

Daily Derivative Report

Daily Derivative Report

Retail Research

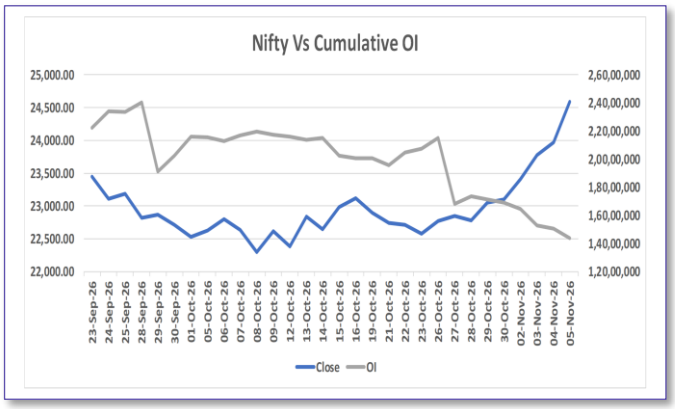
Index Snapshot

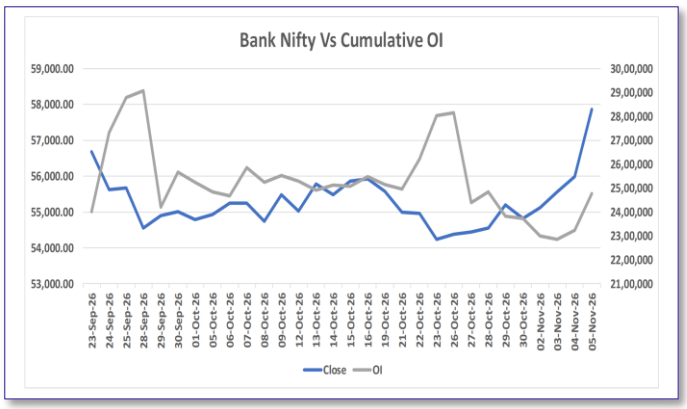
06th November 2026

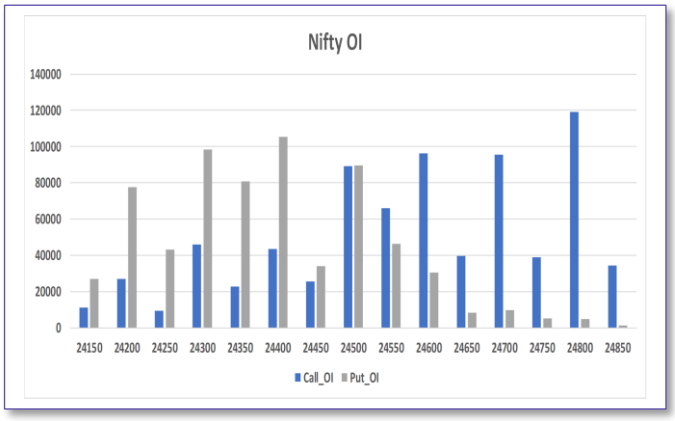
Particulars	Spot	Future	Premium/Discount	Future OI	PCR OI	India VIX
Current	24536.6	24588	51.4	14359605	1.34	15.62
Previous	23960.6	23970.7	10.1	15045095	1.07	15.27
% Change	2.40	2.58		-4.56		2.29

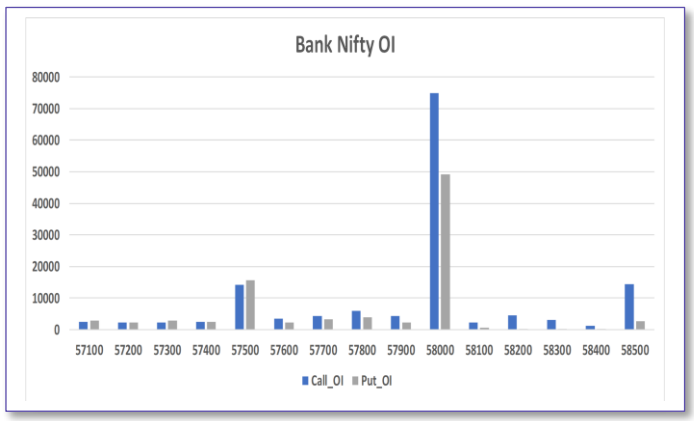
Derivative Highlights.

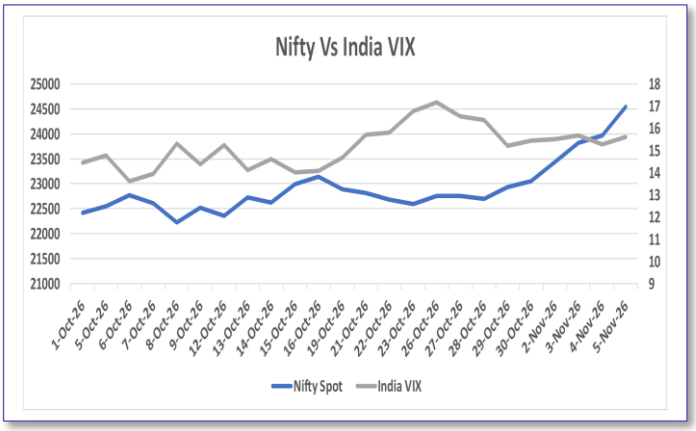
- On Thursday, following a significant gap-up opening, Nifty Futures continued its upward traction and closed near the day's high, indicating sustained buying strength and strong bullish momentum. The index gained 2.58%, marking its sixth consecutive session of positive closing and reinforcing the upward bias. The sharp gap-up opening trapped call writers, forcing them to unwind their positions and further accelerating the rally. The accompanying surge in trading volumes indicates strong market participation and strengthening buying conviction. Meanwhile, the Put-Call Ratio continued to remain in bullish territory, reinforcing the prevailing positive bias and indicating sustained bullish positioning. Overall, the derivatives setup remains constructive, with bullish momentum and buying strength continuing to remain intact.
- Meanwhile, following a gap-up opening, Bank Nifty Futures witnessed a decisive breakout from its prevailing range and sustained buying traction throughout the session, closing 3.33% higher. The sharp upward move caught call writers off guard, forcing them to unwind their positions, while renewed buying interest further accelerated the rally. The index registered a decisive range breakout, accompanied by a surge in trading volumes, indicating fresh buyer participation and strengthening conviction. Bank Nifty Futures also marked its fourth consecutive session of positive closing, reinforcing the bullish momentum. Meanwhile, implied volatility remained elevated, reflecting continued uncertainty among market participants, while the Put-Call Ratio improved, indicating strengthening bullish positioning.
- For the Weekly series, the 24600 strike has significant call open interest, followed by the 24700 strike. On the put side, 24500 has a substantial open interest, followed by the 24400 strike. Considering the gap down opening, the 24330-24300 zone is likely to act as an immediate support zone for the index. Any follow through selling below 24300 can lead to Index moving down towards 24150. On the upside, the zone of 24420-24450 zone is expected to act as an immediate resistance.
- In Bank Nifty, the 58000 strike has significant call open interest, followed by the 58500 strike. On the put side, 57500 has a substantial open interest, followed by a 57000. Considering the gap down opening, the 57350-57300 zone is likely to act as an immediate support zone for the index. Any follow through selling below 57300 can lead to Index moving down towards 57000. On the upside, the zone of 57600-57700 zone is expected to act as an immediate resistance.





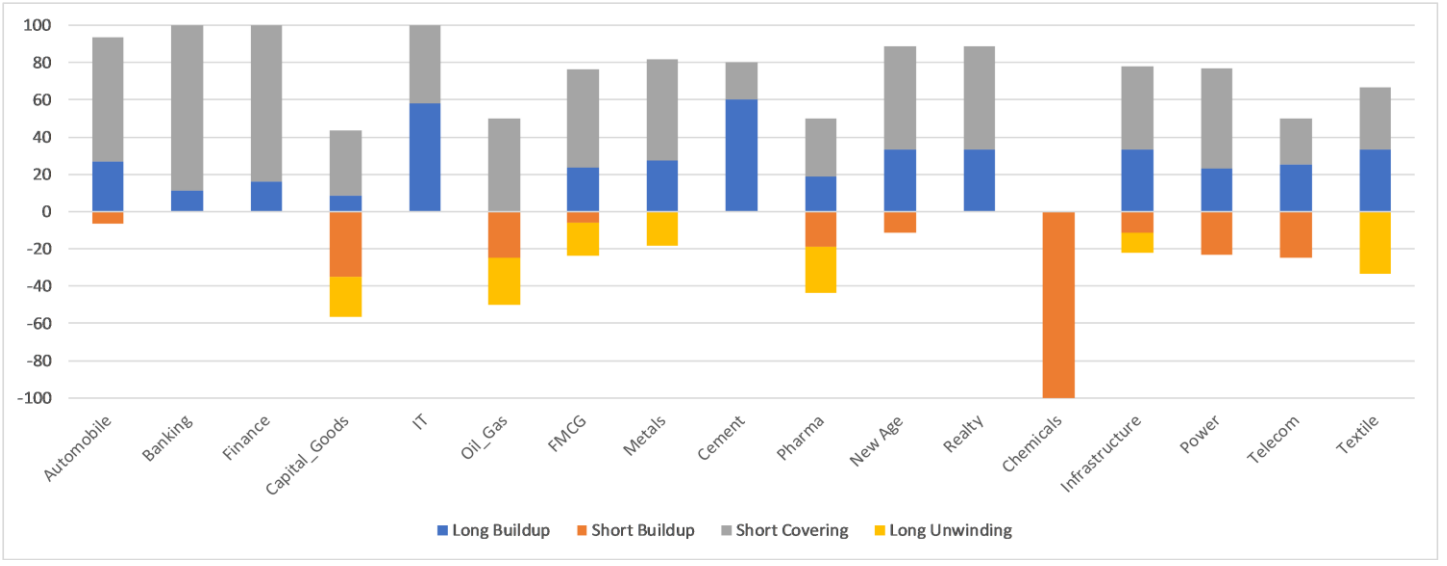






FIIs' F&O activity (in Cr) November 05, 2026			
	Buy	Sell	Difference
INDEX FUTURES	11,126	3,242	7884.00
INDEX OPTIONS	11,42,655	11,31,194	11461.00
STOCK FUTURES	33,162	30,226	2936.00
STOCK OPTIONS	36,873	35,702	1171.00

Sectoral Highlights



- On the sectoral front, the landscape remained firmly positive throughout the session, with broad-based buying traction supporting the overall market. Nifty IT, Realty, PSU Bank, Private Bank and Cement witnessed fresh and strong buying interest, indicating renewed participation across these segments. Nifty IT, in particular, attracted fresh buying interest following its recent retracement, indicating renewed bullish traction. Meanwhile, Nifty Media was the only sector to close in negative territory, reflecting minor selling pressure. Overall, the sectoral landscape remained firmly constructive, with widespread buying interest.
- Most of the stocks from Auto, Banking, Financial Services, Banking, IT, New Age and Realty sector have witnessed a significant Long build up or short covering.
- On the other hand, most of the stocks from Chemical sector have witnessed a significant short build up or Long Unwinding.

Sectoral Derivative Snapshot

Index	Previous Cumulative OI	Previous Close	Current Cumulative OI	Current Close	%Price change	Cumulative OI Change	% Cumulative OI Change	Inference
NIFTY	15045095	23970.7	14359605	24588	2.58	-685490.00	-4.56	Short Covering
BANKNIFTY	2324310	55983.2	2477250	57865.2	3.36	152940.00	6.58	Long Buildup

Automobiles	Previous Cumulative OI	Previous Close	Current Cumulative OI	Current Close	%Price change	Cumulative OI Change	% Cumulative OI Change	Inference
ASHOKLEY	108445000	154.48	108885000	170.2	10.18	440000.00	0.41	Long Buildup
BAJAJ-AUTO	1835775	10604	1782075	10737	1.25	-53700.00	-2.93	Short Covering
BHARATFORG	8567000	1815.8	10142500	1757.5	-3.21	1575500.00	18.39	Short Buildup
BOSCHLTD	181925	50905	178205	52340	2.82	-3720.00	-2.04	Short Covering
EICHERMOT	2654200	7436	2748100	7730	3.95	93900.00	3.54	Long Buildup
FORCEMOT	311380	18254	313050	18501	1.35	1670.00	0.54	Long Buildup
HEROMOTOCO	3522900	5370.5	3337050	5525	2.88	-185850.00	-5.28	Short Covering
HYUNDAI	4975025	2045.5	4859250	2123.6	3.82	-115775.00	-2.33	Short Covering
M&M	14776800	2963.4	13510000	3126.6	5.51	-1266800.00	-8.57	Short Covering
MARUTI	2344850	11993	2285350	12661	5.57	-59500.00	-2.54	Short Covering
MOTHERSON	155558100	159.64	155250600	167.07	4.65	-307500.00	-0.20	Short Covering
SONACOMS	13019300	896.6	14404775	917.35	2.31	1385475.00	10.64	Long Buildup
TVSMOTOR	6862450	4331.6	6784925	4463	3.03	-77525.00	-1.13	Short Covering
TMPV	97872450	280.05	97169400	294.35	5.11	-703050.00	-0.72	Short Covering
UNOMINDA	5353150	1201.5	5237100	1344.6	11.91	-116050.00	-2.17	Short Covering

Banking	Previous Cumulative OI	Previous Close	Current Cumulative OI	Current Close	%Price change	Cumulative OI Change	% Cumulative OI Change	Inference
AUBANK	24663500	903.4	23321500	940.75	4.13	-1342000.00	-5.44	Short Covering
AXISBANK	94365000	1234.6	93437500	1287.3	4.27	-927500.00	-0.98	Short Covering
BANDHANBNK	129488400	158.92	128653200	162.46	2.23	-835200.00	-0.64	Short Covering
BANKBARODA	135535725	245.35	134939025	249.8	1.81	-596700.00	-0.44	Short Covering
BANKINDIA	56607200	134.89	57304000	139.25	3.23	696800.00	1.23	Long Buildup
CANBK	331101000	119.01	329710500	123.14	3.47	-1390500.00	-0.42	Short Covering
FEDERALBNK	86182500	335.9	83902500	338.8	0.86	-2280000.00	-2.65	Short Covering
HDFCBANK	369969050	738.05	364321850	761.15	3.13	-5647200.00	-1.53	Short Covering
ICICIBANK	110490100	1425.7	107335900	1501.4	5.31	-3154200.00	-2.85	Short Covering
IDFCFIRSTB	392044975	74.8	376194000	77.86	4.09	-15850975.00	-4.04	Short Covering
INDIANB	9749000	859.45	10255000	896.1	4.26	506000.00	5.19	Long Buildup
INDUSINDBK	46263000	865.75	44179800	910.95	5.22	-2083200.00	-4.50	Short Covering
KOTAKBANK	149490000	460.1	145292000	468.65	1.86	-4198000.00	-2.81	Short Covering
PNB	255192000	122.5	248248000	126.69	3.42	-6944000.00	-2.72	Short Covering
RBLBANK	53223850	365.1	52050375	373.55	2.31	-1173475.00	-2.20	Short Covering

SBIN	108827250	983.2	108122250	1008.1	2.53	-705000.00	-0.65	Short Covering
UNIONBANK	102903375	183.76	101779425	189.18	2.95	-1123950.00	-1.09	Short Covering
YESBANK	1293480100	15.67	1276903800	16.43	4.85	-16576300.00	-1.28	Short Covering

Financials	Previous Cumulative OI	Previous Close	Current Cumulative OI	Current Close	%Price change	Cumulative OI Change	% Cumulative OI Change	Inference
360ONE	5004500	1076.4	5009000	1149.25	6.77	4500.00	0.09	Long Buildup
ABCAPITAL	35502750	382.05	34933900	398.8	4.38	-568850.00	-1.60	Short Covering
ANGELONE	36990000	312.8	36945000	327.2	4.60	-45000.00	-0.12	Short Covering
BAJAJFINSV	8439600	1758.6	8360700	1841.9	4.74	-78900.00	-0.93	Short Covering
BAJFINANCE	64309500	994.4	61504500	1070.45	7.65	-2805000.00	-4.36	Short Covering
BSE	10067600	3603.7	9294400	3791.8	5.22	-773200.00	-7.68	Short Covering
CAMS	8737575	692.95	8792025	716.4	3.38	54450.00	0.62	Long Buildup
CDSL	9940800	1328.2	9870500	1339.7	0.87	-70300.00	-0.71	Short Covering
CHOLAFIN	11413175	1656.1	11231250	1766.5	6.67	-181925.00	-1.59	Short Covering
HDFCAMC	6979800	2516	6561600	2637.1	4.81	-418200.00	-5.99	Short Covering
HDFCLIFE	39834300	532.8	39169900	547.15	2.69	-664400.00	-1.67	Short Covering
ICICIGI	6206275	1598.2	6299225	1621.8	1.48	92950.00	1.50	Long Buildup
ICICILIFE	19096400	425.9	18835600	430.65	1.12	-260800.00	-1.37	Short Covering
IREDA	63630550	106.27	60748125	110.42	3.91	-2882425.00	-4.53	Short Covering
JIOFIN	221062150	223.38	225950150	231.06	3.44	4888000.00	2.21	Long Buildup
KFINTECH	4924300	901.8	4834600	927.4	2.84	-89700.00	-1.82	Short Covering
LICHSGFIN	36900000	521.75	35296000	531.6	1.89	-1604000.00	-4.35	Short Covering
LICI	46874800	409.7	46695600	411.3	0.39	-179200.00	-0.38	Short Covering
LTF	50085000	264.45	47830500	279.31	5.62	-2254500.00	-4.50	Short Covering
MANAPPURAM	67167000	316.1	68076000	327.2	3.51	909000.00	1.35	Long Buildup
MCX	6561000	3311.5	6371550	3385.1	2.22	-189450.00	-2.89	Short Covering
MFSL	9292000	1246.1	9051200	1281.5	2.84	-240800.00	-2.59	Short Covering
MOTILALOFS	5676100	1014.65	5134375	1096.75	8.09	-541725.00	-9.54	Short Covering
MUTHOOTFIN	7018000	2736.2	6776550	2854.3	4.32	-241450.00	-3.44	Short Covering
NAM-INDIA	5426250	1006.75	5261875	1071.05	6.39	-164375.00	-3.03	Short Covering
PFC	109107375	319.65	107089150	326.15	2.03	-2018225.00	-1.85	Short Covering
PNBHOUSING	10540400	1086.3	10144550	1105.3	1.75	-395850.00	-3.76	Short Covering
RECLTD	45240850	287.35	45009050	297.6	3.57	-231800.00	-0.51	Short Covering
SBICARD	18105600	555.85	16676000	584.3	5.12	-1429600.00	-7.90	Short Covering
SBILIFE	7483875	1707.1	7271250	1732.3	1.48	-212625.00	-2.84	Short Covering
SHRIRAMFIN	27048450	908.95	25561800	966.85	6.37	-1486650.00	-5.50	Short Covering

Capital Goods	Previous Cumulative OI	Previous Close	Current Cumulative OI	Current Close	%Price change	Cumulative OI Change	% Cumulative OI Change	Inference
ABB	1872875	6778	1993000	6665.5	-1.66	120125.00	6.41	Short Buildup
AMBER	912100	6455	874900	6571.5	1.80	-37200.00	-4.08	Short Covering
ASTRAL	5138250	1422.1	5324825	1386.9	-2.48	186575.00	3.63	Short Buildup
BDL	6338875	1083	6416225	1080.05	-0.27	77350.00	1.22	Short Buildup
BEL	96271575	398.05	93163650	396.15	-0.48	-3107925.00	-3.23	Long Unwinding

BHEL	82093125	425.4	80441500	419	-1.50	-1651625.00	-2.01	Long Unwinding
BLUESTARCO	5608350	1559	5404975	1576.8	1.14	-203375.00	-3.63	Short Covering
CROMPTON	73329450	205.08	72536975	206.31	0.60	-792475.00	-1.08	Short Covering
CUMMINSIND	5400900	4751.9	5546000	4108.6	-13.54	145100.00	2.69	Short Buildup
DIXON	2278450	12307	2267100	12640	2.71	-11350.00	-0.50	Short Covering
HAL	4839000	5103.7	4738950	5049.8	-1.06	-100050.00	-2.07	Long Unwinding
HAVELLS	9921000	1070.5	10093500	1072.8	0.21	172500.00	1.74	Long Buildup
KAYNES	4290900	3334	4267350	3333.6	-0.01	-23550.00	-0.55	Long Unwinding
LT	13089475	3955.3	13257475	4062.7	2.72	168000.00	1.28	Long Buildup
PGEL	14279450	535.95	13929850	552.25	3.04	-349600.00	-2.45	Short Covering
POLYCAB	1899125	7937	1970450	7854	-1.05	71325.00	3.76	Short Buildup
POWERINDIA	532100	29030	497450	28180	-2.93	-34650.00	-6.51	Long Unwinding
PREMIERENE	15964650	902.4	16916900	881.75	-2.29	952250.00	5.96	Short Buildup
SIEMENS	3385725	3506.7	3602900	3426.7	-2.28	217175.00	6.41	Short Buildup
SUPREMEIND	2165100	3356	2165275	3306.3	-1.48	175.00	0.01	Short Buildup
TIINDIA	3722800	2262.1	3663000	2302.8	1.80	-59800.00	-1.61	Short Covering
VOLTAS	10343925	1071.3	9939200	1116.6	4.23	-404725.00	-3.91	Short Covering
WAAREEENER	7487525	2401.7	7441025	2447.5	1.91	-46500.00	-0.62	Short Covering

IT	Previous Cumulative OI	Previous Close	Current Cumulative OI	Current Close	%Price change	Cumulative OI Change	% Cumulative OI Change	Inference
COFORGE	9387425	2049.3	9102900	2092.8	2.12	-284525.00	-3.03	Short Covering
HCLTECH	19234400	1410	19294000	1439.4	2.09	59600.00	0.31	Long Buildup
INFY	74808500	1130.4	77003900	1173	3.77	2195400.00	2.93	Long Buildup
KPITTECH	12740300	523.05	12384925	544.1	4.02	-355375.00	-2.79	Short Covering
LTM	3000300	4207.2	2922900	4396.4	4.50	-77400.00	-2.58	Short Covering
MPHASIS	3685825	2466.2	3755675	2508.4	1.71	69850.00	1.90	Long Buildup
OFSS	885750	10128	872000	10169.5	0.41	-13750.00	-1.55	Short Covering
PERSISTENT	3537125	6040.5	3440000	6152.5	1.85	-97125.00	-2.75	Short Covering
TATAELXSI	1853100	3732.5	1866550	3954.4	5.95	13450.00	0.73	Long Buildup
TCS	20168175	2449.5	21565150	2505.1	2.27	1396975.00	6.93	Long Buildup
TECHM	17561400	1784.9	18381000	1834.5	2.78	819600.00	4.67	Long Buildup
WIPRO	161793000	194.75	162240000	199.53	2.45	447000.00	0.28	Long Buildup

Oil & Gas	Previous Cumulative OI	Previous Close	Current Cumulative OI	Current Close	%Price change	Cumulative OI Change	% Cumulative OI Change	Inference
BPCL	43525050	304.5	40791650	317.65	4.32	-2733400.00	-6.28	Short Covering
GAIL	74067200	186.46	70662750	185.98	-0.26	-3404450.00	-4.60	Long Unwinding
HINDPETRO	40900950	366.05	39847950	380.35	3.91	-1053000.00	-2.57	Short Covering
IOC	123839625	142.13	120110250	144.8	1.88	-3729375.00	-3.01	Short Covering
OIL	10988600	454.85	13003200	438.2	-3.66	2014600.00	18.33	Short Buildup
ONGC	67329000	234.9	68195250	231.14	-1.60	866250.00	1.29	Short Buildup
PETRONET	27551900	311.5	27515800	317.4	1.89	-36100.00	-0.13	Short Covering
RELIANCE	165824000	1316.6	165350000	1315.9	-0.05	-474000.00	-0.29	Long Unwinding

Daily Derivative Report

SBI Securities
Investment aur Trust, Dono

FMCG	Previous Cumulative OI	Previous Close	Current Cumulative OI	Current Close	%Price change	Cumulative OI Change	% Cumulative OI Change	Inference
ASIANPAINT	6581750	2431.2	7608000	2536.8	4.34	1026250.00	15.59	Long Buildup
BRITANNIA	2361750	4955	2356750	5033.7	1.59	-5000.00	-0.21	Short Covering
COLPAL	6372300	1657.9	6183375	1692.7	2.10	-188925.00	-2.96	Short Covering
DABUR	23490250	393.4	24688375	383.8	-2.44	1198125.00	5.10	Short Buildup
GODFRYPHLP	1569700	1778.2	1637350	1787.4	0.52	67650.00	4.31	Long Buildup
GODREJCP	12896600	849.8	12338500	868	2.14	-558100.00	-4.33	Short Covering
HINDUNILVR	18861600	1958.8	18724500	1966.4	0.39	-137100.00	-0.73	Short Covering
ITC	212334550	280.8	210589650	279.15	-0.59	-1744900.00	-0.82	Long Unwinding
JUBLFOOD	15807500	437.45	15298750	459.65	5.07	-508750.00	-3.22	Short Covering
KALYANKJIL	21843000	532.6	22441050	563.5	5.80	598050.00	2.74	Long Buildup
MARICO	12214800	889.3	11792400	889.25	-0.01	-422400.00	-3.46	Long Unwinding
NESTLEIND	11338000	1246.5	11361500	1256.6	0.81	23500.00	0.21	Long Buildup
PATANJALI	31716350	383	29808925	406.15	6.04	-1907425.00	-6.01	Short Covering
PIDILITIND	5906500	1513.8	6112000	1559.1	2.99	205500.00	3.48	Long Buildup
TATACONSUM	14105850	1070	13511300	1077.5	0.70	-594550.00	-4.21	Short Covering
TITAN	5199250	4746.6	5189800	4854.6	2.28	-9450.00	-0.18	Short Covering
UNITDSPR	7549600	1418	7430400	1404.2	-0.97	-119200.00	-1.58	Long Unwinding
VBL	67049700	420.95	62937825	434.1	3.12	-4111875.00	-6.13	Short Covering

Metals	Previous Cumulative OI	Previous Close	Current Cumulative OI	Current Close	%Price change	Cumulative OI Change	% Cumulative OI Change	Inference
APLAPOLLO	14658350	2203.3	13684300	2196.6	-0.30	-974050.00	-6.65	Long Unwinding
COALINDIA	71485200	400.45	70187850	397.1	-0.84	-1297350.00	-1.81	Long Unwinding
HINDALCO	60284700	936.55	60286800	944.7	0.87	2100.00	0.00	Long Buildup
HINDZINC	24217025	551	25123525	572.1	3.83	906500.00	3.74	Long Buildup
JINDALSTEL	17665000	1150.6	17172500	1157.5	0.60	-492500.00	-2.79	Short Covering
JSWSTEEL	40888125	1341.8	39245175	1357.5	1.17	-1642950.00	-4.02	Short Covering
NATIONALUM	40183125	322	39975000	326.35	1.35	-208125.00	-0.52	Short Covering
NMDC	359937000	69.9	354766500	70.52	0.89	-5170500.00	-1.44	Short Covering
SAIL	175432200	170.12	173237300	172.07	1.15	-2194900.00	-1.25	Short Covering
TATASTEEL	330360250	179.9	333734500	183.07	1.76	3374250.00	1.02	Long Buildup
VEDL	49874800	257.55	49382550	264.18	2.57	-492250.00	-0.99	Short Covering

Cement	Previous Cumulative OI	Previous Close	Current Cumulative OI	Current Close	%Price change	Cumulative OI Change	% Cumulative OI Change	Inference
AMBUJACEM	85625550	376.6	87762900	390.45	3.68	2137350.00	2.50	Long Buildup
GRASIM	6730000	3151.6	6856500	3236.6	2.70	126500.00	1.88	Long Buildup
SHREECEM	270025	24350	270050	25055	2.90	25.00	0.01	Long Buildup
ULTRACEMCO	1984650	11803	1950450	12258	3.85	-34200.00	-1.72	Short Covering

Daily Derivative Report

SBI Securities
Investment aur Trust, Dono

Pharma	Previous Cumulative OI	Previous Close	Current Cumulative OI	Current Close	%Price change	Cumulative OI Change	% Cumulative OI Change	Inference
ALKEM	1692875	5202.5	1646500	5184.5	-0.35	-46375.00	-2.74	Long Unwinding
APOLLOHOSP	1693925	8623	1743200	8380	-2.82	49275.00	2.91	Short Buildup
AUROPHARMA	14560150	1710.5	14295600	1779.8	4.05	-264550.00	-1.82	Short Covering
BIOCON	50655000	346.05	49695000	363.25	4.97	-960000.00	-1.90	Short Covering
CIPLA	9764375	1401	9899525	1406.4	0.39	135150.00	1.38	Long Buildup
DIVISLAB	5777300	10072.5	6040800	10182.5	1.09	263500.00	4.56	Long Buildup
DRREDDY	16542500	1373.1	16146875	1371.8	-0.09	-395625.00	-2.39	Long Unwinding
FORTIS	10974000	791.6	10843800	818.45	3.39	-130200.00	-1.19	Short Covering
GLENMARK	10698375	2521.9	10460625	2485.1	-1.46	-237750.00	-2.22	Long Unwinding
LAURUSLABS	18346825	2321.9	18338750	2351.5	1.27	-8075.00	-0.04	Short Covering
LUPIN	7051600	2022.9	7139150	1991.2	-1.57	87550.00	1.24	Short Buildup
MANKIND	3168500	2539.6	3065500	2516.3	-0.92	-103000.00	-3.25	Long Unwinding
MAXHEALTH	15063825	926.2	14716800	935.55	1.01	-347025.00	-2.30	Short Covering
SUNPHARMA	19022500	1784.4	20676250	1839.9	3.11	1653750.00	8.69	Long Buildup
TORNTPHARM	3586375	4733	3605125	4732	-0.02	18750.00	0.52	Short Buildup

New Age	Previous Cumulative OI	Previous Close	Current Cumulative OI	Current Close	%Price change	Cumulative OI Change	% Cumulative OI Change	Inference
DELHIVERY	29919425	418	29435950	430.55	3.00	-483475.00	-1.62	Short Covering
DMART	5083350	3396.2	5041200	3417.2	0.62	-42150.00	-0.83	Short Covering
ETERNAL	124031475	345.8	121958100	360.3	4.19	-2073375.00	-1.67	Short Covering
NAUKRI	13756600	1175.7	13820400	1218.2	3.61	63800.00	0.46	Long Buildup
NYKAA	36454850	353.6	39239525	348.3	-1.50	2784675.00	7.64	Short Buildup
PAYTM	13646875	1730.4	12960175	1789.9	3.44	-686700.00	-5.03	Short Covering
POLICYBZR	18739700	972.9	18354700	973.4	0.05	-385000.00	-2.05	Short Covering
SWIGGY	81374900	180.34	85585550	190.76	5.78	4210650.00	5.17	Long Buildup
VMM	68064900	91.31	70339550	93.55	2.45	2274650.00	3.34	Long Buildup

Realty	Previous Cumulative OI	Previous Close	Current Cumulative OI	Current Close	%Price change	Cumulative OI Change	% Cumulative OI Change	Inference
DLF	36579750	722.85	35251650	745.9	3.19	-1328100.00	-3.63	Short Covering
GODREJPROP	10700950	1755.4	10736050	1818.9	3.62	35100.00	0.33	Long Buildup
INDHOTEL	18371000	846.35	17860000	873.4	3.20	-511000.00	-2.78	Short Covering
LODHA	7547500	1118.6	7428750	1176	5.13	-118750.00	-1.57	Short Covering
NBCC	93281500	77.95	97857500	80.81	3.67	4576000.00	4.91	Long Buildup
OBEROIRLTY	4256700	1712.7	4329850	1752.6	2.33	73150.00	1.72	Long Buildup
PHOENIXLTD	3653300	2067.1	3535350	2126.3	2.86	-117950.00	-3.23	Short Covering
PRESTIGE	5585400	1580.5	5330700	1647.7	4.25	-254700.00	-4.56	Short Covering

Daily Derivative Report

SBI Securities
Investment aur Trust, Dono

Chemicals	Previous Cumulative OI	Previous Close	Current Cumulative OI	Current Close	%Price change	Cumulative OI Change	% Cumulative OI Change	Inference
PIIND	4973450	2192	6961350	1770.4	-19.23	1987900.00	39.97	Short Buildup
SOLARINDS	935675	19527	1040425	18519	-5.16	104750.00	11.20	Short Buildup
UPL	41750260	530.2	41874920	526.15	-0.76	124660.00	0.30	Short Buildup

Infrastructure	Previous Cumulative OI	Previous Close	Current Cumulative OI	Current Close	%Price change	Cumulative OI Change	% Cumulative OI Change	Inference
ADANIENT	17227986	2711.3	17279898	2744.6	1.23	51912.00	0.30	Long Buildup
ADANIPORTS	14867500	1905	14941125	1888.9	-0.85	73625.00	0.50	Short Buildup
COCHINSHIP	5343200	1236.4	5317600	1230.7	-0.46	-25600.00	-0.48	Long Unwinding
CONCOR	23943750	425.85	23505000	439.35	3.17	-438750.00	-1.83	Short Covering
GMRAIRPORT	134045550	94.99	129741975	99.31	4.55	-4303575.00	-3.21	Short Covering
INDIGO	5770350	5170.8	5363850	5443.1	5.27	-406500.00	-7.04	Short Covering
IRFC	96592475	78.27	96429325	80.12	2.36	-163150.00	-0.17	Short Covering
MAZDOCK	5976000	1829.6	6034950	1835	0.30	58950.00	0.99	Long Buildup
RVNL	32557925	191.51	32721400	194.22	1.42	163475.00	0.50	Long Buildup

Power	Previous Cumulative OI	Previous Close	Current Cumulative OI	Current Close	%Price change	Cumulative OI Change	% Cumulative OI Change	Inference
ADANIENSOL	22453200	1419.2	21903750	1449.1	2.11	-549450.00	-2.45	Short Covering
ADANIGREEN	21595200	1388.3	20776200	1419.8	2.27	-819000.00	-3.79	Short Covering
ADANIPOWER	226940850	202.04	221757850	204.23	1.08	-5183000.00	-2.28	Short Covering
CGPOWER	21328200	840.55	22520750	809.55	-3.69	1192550.00	5.59	Short Buildup
IEX	53926950	111.57	52443600	112.27	0.63	-1483350.00	-2.75	Short Covering
INOXWIND	115673600	63.64	116070400	66.18	3.99	396800.00	0.34	Long Buildup
JSWENERGY	27511400	513.75	27619975	523.7	1.94	108575.00	0.39	Long Buildup
KEI	2143225	3992.1	2004100	4070.3	1.96	-139125.00	-6.49	Short Covering
NHPC	125065250	77.27	123967150	81.5	5.47	-1098100.00	-0.88	Short Covering
NTPC	83923800	319.5	84948500	314.75	-1.49	1024700.00	1.22	Short Buildup
POWERGRID	56950600	259.25	58681500	258.55	-0.27	1730900.00	3.04	Short Buildup
SUZLON	475678500	37.67	479475800	38.66	2.63	3797300.00	0.80	Long Buildup
TATAPOWER	63759400	362.4	62600850	364.9	0.69	-1158550.00	-1.82	Short Covering

Telecom	Previous Cumulative OI	Previous Close	Current Cumulative OI	Current Close	%Price change	Cumulative OI Change	% Cumulative OI Change	Inference
BHARTIARTL	51716100	2067.1	50567550	2071.2	0.20	-1148550.00	-2.22	Short Covering
IDEA	6256927525	12.56	6268565075	12.95	3.11	11637550.00	0.19	Long Buildup
INDUSTOWER	81088300	389.7	83458100	384.4	-1.36	2369800.00	2.92	Short Buildup

Daily Derivative Report

SBI Securities
Investment aur Trust, Dono

Textile	Previous Cumulative OI	Previous Close	Current Cumulative OI	Current Close	%Price change	Cumulative OI Change	% Cumulative OI Change	Inference
PAGEIND	187420	35640	185680	35505	-0.38	-1740.00	-0.93	Long Unwinding
SRF	3904200	2456.9	3896800	2489.8	1.34	-7400.00	-0.19	Short Covering
TRENT	8298900	3054.9	8383950	3062.7	0.26	85050.00	1.02	Long Buildup

SBICAP Securities Limited
(CIN): U65999MH2005PLC155485
SEBI Registration No.: Stock Broker: INZ000200032 | DP Registration No.: IN-DP-314-2017
Research Analyst: INH000000602 | IRDA: CA0103 | PFRDA Registration No: POP 26092018

Registered & Corporate Office: Marathon Futurex, Unit No. 1201, B-Wing, 12th Floor, N M Joshi Marg, Mafatlal Mill Compound, Lower Parel East, Mumbai 400013

For any information contact us: **(022) 6854 5555**

E-mail: helpdesk@sbicapsec.com I Web: www.sbisecurities.in

DISCLOSURES & DISCLAIMERS:

Analyst Certification: The views expressed in this research report ("Report") accurately reflect the personal views of the research analysts ("Analysts") employed by SBICAP Securities Limited (SSL) about any and all of the subject issuer(s) or company(ies) or securities. This report has been prepared based upon information available to the public and sources, believed to be reliable. I/We also certify that no part of my/our compensation was, is, or will be directly or indirectly related to the specific recommendation(s) or view(s) in this report.

The Analysts engaged in preparation of this Report or his/her relative:-

(a) do not have any financial interests in the subject company mentioned in this Report; (b) do not own 1% or more of the equity securities of the subject company mentioned in the report as of the last day of the month preceding the publication of the research report; (c) do not have any material conflict of interest at the time of publication of the Report.

The Analysts engaged in preparation of this Report:-

(a) have not received any compensation from the subject company in the past twelve months; (b) have not managed or co-managed public offering of securities for the subject company in the past twelve months; (c)have not received any compensation for investment banking or merchant banking or brokerage services from the subject company in the past twelve months; (d) have not received any compensation for products or services other than investment banking or merchant banking or brokerage services from the subject company in the past twelve months; (e) has not received any compensation or other benefits from the subject company or third party in connection with the Report; (f) has not served as an officer, director or employee of the subject company; (g) is not engaged in market making activity for the subject company.

Name	Qualification	Designation
Sudeep Shah	MMS-Finance	VP- Technical & Derivative Research
Sunny Agrawal	B.E, MBA (Finance)	DVP - Fundamental Research
Rajesh Gupta	PGDBM (Finance), MA (Bus. Eco)	AVP - Fundamental Research
Monica Chauhan	C.A.	Research Analyst - Equity Fundamentals
Harsh Vasa	C.A.	Research Analyst - Equity Fundamentals
Sumeet Shah	B.E., CFA	Research Analyst - Equity Fundamentals
Gautam Updhyaya	MBA (Finance)	Research Analyst - Equity Derivatives
Vinayak Gangule	BE (IT)	Research Analyst - Equity Technicals
Ashwin Ramani	B.Com	Research Analyst- Equity Technicals
Aditya Bhamare	MBA (Finance)	Research Analyst- Equity Technicals
Sagar Peswani	B.Tech (ECE)	Research Associate - Equity Technicals
Shubham Purohit	BMS (Finance)	Research Associate - Equity Fundamentals
Vinit Mishra	B.Com	Research Associate - Equity Fundamentals
Kalpesh Mangade	B.Com	MIS Analyst - Retail Research

For other Disclosures please visit: https://bit.ly/R_disclaimer02





Sudeep Shah
VP – Technical & Derivative Research

Sunny Agrawal
DVP – Fundamental Research