

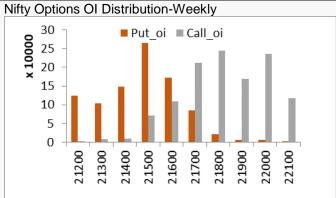
# **Daily Derivative Report**

11<sup>™</sup> Jan 2024

Nifty Future	es View
Nifty Active Futures	21709.1
Nifty Active Futures OI	11488300
Change in OI	-225200
Premium / Discount	72.00
Inference	SHORT COVERING

Volatility	
India VIX Index	12.97
Nifty ATM Call IV	12.13
Nifty ATM Put IV	13.35
PCR Index NIFTY	1.06
PCR Index BANKNIFTY	0.96

BankNifty Futures View										
BankNifty Active Futures	47606.85									
BankNifty Active Futures OI	2185575									
Change in OI	-76905									
Premium / Discount	148.85									
Inference	SHORT COVERING									



### **HIGHLIGHTS:**

Nifty futures closed at 21709 yesterday on a positive note with 1.92% decrease in the open interest indicating Short Covering.

It closed at a premium of 72 points compared to its previous day's premium of 72 points.

Bank Nifty closed at 47607 yesterday on a positive note with a 3.40% decrease in open interest indicating Short Covering.

It closed at a premium of 149 points compared to its previous day's premium of 149 points.

### In Yesterday's Trading Session FII's

Sold Index Futures to the tune of 641 Cr, Sold Index Option worth 68356 Cr,

Sold Stock Futures to the tune of 1099 Cr,

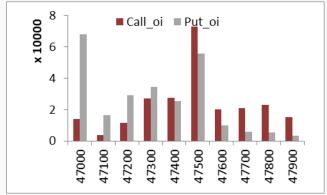
Net Sold in the derivative segment to the tune of 70634 Cr.

In Cash Segment

FII Sold 1721 Cr & DII Bought 2080 Cr.

The India VIX index is at 12.97 vs 13.26, ATM CE IV 12.13 & PE IV 13.35





Index options PCR is at 1.06 vs 0.88 to its previous day closing.

Nifty Put options OI distribution shows that 21500 has the highest OI concentration followed by 21400 and 21200 which may act as support for current expiry.

Nifty Call options OI shows that 21800 has the highest OI followed by 21700 which may act as resistance for current expiry.

BankNifty Put options OI distribution shows that 47000 has the highest OI concentration followed 47200 which may act as support for the current expiry.

BankNifty Call strike 47800 followed by 47500 witnessed significant OI concentration and may act as resistance for the current expiry.

SECURITIES IN BAN PERIOD: BALRAMCHINI, BANDHANBNK, CHAMBALFERT, ESCORTS, HINDCOPPER, IEX, INDIACEM INDUSTOWER, NATIONALUM, PEL, PVRINOX, SAIL.

## **Stock Futures - Long Build**

Symbol	Fut Price	% Chg	Open Interest	% Chg
ZEEL	260.9	0.97%	11,75,82,000	19.93%
JKCEMENT	4,070.65	0.52%	7,88,500	12.80%
VEDL	268.35	2.48%	10,32,35,500	9.90%
POLYCAB	4,938.75	1.01%	25,29,600	6.13%

### **Stock Futures - Short Build Up**

Symbol	Fut Price	% Chg	Open Interest	% Chg
PVRINOX	1,560.25	-0.29%	65,46,595	11.01%
RAMCOCEM	979.35	-1.45%	36,79,650	6.81%
UBL	1,816.55	-0.38%	29,94,000	6.40%
SBIN	624.8	-0.40%	10,93,65,000	5.59%



## 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	3100	1721700	3117.35	3000	1289100
ADANIPORTS	1200	3131200	1217.3	1100	1659200
APOLLOHOSP	6000	168625	5812.5	5000	72625
ASIANPAINT	3400	462400	3303.15	3100	205800
AXISBANK	1150	2647500	1112.25	1000	1153125
BAJAJ-AUTO	7500	499250	7053.95	7000	231000
BAJAJFINSV	1700	1184500	1679.85	1700	525000
BAJFINANCE	8000	479250	7706.95	7000	263875
BHARTIARTL	1100	1818300	1067.5	1000	1411700
BPCL	460	4563000	452.5	440	2806200
BRITANNIA	5300	193800	5112.05	4800	52600
CIPLA	1300	791050	1331.8	1300	427700
COALINDIA	400	7639800	383.55	350	2016000
DIVISLAB	4000	725400	3921.9	3900	263600
DRREDDY	6000	288500	5798.65	5700	83875
EICHERMOT	4100	420525	3862.4	3600	169750
GRASIM	2091.7	393525	2077.55	1992.1	144054
HCLTECH	1500	1971900	1487.55	1300	625100
HDFCBANK	1700	6551050	1664	1600	1976700
HDFCLIFE	650	1805100	647.5	600	1384900
HEROMOTOCO	4200	494100	4159.6	4000	244800
HINDALCO	620	3851400	582.75	550	1271200
HINDUNILVR	2700	991500	2585.8	2600	424800
ICICIBANK	1000	6244000	995.4	1000	2892400
INDUSINDBK	1560	675000	1648	1560	1038500

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	1600	4866800	1525.45	1500	1956800
ITC	480	10771200	465.4	470	3035200
JSWSTEEL	900	1932525	831.5	800	707400
KOTAKBANK	2000	3572800	1829.5	1800	1042000
LT	3600	768600	3561.8	3400	360300
LTIM	6000	115050	5975.8	5500	94200
M&M	1700	1513400	1638.95	1600	547050
MARUTI	11000	605200	10054.45	10000	179950
NESTLEIND	2700	777600	2590.8	2750	1051200
NTPC	330	18240000	314.05	300	2490000
ONGC	220	23469600	212.9	200	2425500
POWERGRID	250	10738800	240	240	3200400
RELIANCE	2700	4545250	2660.55	2600	1591750
SBILIFE	1500	1386000	1458.75	1400	267750
SBIN	650	16941000	624.8	600	6513000
SUNPHARMA	1300	873600	1326.75	1300	386400
TATACONSUM	1100	527400	1117.05	1000	1917000
TATAMOTORS	800	9835350	811.85	800	3304575
TATASTEEL	140	52360000	134.85	130	11891000
TCS	4000	1393350	3722.55	3500	660275
TECHM	1300	1198800	1246.75	1200	829200
TITAN	3800	555625	3732.55	3700	282625
ULTRACEMCO	10500	171300	9822.6	9500	71400
UPL	600	6910800	561.3	550	1508000
WIPRO	500	6676500	455.05	400	2638500

## 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	-7901	14906	65987	73888	INDEX FUT	418	-15	-18986	-19404
INDEX CALL	-15582	104213	164453	180035	INDEX CALL	0	0	0	0
INDEX PUT	46954	6041	216669	169715	INDEX PUT	-4	28	72470	72474
STK FUT	-15570	10413	234484	250054	STK FUT	-23221	1862	-2015155	-1991934
CLIENTS	TODAY	PREV DAY	NET	Net 1 Day Ago	PRO	TODAY	PREV DAY	NET	Net 1 Day Ago
CLIENTS INDEX FUT	<b>TODAY</b> 6095	PREV DAY -10471	<b>NET</b> -41588	Net 1 Day Ago -47683	PRO INDEX FUT	<b>TODAY</b> 1388	PREV DAY -4420	<b>NET</b> -5413	Net 1 Day Ago -6801
	_				_	_			, ,
INDEX FUT	6095	-10471	-41588	-47683	INDEX FUT	1388	-4420	-5413	-6801

Sold 7,901 Lots of Index Future, Sold 15,582 Lots of Index Calls, Bought 46,954 Lots of Index Puts, Sold 15,570 Lots of Stock Future,



Auto Stock	DE	C - Expiry Day			As on Today		As Comp	ared to Prev	ious Day	Compar	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	466.7	15793000	0.42%	-0.35%	0.95%	SB	6.33%	-0.14%	SC	
ASHOKLEY	175.3	77255000	0.91	175.35	99190000	0.51%	-1.10%	1.69%	SB	0.03%	28.39%	LB	
BAJAJ-AUTO	6703.3	1879250	0.34	7053.75	2810000	0.00%	-0.57%	0.09%	SB	5.23%	49.53%	LB	
BALKRISIND	2522.45	1536000	0.83	2649.8	1717800	0.08%	1.00%	- 2.22%	sc	5.05%	11.84%	LB	
BHARATFORG	1245.65	5509000	0.76	1283.85	5691500	0.21%	0.78%	2.44%	LB	3.07%	3.31%	LB	
BOSCHLTD	22102.7	124450	0.77	22615.2	119800	0.21%	-0.61%	1.83%	SB	2.32%	-3.74%	SC	
EICHERMOT	4091.9	2851975	0.73	3842.55	3928225	0.52%	-0.72%	1.38%	LU	-6.09%	37.74%	SB	
ESCORTS	2959.3	2997500	1.01	2835	3663825	0.27%	0.41%	2.12%	sc	-4.20%	22.23%	SB	
EXIDEIND	307.6	17064000	0.91	327.8	18489600	0.40%	0.17%	2.25%	LB	6.57%	8.35%	LB	
HEROMOTOCO	4173.25	3228600	0.24	4138.05	3809400	0.52%	0.62%	3.73%	LB	-0.84%	17.99%	SB	
M&M	1734.45	12872300	0.47	1632.8	14466550	0.38%	0.18%	0.23%	sc	-5.86%	12.39%	SB	
MARUTI	10271.6	2932350	0.93	10010.2	3450950	0.44%	-0.14%	0.69%	SB	-2.54%	17.69%	SB	
MOTHERSON	97.65	88466000	1.08	109.15	117675400	0.46%	1.96%	3.03%	LB	11.78%	33.02%	LB	
MRF	125861.4	32635	0.71	131828.4	41310	0.55%	0.10%	1.82%	LB	4.74%	26.58%	LB	
TATAMOTORS	753.9	57937650	0.91	808.45	66127125	0.42%	1.08%	0.65%	LB	7.24%	14.13%	LB	
TVSMOTOR	2004.55	5528250	0.83	2020.25	5779200	0.42%	0.07%	- 1.11%	sc	0.78%	4.54%	LB	
Banking Stock	DE	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	
AUBANK	788.65	13295000	0.24	772.45	18276000	0.12%	-0.62%	5.36%	SB	-2.05%	37.47%	SB	
AXISBANK	1107.85	43225000	0.87	1107	42310625	0.47%	-0.86%	3.54%	SB	-0.08%	-2.12%	LU	
BANDHANBNK	239.35	95330000	1.13	231.05	112530000	0.39%	-1.64%	2.33%	LU	-3.47%	18.04%	SB	
BANKBARODA	232.95	108584775	0.97	223.85	119003625	0.27%	0.29%	0.99%	LB	-3.91%	9.60%	SB	
CANBK	441.1	50422500	0.91	448.75	48945600	0.27%	-0.37%	0.30%	LU	1.73%	-2.93%	SC	
CUB	148.9	31180000	0.94	145.7	33740000	0.55%	-2.02%	1.28%	SB	-2.15%	8.21%	SB	
FEDERALBNK	155.5	88765000	1.00	151.75	103535000	0.20%	0.20%	3.02%	LB	-2.41%	16.64%	SB	
HDFCBANK	1705.25	97435250	0.96	1655.95	98700800	0.49%	0.33%	2.49%	LB	-2.89%	1.30%	SB	
ICICIBANK	1005.9	82218500	0.88	993.05	100641800	0.24%	1.36%	1.40%	LB	-1.28%	22.41%	SB	
IDFCFIRSTB	88.7	244522500	1.02	83.9	276352500	0.24%	-0.42%	3.79%	SB	-5.41%	13.02%	SB	
INDUSINDBK	1610.55	16017500	0.76	1640.15	16120000	0.48%	0.93%	5.99%	LB	1.84%	0.64%	LB	
KOTAKBANK	1921.35	21287200	0.56	1820.8	28742000	0.48%	-0.32%	3.57%	SB	-5.23%	35.02%	SB	
PNB	95.5	220776000	0.84	94.4	234464000	0.48%	-0.58%	0.48%	SB	-1.15%	6.20%	SB	
	90.0		0.0.	04.4									
RBLBANK	268.9	44070000	1.28	283.55	59892500	0.56%	0.87%	3.24%	LB	5.45%	35.90%	LB	



CapGood Stock	DE	EC - Expiry Day		As on Today			As Compa	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	4935.7	1069000	0.46%	0.31%	2.92%	LB	6.31%	7.25%	LB
ASTRAL	1889.55	2911778	1.04	1810.95	3648347	0.50%	-0.62%	2.78%	SB	-4.16%	25.30%	SB
BEL	182.7	77862000	0.79	185.6	79053300	0.48%	0.51%	0.38%	LB	1.59%	1.53%	LB
BHEL	192.6	99592500	0.75	199.65	103614000	0.48%	2.07%	0.53%	LB	3.66%	4.04%	LB
CROMPTON	297.5	16705800	1.01	322.55	20170800	0.26%	2.59%	3.29%	LB	8.42%	20.74%	LB
CUMMINSIND	1940.75	3575700	0.84	2046.15	3582900	0.32%	1.00%	1.64%	LB	5.43%	0.20%	LB
DIXON	6464.55	1103200	0.87	6326.95	1258800	0.51%	-0.47%	0.35%	SB	-2.13%	14.10%	SB
HAL	2805.8	6615300	0.80	3017.3	7770900	0.49%	0.23%	2.45%	LB	7.54%	17.47%	LB
HAVELLS	1366.55	5181500	0.86	1390.7	6098500	0.52%	0.80%	1.37%	LB	1.77%	17.70%	LB
LT	3518.05	10013100	0.97	3545.5	10681500	0.46%	-0.29%	-0.26%	LU	0.78%	6.68%	LB
POLYCAB	5458.95	1551200	0.82	4911.85	2529600	0.55%	0.92%	6.13%	LB	-10.02%	63.07%	SB
SIEMENS	3959.85	1909200	0.85	4180.75	1652850	0.18%	-0.30%	-1.54%	LU	5.58%	-13.43%	SC
VOLTAS	971.55	9201600	0.84	1012.15	9831600	0.47%	1.89%	1.88%	LB	4.18%	6.85%	LB
Cement Stock	Stock DEC - Expiry Day			As on Today			As Compa	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
ACC	2170.7	4231500	0.93	2306.6	3540600	0.34%	-0.13%	0.18%	SB	6.26%	-16.33%	SC
AMBUJACEM	514.25	48799800	0.99	526.15	48522600	0.37%	0.18%	0.86%	LB	2.31%	-0.57%	SC
DALBHARAT	2290.1	3288000	0.77	2288.6	3109250	0.27%	-0.79%	-3.37%	LU	-0.07%	-5.44%	LU
GRASIM	2139.95	8996025	0.70	2068.55	9135027	0.44%	0.22%	-1.08%	sc	-3.34%	1.55%	SB
INDIACEM	257.55	21758700	1.03	258.95	23985900	0.39%	0.17%	-2.41%	SC	0.54%	10.24%	LB
JKCEMENT	3775.55	538500	0.86	4052.95	788500	0.44%	0.59%	12.80%	LB	7.35%	46.43%	LB
RAMCOCEM	1015.9	2948650	0.87	974.1	3679650	0.54%	-1.91%	6.81%	SB	-4.11%	24.79%	SB
SHREECEM	28601.5	155550	0.88	26842.15	185000	0.49%	-1.72%	3.29%	SB	-6.15%	18.93%	SB
ULTRACEMCO	10426.3	1986500	0.30	9776.2	1915500	0.47%	-1.24%	-2.93%	LU	-6.24%	-3.57%	LU
Chemicals Stock	DE	C - Expiry Day			As on Today			As Compared to Previous Day			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	603.6	14438000	0.45%	0.06%	0.09%	LB	-5.64%	13.10%	SB
ATUL	7069	208050	0.88	6799.4	257550	0.44%	-0.07%	5.92%	SB	-3.81%	23.79%	SB
CHAMBLFERT	381.45	14728800	1.18	374.45	13290500	0.09%	-1.29%	-4.67%	LU	-1.84%	-9.77%	LU
COROMANDEL	1239.75	1108800	0.82	1166.65	1088500	0.27%	-0.34%	3.19%	SB	-5.90%	-1.83%	LU
DEEPAKNTR	2432.95	2250600	0.88	2429.5	2229000	0.36%	-0.41%	0.39%	SB	-0.14%	-0.96%	LU
GNFC	748.75	7612800	1.01	772.25	7729800	0.62%	1.04%	-1.03%	SC	3.14%	1.54%	LB
NAVINFLUOR	3840.55	699750	0.78	3491.05	1459350	0.36%	-0.28%	2.34%	SB	-9.10%	108.55%	SB
PIIND	3484.8	2101250	1.05	3459.4	2199000	0.32%	0.54%	-1.29%	sc	-0.73%	4.65%	SB
TATACHEM	1086.6	11647350	1.02	1097.35	11210100	0.13%	-0.62%	-0.39%	LU	0.99%	-3.75%	SC
UPL	589.45	32949800	0.88	558.6	40920100	0.48%	0.08%	1.66%	LB	-5.23%	24.19%	SB



Finance 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	Diff OI Build Up	
ABCAPITAL	161.65	73645200	0.96	173.3	72127800	0.29%	-1.06%	0.16%	SB	7.21%	-2.06%	SC	
BAJAJFINSV	1681.2	8178000	0.85	1671.85	9283000	0.48%	-0.63%	1.73%	SB	-0.56%	13.51%	SB	
BAJFINANCE	7258.65	6203375	0.67	7680.55	5017125	0.34%	-0.58%	- 4 440/	LU	5.81%	-19.12%	SC	
CANFINHOME	776.95	4831125	0.69	759.7	5694975	0.22%	-1.98%	1.11%	LU	-2.22%	17.88%	SB	
CHOLAFIN	1235.7	9313750	0.54	1216.25	9554375	0.46%	-1.23%	0.87% 1.51%	SB	-1.57%	2.58%	SB	
HDFCAMC	3213.95	2791200	0.75	3418.9	2686500	0.07%	0.11%	1.59%	LB	6.38%	-3.75%	SC	
HDFCLIFE	648.1	20972600	0.83	644.95	21226700	0.40%	0.63%	0.43%	SC	-0.49%	1.21%	SB	
ICICIGI	1437	2861500	0.89	1388.05	3053000	0.20%	-0.50%	0.43%	SB	-3.41%	6.69%	SB	
ICICIPRULI	529.9	10429500	1.02	541.25	11062500	0.20%	0.07%	3.39%	LB	2.14%	6.07%	LB	
IDFC	125	68365000	0.92	121	69125000	0.45%	-1.39%	0.68%	SB	-3.20%	1.11%	SB	
L&TFH	162.15	47689856	0.90	165.75	41991882	0.18%	-0.42%	-	LU	2.22%	-11.95%	SC	
LICHSGFIN	527.2	17614000	1.05	567.75	16954000	0.19%	0.95%	1.23% 0.07%	LB	7.69%	-3.75%	SC	
M&MFIN	273.25	27252000	-0.13	269.2	32644000	-0.15%	-1.75%	2.58%	SB	-1.48%	19.79%	SB	
MANAPPURAM	172.5	60576000	1.01	168.05	58926000	0.21%	-4.81%	-	LU	-2.58%	-2.72%	LU	
MFSL	951.2	5858400	0.82	930.35	6152800	0.28%	-1.72%	1.15% 0.13%	SB	-2.19%	5.03%	SB	
MUTHOOTFIN	1492	6079700	-1.51	1475.35	6812300	-0.36%	-0.34%	2.23%	SB	-1.12%	12.05%	SB	
PEL	915.7	12463500	1.04	921.65	14001750	0.16%	-0.20%	-	LU	0.65%	12.34%	LB	
PFC	384.9	62325500	0.95	390.5	71238000	0.47%	-0.84%	2.50% 0.35%	SB	1.45%	14.30%	LB	
RECLTD	410.25	39320000	0.89	420.8	42196000	0.55%	-1.87%	0.02%	SB	2.57%	7.31%	LB	
SBICARD	760.25	14382400	0.81	765.45	17467200	-0.26%	0.45%	2.61%	LB	0.68%	21.45%	LB	
SBILIFE	1435.3	6475500	0.84	1451.45	7075500	0.50%	0.14%	4.65%	LB	1.13%	9.27%	LB	
SHRIRAMFIN	2045.65	8534700	0.88	2150	7797000	0.49%	-0.82%	1.63%	SB	5.10%	-8.64%	SC	
FMCG Stock	1	EC - Expiry Day	0.00	2100	As on Today	0.4370		red to Prev					
T WCG Stock		OI	Basis	Price	OI	Paois	Diff Price	Diff OI		Compared With Expiry Day  Diff Diff OI			
ACIANDAINT	Price					Basis			Build Up	Price		Up	
ASIANPAINT	3397.25	4710800	0.80	3286.85	5070600	0.50%	0.59%	0.36%	LB	-3.25%	7.64%	SB	
BALRAMCHIN	401.35	8238400	1.02	389.8	10964800	0.85%	-1.90%	0.26%	SB	-2.88%	33.09%	SB	
BATAINDIA	1638.65	1314750	0.87	1565.25	1935750	0.47%	-0.25%	0.60%	SB	-4.48%	47.23%	SB	
BERGEPAINT	596.1	7634880	0.89	592.65	8267160	0.07%	0.81%	0.13%	LB	-0.58%	8.28%	SB	
BRITANNIA	5282	2351200	0.66	5086.65	2451600	0.50%	-0.70%	0.74%	LU	-3.70%	4.27%	SB	
COLPAL	2528.85	4299750	-0.46	2396.25	4126150	0.33%	-1.99%	0.59%	LU	-5.24%	-4.04%	LU	
DABUR	543.1	23127500	0.85	547.35	22623750	0.48%	-0.09%	0.25%	LU	0.78%	-2.18%	SC	
GODREJCP	1112.5	8959500	0.92	1141.3	6542000	0.58%	-1.84%	1.82%	LU	2.59%	-26.98%	SC	
HINDUNILVR	2633.8	10329300	0.85	2577.4	11016000	0.33%	-0.09%	0.21%	SB	-2.14%	6.65%	SB	
INDIAMART	2793.65	962100	0.84	2577.95	1202700	0.16%	-1.17%	2.40%	SB	-7.72%	25.01%	SB	
ITC	464.1	81340800	0.97	463.3	82724800	0.45%	-0.27%	1.90%	SB	-0.17%	1.70%	SB	
JUBLFOOD	570.15	19452500	-1.09	522.9	22415000	0.24%	-0.32%	0.09%	SB	-8.29%	15.23%	SB	
MARICO	546.05	11059200	0.88	531.3	12300000	0.48%	0.11%	0.95%	SC	-2.70%	11.22%	SB	
MCDOWELL-N	1093.8	8895600	0.96	1117.35	8903300	0.51%	1.92%	1.86%	LB	2.15%	0.09%	LB	
NESTLEIND	26249.9	507520	0.84	2578.1	5960000	0.49%	-0.56%	3.86%	SB	-90.18%	1074.34%	SB	
PIDILITIND	2708.3	2345250	0.99	2709.3	3094250	0.47%	-0.54%	0.33%	SB	0.04%	31.94%	LB	
TATACONSUM	1041	7729200	0.68	1113.95	9784800	0.28%	0.21%	1.56%	sc	7.01%	26.60%	LB	
TITAN	3715.1	4813025	0.84	3714.45	4653950	0.49%	0.55%	1.46%	SC	-0.02%	-3.31%	LU	



INDEX	DE	C - Expiry Day			As on Today		As Compa	ared to Pre	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	
BANKNIFTY	48508.55	2256555	0.65	47360.85	2461500	0.52%	0.25%	-2.93%	SC	-2.37%	9.08%	SB	
NIFTY	21778.7	13830250	0.77	21618.7	12940000	0.42%	0.34%	-1.54%	SC	-0.73%	-6.44%	LU	
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	3098.2	13725900	0.62%	2.77%	-0.22%	SC	10.26%	6.67%	LB	
ADANIPORTS	1016.95	50192800	0.86	1214.35	41180800	0.24%	1.44%	-2.05%	sc	19.41%	- 17.95%	SC	
CONCOR	856.9	6700000	0.85	886.3	8624000	0.56%	0.04%	3.87%	LB	3.43%	28.72%	LB	
GMRINFRA	76.3	175477500	0.78	86.3	165971250	0.23%	1.77%	-3.70%	sc	13.11%	-5.42%	SC	
INDIGO	2927	4527600	0.84	3082.15	4882200	0.25%	2.30%	2.38%	LB	5.30%	7.83%	LB	
IRCTC	864.15	16070250	0.97	941.7	19049625	0.48%	2.49%	6.07%	LB	8.97%	18.54%	LB	
Media Stock	DE	C - Expiry Day			As on Today		As Compa	ared to Pre	vious Day	Compar	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	1549.2	6546595	0.71%	-0.85%	11.01%	SB	-6.35%	27.45%	SB	
SUNTV	715.55	7657500	0.90	718.2	7473000	0.52%	-0.51%	2.93%	SB	0.37%	-2.41%	SC	
ZEEL	271.3	98640000	0.90	259.8	117582000	0.42%	1.37%	19.93%	LB	-4.24%	19.20%	SB	
Metals 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	
COALINDIA	380.95	55219500	0.83	382.05	58823100	0.39%	-0.86%	-1.54%	LU	0.29%	6.53%	LB	
HINDALCO	614.3	36008000	1.00	580.05	39405800	0.47%	0.71%	0.49%	LB	-5.58%	9.44%	SB	
HINDCOPPER	270.25	42723300	0.83	269.45	36522300	0.43%	-0.35%	-3.04%	LU	-0.30%	- 14.51%	LU	
JINDALSTEL	736.35	24401250	0.90	731	24202500	0.36%	0.40%	0.01%	LB	-0.73%	-0.81%	LU	
JSWSTEEL	880.8	16210125	0.90	829.8	17700525	0.20%	1.02%	1.22%	LB	-5.79%	9.19%	SB	
NATIONALUM	128.6	46935000	1.29	130.7	75787500	0.57%	1.75%	-4.59%	sc	1.63%	61.47%	LB	
NMDC	207.15	81724500	0.90	210.85	86643000	0.31%	-3.06%	2.83%	SB	1.79%	6.02%	LB	
SAIL	122.85	160056000	1.18	115.05	151456000	0.26%	0.74%	-1.68%	sc	-6.35%	-5.37%	LU	
TATASTEEL	138.15	208048500	0.98	134.1	235878500	0.56%	0.34%	-1.13%	sc	-2.93%	13.38%	SB	
VEDL	257.55	73179100	0.91	267.05	103235500	0.49%	2.55%	9.90%	LB	3.69%	41.07%	LB	
OIL & GAS Stock	DE	C - Expiry Day			As on Today		As Compa	ared to Pre	vious Day	Compar	ed With Exp	piry 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	451.25	37177200	0.28%	-1.89%	-3.47%	LU	-3.12%	-3.50%	LU	
GAIL	157.1	149108400	0.89	160	161438025	0.41%	-0.65%	-0.21%	LU	1.85%	8.27%	LB	
GUJGASLTD	452.15	6601250	0.99	515.2	7118750	0.18%	0.22%	-6.32%	sc	13.94%	7.84%	LB	
HINDPETRO	417.65	42695100	0.85	430.7	32599800	0.67%	-1.97%	-1.65%	LU	3.12%	- 23.65%	SC	
IGL	413.85	14313750	0.83	417.8	14026375	0.19%	-2.61%	-1.58%	LU	0.95%	-2.01%	SC	
IOC	133.25	130474500	0.79	130.55	134852250	0.50%	-1.02%	-2.15%	LU	-2.03%	3.36%	SB	
MGL	1197.9	2508800	0.94	1179.6	2692000	0.44%	-1.56%	-1.55%	LU	-1.53%	7.30%	SB	
ONGC	208.3	67686850	0.99	212.1	58858800	0.38%	-2.10%	-1.87%	LU	1.82%	13.04%	SC	
PETRONET	222.4	33507000	0.83	234	35838000	0.56%	1.54%	4.80%	LB	5.22%	6.96%	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	24609.25	198040	0.15%	1.56%	-0.18%	sc	8.78%	52.01%	LB
ALKEM	5126.35	442800	0.65	5119.8	986400	0.44%	-1.13%	0.47%	SB	-0.13%	122.76%	SB
APOLLOHOSP	5760.5	1917125	0.76	5800.9	1961250	0.20%	0.06%	-0.12%	sc	0.70%	2.30%	LB
AUROPHARMA	1089.7	21321300	0.84	1123	22260700	0.54%	0.30%	3.63%	LB	3.06%	4.41%	LB
BIOCON	247.35	38937500	0.83	281.45	42430000	0.46%	0.09%	0.17%	LB	13.79%	8.97%	LB
CIPLA	1260.8	9718150	0.88	1329.2	9900800	0.20%	3.09%	1.85%	LB	5.43%	1.88%	LB
DIVISLAB	3939.95	3094400	0.89	3902.65	3760000	0.49%	-2.06%	0.48%	SB	-0.95%	21.51%	SB
DRREDDY	5858.55	1760125	0.55	5787.2	2161500	0.20%	0.65%	-0.58%	sc	-1.22%	22.80%	SB
GLENMARK	855.4	11209950	0.85	879.65	11288250	0.49%	-0.78%	2.97%	SB	2.83%	0.70%	LB
GRANULES	395	10238000	0.90	404.05	11160000	0.35%	-1.44%	-1.17%	LU	2.29%	9.01%	LB
IPCALAB	1099.75	1925950	0.63	1116.25	2078050	0.44%	1.20%	1.43%	LB	1.50%	7.90%	LB
LALPATHLAB	2563.9	1209600	0.94	2502	1361100	0.36%	0.62%	-1.86%	sc	-2.41%	12.52%	SB
LAURUSLABS	426.75	12202600	0.94	419.4	13785300	0.42%	-1.28%	-0.61%	LU	-1.72%	12.97%	SB
LUPIN	1339.95	8551850	0.68	1405.25	9153650	0.28%	0.64%	-0.37%	sc	4.87%	7.04%	LB
METROPOLIS	1668.25	1363200	1.05	1608.4	1634800	0.31%	-3.01%	4.10%	SB	-3.59%	19.92%	SB
SUNPHARMA	1262.15	12673500	0.71	1324.85	13035400	0.14%	0.06%	-1.33%	sc	4.97%	2.86%	LB
SYNGENE	699.6	6744000	0.94	715.85	6810000	0.43%	-0.80%	1.69%	SB	2.32%	0.98%	LB
TORNTPHARM	2255.6	1574500	0.98	2352.9	1476500	0.31%	0.64%	-0.51%	sc	4.31%	-6.22%	SC
ZYDUSLIFE	686.4	7194600	0.89	706.9	7346700	0.42%	-0.86%	-3.21%	LU	2.99%	2.11%	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	164.05	75956250	0.46%	0.74%	-1.97%	SC	1.58%	0.80%	LB
NTPC	313.9	106596000	0.89	313.35	102492000	0.22%	-2.00%	-1.14%	LU	-0.18%	-3.85%	LU
POWERGRID	239.1	74955600	0.84	239.15	74984400	0.36%	-1.30%	-2.48%	LU	0.02%	0.04%	LB
TATAPOWER	329.8	97351875	0.87	346.45	98860500	0.49%	1.84%	-1.72%	sc	5.05%	1.55%	LB
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	154.35	18042000	0.71%	2.46%	-5.10%	sc	7.41%	14.20%	LB
DLF	728.65	32204700	0.56	796.05	37222350	0.30%	0.82%	2.86%	LB	9.25%	15.58%	LB
GODREJPROP	1996.75	3334025	1.00	2210.9	3415250	0.36%	-1.34%	-1.03%	LU	10.72%	2.44%	LB
INDHOTEL	433.45	19352000	0.74	458.4	20142000	0.52%	-0.03%	0.20%	SB	5.76%	4.08%	LB
OBEROIRLTY	1442.4	7483700	0.95	1522.1	6422500	0.30%	-0.83%	-0.89%	LU	5.53%	-14.18%	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	739.55	5664000	0.41%	2.75%	3.11%	SC	2.54%	1.87%	LB
COFORGE	6272.35	970650	0.86	6152.25	1223550	0.11%	1.39%	1.61%	LB	-1.91%	26.05%	SB
HCLTECH	1472.45	12600700	0.10	1492.1	14858200	0.30%	2.17%	2.68%	LB	1.33%	17.92%	LB
INFY	1562.65	27064800	1.02	1519.9	30532000	0.37%	-0.61%	- 0.16%	LU	-2.74%	12.81%	SB
LTIM	6253.15	1175550	0.94	5947.5	1552500	0.48%	0.64%	3.61%	SC	-4.89%	32.07%	SB
LTTS	5175.55	530000	0.99	5342.15	661800	0.42%	1.84%	1.75%	LB	3.22%	24.87%	LB
MCX	3183.8	2080800	0.98	3061.55	2424400	0.60%	-0.52%	3.06%	SB	-3.84%	16.51%	SB
MPHASIS	2728.55	1875225	0.83	2559.4	2346850	0.43%	0.15%	3.42%	LB	-6.20%	25.15%	SB
NAUKRI	5149.1	1356600	0.88	5243.4	1282800	0.24%	0.94%	- 2.72%	SC	1.83%	-5.44%	SC
OFSS	4197.55	648000	0.83	4334.15	821000	0.51%	-0.34%	2.56%	LU	3.25%	26.70%	LB
PERSISTENT	7519.05	1756700	-1.97	7381.3	1811200	0.57%	1.22%	1.24%	LB	-1.83%	3.10%	SB
TCS	3799.9	11546150	0.70	3713.05	12880000	0.26%	0.63%	0.12%	LB	-2.29%	11.55%	SB
TECHM	1285.95	14017200	0.85	1240.9	13884000	0.47%	0.42%	0.32%	LB	-3.50%	-0.95%	LU
WIPRO	469.45	49966500	0.81	453.6	55989000	0.32%	0.63%	0.11%	SC	-3.38%	12.05%	SB
Telecom Stock	om 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	1062.7	31074500	0.45%	-0.17%	1.66%	SB	2.51%	-3.16%	SC
IDEA	13.25	1948640000	1.12	16.15	1917360000	0.31%	-0.31%	- 0.91%	LU	21.89%	-1.61%	SC
INDUSTOWER	186.1	81219200	0.89	214.25	101129600	0.33%	1.09%	1.88%	sc	15.13%	24.51%	LB
TATACOMM	1807.45	6555000	-3.56	1718.4	6401500	0.41%	-0.62%	2.16%	LU	-4.93%	-2.34%	LU
Textile Stock	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	226.75	34884200	0.51%	-1.18%	3.44%	SB	3.09%	13.08%	LB
PAGEIND	38564.9	146640	0.87	37138.8	174000	0.14%	1.88%	- 1.54%	sc	-3.70%	18.66%	SB
SRF	2466.8	3803625	0.91	2294.9	4632375	0.50%	-0.71%	2.76%	SB	-6.97%	21.79%	SB
TRENT	3026	2660400	0.80	3173.6	3057200	0.43%	1.87%	1.96%	LB	4.88%	14.92%	LB



#### Disclosures:

The following Disclosures are being made in compliance with the SEBI Research Analyst Regulations 2014 (herein after referred to as the Regulations).

- 1. Axis Securities Ltd. (ASL) is a SEBI Registered Research Analyst having registration no. INH000000297. ASL, the Research Entity (RE) as defined in the Regulations, is engaged in the business of providing Stock broking services, Depository participant services & distribution of various financial products. ASL is a subsidiary company of Axis Bank Ltd. Axis Bank Ltd. is a listed public company and one of India's largest private sector bank and has its various subsidiaries engaged in businesses of Asset management, NBFC, Merchant Banking, Trusteeship, Venture Capital, Stock Broking, the details in respect of which are available on www.axisbank.com.
- 2. ASL is registered with the Securities & Exchange Board of India (SEBI) for its stock broking & Depository participant business activities and with the Association of Mutual Funds of India (AMFI) for distribution of financial products and also registered with IRDA as a corporate agent for insurance business activity.
- 3. ASL has no material adverse disciplinary history as on the date of publication of this report.
- 4. I/We, authors (Research team) and the name/s subscribed to this report, hereby certify that all of the views expressed in this research report accurately reflect my/our views about the subject issuer(s) or securities. I/We (Research Analyst) 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. I/we or my/our relative or ASL or its Associate does not have any financial interest in the subject company. Also I/we or my/our relative or ASL or its Associates may have beneficial ownership of 1% or more in the subject company at the end of the month immediately preceding the date of publication of the Research Report. Since associates of ASL are engaged in various financial service businesses, they might have financial interests or beneficial ownership in various companies including the subject company/companies mentioned in this report. I/we or my/our relative or ASL or its associate does not have any material conflict of interest. I/we have not served as director / officer,employee, etc. in the subject company in the last 12-month period.

#### 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

- 5. ASL or its Associates has not received any compensation from the subject company in the past twelve months. I/We or ASL or its Associate has not been engaged in market making activity for the subject company.
- 6. In the last 12-month period ending on the last day of the month immediately preceding the date of publication of this research report, ASL or any of its associates may have:
  - i. Received compensation for investment banking, merchant banking or stock broking services or for any other services from the subject company of this research report and / or;
  - ii. Managed or co-managed public offering of the securities from the subject company of this research report and / or;
  - iii. Received compensation for products or services other than investment banking, merchant banking or stock broking services from the subject company of this research report;

ASL or any of its associates have not received compensation or other benefits from the subject company of this research report or any other third-party in connection with this report.

### Term& Conditions:

This report has been prepared by ASL and is meant for sole use by the recipient and not for circulation. The report and information contained herein is strictly confidential and may not be altered in any way, transmitted to, copied or distributed, in part or in whole, to any other person or to the media or reproduced in any form, without prior written consent of ASL. The report is based on the facts, figures and information that are considered true, correct, reliable and accurate. The intent of this report is not recommendatory in nature. The information is obtained from publicly available media or other sources believed to be reliable. Such information has not been independently verified and no guaranty, representation of warranty, express or implied, is made as to its accuracy, completeness or correctness. All such information and opinions are subject to change without notice. The report is prepared solely for informational purpose and does not constitute an offer document or solicitation of offer to buy or sell or subscribe for securities or other financial instruments for the clients. Though disseminated to all the customers simultaneously, not all customers may receive this report at the same time. ASL will not treat recipients as customers by virtue of their receiving this report.



#### Disclaimer:

Nothing in this report constitutes investment, legal, accounting and tax advice or a representation that any investment or strategy is suitable or appropriate to the recipient's specific circumstances. The securities and strategies discussed and opinions expressed, if any, in this report may not be suitable for all investors, who must make their own investment decisions, based on their own investment objectives, financial positions and needs of specific recipient.

This report may not be taken in substitution for the exercise of independent judgment by any recipient. Each recipient of this report should make such investigations as it deems necessary to arrive at an independent evaluation of an investment in the securities of companies referred to in this report (including the merits and risks involved), and should consult its own advisors to determine the merits and risks of such an investment. Certain transactions, including those involving futures, options and other derivatives as well as non-investment grade securities involve substantial risk and are not suitable for all investors. ASL, its directors, analysts or employees do not take any responsibility, financial or otherwise, of the losses or the damages sustained due to the investments made or any action taken on basis of this report, including but not restricted to, fluctuation in the prices of shares and bonds, changes in the currency rates, diminution in the NAVs, reduction in the dividend or income, etc. Past performance is not necessarily a guide to future performance. Investors are advise necessarily a guide to future performance. Investors are advised to see Risk Disclosure Document to understand the risks associated before investing in the securities markets. Actual results may differ materially from those set forth in projections. Forward-looking statements are not predictions and may be subject to change without notice.

ASL and its affiliated companies, their directors and employees may; (a) from time to time, have long or short position(s) in, and buy or sell the securities of the company(ies) mentioned herein or (b) be engaged in any other transaction involving such securities or earn brokerage or other compensation or act as a market maker in the financial instruments of the company(ies) discussed herein or act as an advisor or investment banker, lender/borrower to such company(ies) or may have any other potential conflict of interests with respect to any recommendation and other related information and opinions. Each of these entities functions as a separate, distinct and independent of each other. The recipient should take this into account before interpreting this document.

ASL and / or its affiliates do and seek to do business including investment banking with companies covered in its research reports. As a result, the recipients of this report should be aware that ASL may have a potential conflict of interest that may affect the objectivity of this report. Compensation of Research Analysts is not based on any specific merchant banking, investment banking or brokerage service transactions. ASL may have issued other reports that are inconsistent with and reach different conclusion from the information presented in this report.

Neither this report nor any copy of it may be taken or transmitted into the United State (to U.S. Persons), Canada, or Japan or distributed, directly or indirectly, in the United States or Canada or distributed or redistributed in Japan or to any resident thereof. If this report is inadvertently sent or has reached any individual in such country, especially, USA, the same may be ignored and brought to the attention of the sender. This report is not directed or intended for distribution to, or use by, any person or entity who is a citizen or resident of or located in any locality, state, country or other jurisdiction, where such distribution, publication, availability or use would be contrary to law, regulation or which would subject ASL to any registration or licensing requirement within such jurisdiction. The securities described herein may or may not be eligible for sale in all jurisdictions or to certain category of investors.

The Disclosures of Interest Statement incorporated in this document is provided solely to enhance the transparency and should not be treated as endorsement of the views expressed in the report. The Company reserves the right to make modifications and alternations to this document as may be required from time to time without any prior notice. The views expressed are those of the analyst(s) and the Company may or may not subscribe to all the views expressed therein.

Copyright in this document vests with Axis Securities Limited.

Axis Securities Limited, SEBI Single Reg. No.- NSE, BSE & MSEI – INZ000161633, ARN No. 64610, CDSL-IN-DP-CDSL-693-2013, SEBI-Research Analyst Reg. No. INH 000000297, SEBI Portfolio Manager Reg. No.- INP000000654, Main/Dealing off.- Axis Securities Ltd, Unit No.1001, 10th Floor, Level-6, Q2 Building, Aurum, Q Parc, Plot No. 4/1, TTC, Thane – Belapur Road, Ghansoli, Navi Mumbai. – 400 710., Regd. off.- Axis House,8th Floor, Wadia International Centre, PandurangBudhkar Marg, Worli, Mumbai – 400 025. Compliance Officer: Jatin Sanghani, Email: compliance.officer@axisdirect.in, Tel No: 022-49212706



