-215289	-72328	INDEX CALL	0	0	0	0
INDEX PUT	-70607	-133	7188	77795	INDEX PUT	0	-1000	76002	76002
STK FUT	18217	61531	35808	17591	STK FUT	-27194	-799	-1825544	-1798350
CLIENTS	TODAY	PREV DAY	NET	Net 1 Day Ago	PRO	TODAY	PREV DAY	NET	Net 1 Day Ago
CLIENTS INDEX FUT	TODAY 7868	PREV DAY -12466	NET 63656	Net 1 Day Ago 55788	PRO INDEX FUT	TODAY 1635	PREV DAY	NET 32050	Net 1 Day Ago 30415
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INDEX FUT	7868	-12466	63656	55788	INDEX FUT	1635	72	32050	30415

Inference:

Sold 9,336 Lots of Index Future,
Sold 1,42,961 Lots of Index Calls,
Sold 70,607 Lots of Index Puts,
Bought 18,217 Lots of Stock Future,



Auto Stock	Oct - 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 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	Compared With Expiry 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 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	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 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
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	,	4	As on Today		As Comp	ared to Previ	ious Day	Compared With Ex		oiry 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%	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%	- 11.47%	SC
HDFCLIFE	605.85	14997400	0.48%	651.8	15936800	0.21%	2.65%	-0.41%	sc	7.58%	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	0.19%	-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
RECLTD	265.75	59104000	0.30%	339.8	52156000	0.13%	2.86%	-1.45%	SC	27.86%	- 11.76%	SC
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	C	Oct - Expiry Day		,	As on Today		As Comp	ared to Previ	ious Day	Compare	ed With Exp	oiry Day
	Price	OI	Basis	Price	OI	Basis	Diff Price	Diff OI	Build Up	Diff Price	Diff OI	Build 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



1570.75

2890400

UBL

PETRONET

RELIANCE

218.8

2226.5

21975000

51116500

0.80%

0.56%

197.45

2360.7

Daily Derivative Report

0.79%

20TH Nov 2023

8.18%

LB

INDEX	0	ct - Expiry Day			As on Today		As Comp	ared to Prev	ious Day	Compared With E		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%	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	ious Day	Compar	ed With Ex	piry 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	pared to Prev	ious Day	Compar	ed With Ex	piry 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			Compar	ed With Ex	piry 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 Stoc	Ос	t - Expiry Day		А	s on Today	ı	As Compa	red to Prev	ious Day	Compare	d With Ex	piry Day	
	Price	01	Basis	Price	01	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	
GWGASLTD	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 IOC	386.85	15911500	0.19%	388.1	16926250	0.26%	0.21%	5.24%	LB	0.32%	6.38%	LB	
M GL	86.2 989.65	101068500	0.52%	104.1	162405750	0.29%	2.36%	1.59%	LB	20.77%	60.69%	LB	
ONGC	180.9	2384800	0.71%	1053.8	2061600 58431450	0.04%	1.15%	8.46% 11.24%	LB LB	6.48%	-13.55% 98.99%	SC LB	
01400	6.00	29303930	0.3370	201.0	JU43 HJU	0.12/0	I. 13 /0	11.44/0	LD	11.33 /0	30.33 /0	LD	

1583.15

3126800

0.14%

1.28%

-0.70%

SC

0.75%

For private circulation only 6

0.33%

0.19%

-0.20%

0.18%

1.99%

-1.31%

SB

SC

-9.76%

6.03%

101.08%

-12.01%

SC

44187000

44978750



Pharma Stock	Oct - Expiry Day			As on Today			As Compared to Previous Day			Compared With Expiry Day		
	Price	01	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	01	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	01	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	01	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
ТЕСНМ	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	k Oct - Expiry Day		As on Today			As Compared to Previous Day			Compared With Expiry Day			
	Price	01	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	tock Oct - Expiry Day		As on Today			As Compared to Previous Day			Compared With Expiry Day			
	Price	01	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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