

### Market Outlook

Nifty 50 closed at 23250 and ended the day on mute note on weekly expiry. The India VIX ended at 13.60. The Advance-Drop Ratio is 0.85, indicating a sideways to negative trend. Derivatives data suggests Sideways to Negative sentiments in the market for current expiry. On monthly expiry 23500 call and put options has the significant OI.

### Key Indices Update

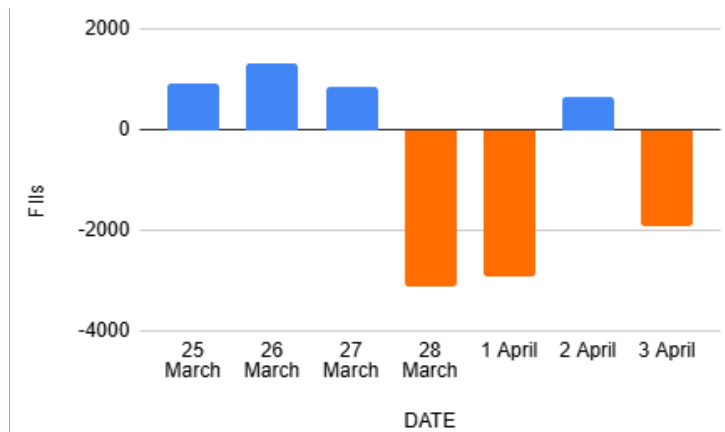
| INDEX     | CLOSE    | CHANGE (%) |
|-----------|----------|------------|
| NIFTY     | 23250.10 | -0.35      |
| SENSEX    | 76295.36 | -0.42      |
| BANKNIFTY | 51597.35 | 0.48       |
| SMALLCAP  | 16255.45 | 0.57       |

## FII STATISTICS

### FII F&O Data

| Sector        | Buy/Sell  | Change in OI |
|---------------|-----------|--------------|
| Index Futures | -1910.42  | 4.17%        |
| Index Options | -18057.52 | -40.07%      |
| Stock Futures | -2529.83  | 0.07%        |
| Stock Options | -2164.38  | 17.99%       |

### FII Activity in Index Future



\*Amt in Crores\*

### FII & DII Cash Segment (Rs. In Crore)

| Category | Amount   | MTD    | YTD    |
|----------|----------|--------|--------|
| FII      | -2806.00 | -10247 | -10247 |
| DII      | 221.47   | 7353   | 7353   |

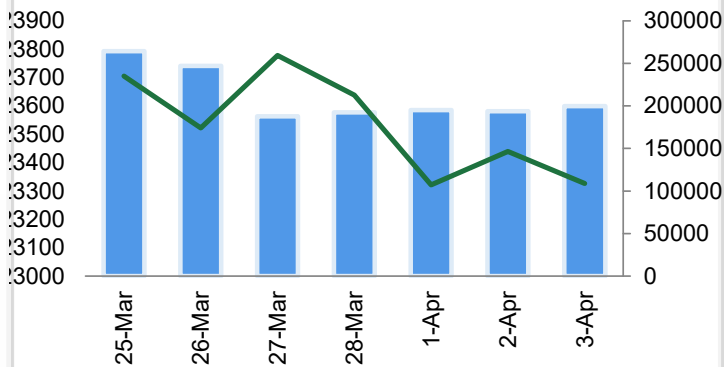
## NIFTY 50 HIGH DELIVERY STOCKS

| SYMBOL    | DELIVERABLE QTY | CHG IN DLY RATIO VS PREV DAY | % CHG IN TRD QTY OVER PREV DAY |
|-----------|-----------------|------------------------------|--------------------------------|
| POWERGRID | 15130744        | -0.8                         | 101.03                         |
| INFY      | 6606750         | 0.42                         | 68.88                          |
| NTPC      | 6025956         | -14.03                       | -24.1                          |
| ITC       | 4702784         | -1.02                        | -11.77                         |
| RELIANCE  | 4603545         | -9.21                        | -26.7                          |
| SBIN      | 4032321         | 3.14                         | 45.77                          |
| AXISBANK  | 4010137         | 11.75                        | 31.49                          |
| HDFCBANK  | 3722325         | 0.87                         | -2.8                           |
| SUNPHARMA | 3400689         | -17.43                       | 69.63                          |
| HINDALCO  | 3196193         | -6.75                        | -32.44                         |

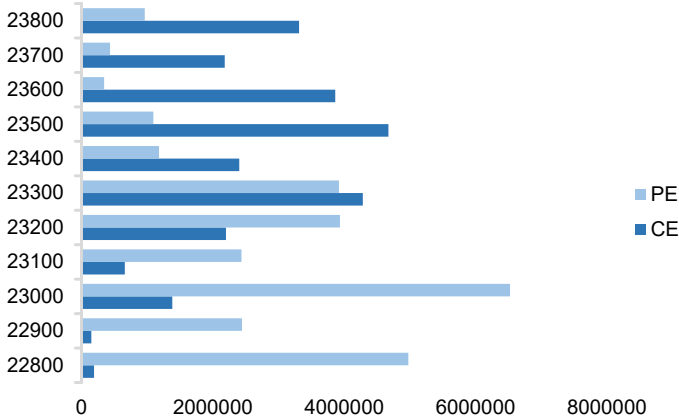
**NIFTY**

|                   |                      |
|-------------------|----------------------|
| Nifty             | 23325.95             |
| OI (In contracts) | 199530               |
| CHANGE IN OI (%)  | 3.00                 |
| PRICE CHANGE (%)  | -0.50                |
| IMPLICATION       | <b>SHORT BUILDUP</b> |

**NIFTY (CLOSE VS OI)**



**NIFTY OPTION CHAIN**



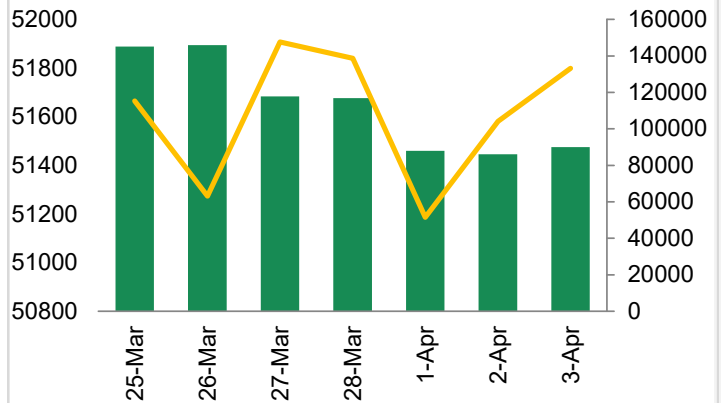
**Long Build Up**

| Symbol     | Price   | Price % | OI    | OI % |
|------------|---------|---------|-------|------|
| PATANJALI  | 1887.95 | 3.1     | 6521  | 20.5 |
| IDFCFIRSTB | 60.69   | 5.4     | 78489 | 10.0 |
| UNIONBANK  | 131.89  | 3.0     | 14039 | 8.5  |
| TATAELXSI  | 5169.15 | 0.1     | 22564 | 8.2  |
| IIFL       | 351.55  | 4.1     | 5886  | 7.8  |

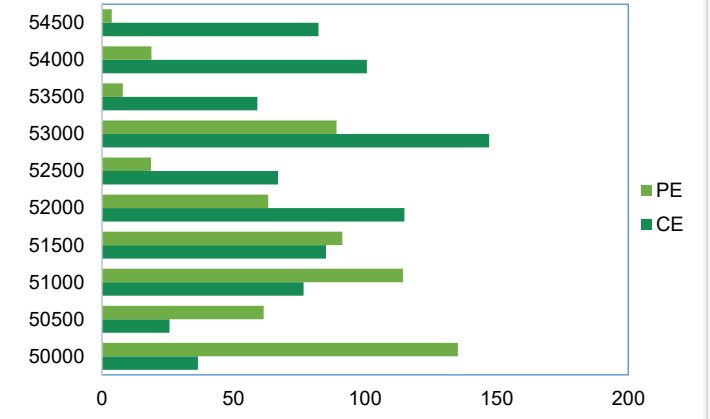
**BANKNIFTY**

|                  |                     |
|------------------|---------------------|
| Banknifty        | 51798.50            |
| OI (In lakhs)    | 90057               |
| CHANGE IN OI (%) | 4.70                |
| PRICE CHANGE (%) | 0.40                |
| IMPLICATION      | <b>LONG BUILDUP</b> |

**BANKNIFTY (CLOSE VS OI)**



**BANKNIFTY OPTION CHAIN**



**Short Build Up**

| Symbol     | Price   | Price % | OI    | OI % |
|------------|---------|---------|-------|------|
| KPITTECH   | 1203.6  | -7.5    | 6791  | 23.4 |
| PERSISTENT | 4811.45 | -10.0   | 24523 | 19.7 |
| M&MFIN     | 265.95  | -0.8    | 12693 | 13.4 |
| DABUR      | 467.8   | -5.9    | 17452 | 11.3 |
| SRF        | 2916.1  | -2.4    | 12043 | 10.5 |

**Top 10 High PCR Ratio Stocks**

| SCRIP      | PUT      | CALL     | P/C RATIO |
|------------|----------|----------|-----------|
| RAMCOCEM   | 3418700  | 1955850  | 1.75      |
| AUBANK     | 8862000  | 7495000  | 1.18      |
| ESCORTS    | 418200   | 355200   | 1.18      |
| MANAPPURAM | 25806000 | 22302000 | 1.16      |
| BSE        | 4399000  | 3938500  | 1.12      |
| GODREJCP   | 1192500  | 1072000  | 1.11      |
| ADANIENT   | 6494700  | 5886900  | 1.1       |
| BRITANNIA  | 658800   | 610800   | 1.08      |
| PIIND      | 218375   | 201625   | 1.08      |
| IEX        | 17043750 | 15960000 | 1.07      |

**Top 10 Low PCR Ratio Stocks**

| SCRIP      | PUT      | CALL     | P/C RATIO |
|------------|----------|----------|-----------|
| ONGC       | 25866225 | 76855625 | 0.34      |
| NTPC       | 16716000 | 45879000 | 0.36      |
| SBILIFE    | 1278750  | 3577500  | 0.36      |
| HDFCLIFE   | 5005000  | 12183600 | 0.41      |
| ITC        | 18721600 | 45633600 | 0.41      |
| KEI        | 596100   | 1457550  | 0.41      |
| MRF        | 2280     | 5325     | 0.43      |
| CDSL       | 3098550  | 7024850  | 0.44      |
| IRB        | 12146250 | 27777500 | 0.44      |
| BHARTIARTL | 5966000  | 12951350 | 0.46      |

**NIFTY 50 SUPPORT-RESISTANCE LEVELS**

| SYMBOL      | R1   | R2   | PP   | S1   | S2   |
|-------------|------|------|------|------|------|
| ADANIENT    | 2460 | 2498 | 2404 | 2365 | 2309 |
| ADANIPTS    | 1220 | 1235 | 1197 | 1182 | 1160 |
| APOLLOHOSP  | 6766 | 6828 | 6726 | 6664 | 6624 |
| ASIANPAINT  | 2376 | 2399 | 2337 | 2314 | 2275 |
| AXISBANK    | 1101 | 1108 | 1090 | 1084 | 1073 |
| BAJAJ-AUTO  | 7980 | 8032 | 7918 | 7865 | 7803 |
| BAJAJFINSV  | 1951 | 1976 | 1929 | 1904 | 1883 |
| BAJFINANCE  | 8764 | 8920 | 8628 | 8472 | 8336 |
| BEL         | 291  | 293  | 287  | 285  | 281  |
| BHARTIARTL  | 1759 | 1767 | 1750 | 1741 | 1732 |
| CIPLA       | 1522 | 1545 | 1503 | 1480 | 1461 |
| COALINDIA   | 401  | 404  | 398  | 395  | 392  |
| DRREDDY     | 1196 | 1245 | 1171 | 1121 | 1096 |
| EICHERMOT   | 5452 | 5499 | 5383 | 5336 | 5266 |
| GRASIM      | 2684 | 2707 | 2647 | 2624 | 2587 |
| HCLTECH     | 1496 | 1520 | 1483 | 1460 | 1446 |
| HDFCBANK    | 1811 | 1824 | 1798 | 1786 | 1773 |
| HDFCLIFE    | 700  | 705  | 695  | 691  | 686  |
| HEROMO-TOCO | 3811 | 3862 | 3764 | 3713 | 3666 |
| HINDALCO    | 660  | 666  | 655  | 649  | 644  |
| HINDUNILVR  | 2262 | 2275 | 2244 | 2231 | 2212 |
| ICICIBANK   | 1340 | 1346 | 1334 | 1328 | 1321 |
| INDUSINDBK  | 721  | 730  | 709  | 700  | 688  |
| INFY        | 1526 | 1553 | 1509 | 1483 | 1466 |
| ITC         | 412  | 413  | 410  | 408  | 406  |

| SYMBOL     | R1    | R2    | PP    | S1    | S2    |
|------------|-------|-------|-------|-------|-------|
| JIOFIN     | 233   | 236   | 230   | 228   | 225   |
| JSWSTEEL   | 1058  | 1067  | 1052  | 1043  | 1037  |
| KOTAKBANK  | 2155  | 2167  | 2146  | 2134  | 2125  |
| LT         | 3462  | 3497  | 3436  | 3401  | 3375  |
| M&M        | 2654  | 2687  | 2632  | 2598  | 2576  |
| MARUTI     | 11821 | 11935 | 11705 | 11591 | 11476 |
| NESTLEIND  | 2269  | 2288  | 2234  | 2215  | 2180  |
| NTPC       | 363   | 367   | 359   | 355   | 350   |
| ONGC       | 249   | 254   | 246   | 241   | 238   |
| POWERGRID  | 304   | 309   | 296   | 292   | 283   |
| RELIANCE   | 1260  | 1268  | 1250  | 1242  | 1231  |
| SBILIFE    | 1559  | 1571  | 1553  | 1541  | 1534  |
| SBIN       | 791   | 799   | 781   | 773   | 762   |
| SHRIRAMFIN | 668   | 679   | 651   | 641   | 624   |
| SUNPHARMA  | 1809  | 1844  | 1781  | 1746  | 1719  |
| TATACONSUM | 1082  | 1091  | 1069  | 1060  | 1046  |
| TATAMOTORS | 667   | 679   | 661   | 649   | 643   |
| TATASTEEL  | 156   | 158   | 155   | 153   | 152   |
| TCS        | 3538  | 3657  | 3474  | 3355  | 3292  |
| TECHM      | 1401  | 1429  | 1382  | 1354  | 1335  |
| TITAN      | 3171  | 3207  | 3124  | 3089  | 3042  |
| TRENT      | 5761  | 5835  | 5693  | 5619  | 5552  |
| ULTRACEMCO | 11780 | 11933 | 11511 | 11359 | 11089 |
| WIPRO      | 259   | 262   | 256   | 253   | 251   |
| ZOMATO     | 214   | 217   | 211   | 208   | 205   |

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| S. No. | Statement   | Answer |    |
|--------|---|--------|----|
|        |   | Yes    | No |
|        | I/we or any of my/our relative has any financial interest in the subject company? <b>[if answer is yes, nature of Interest is given below this table]</b>   |        | No |
|        | I/we or any of my/our relatives, have actual/beneficial ownership of one percent. or more securities of the subject company, at the end of the month immediately preceding the date of publication of the research report or date of the public appearance? |        | No |
|        | I/we or any of my/our relative, has any other material conflict of interest at the time of publication of the research report or at the time of public appearance?  |        | No |
|        | I/we have received any compensation from the subject company in the past twelve months?   |        | No |
|        | I/we have managed or co-managed public offering of securities for the subject company in the past twelve months?  |        | No |
|        | I/we have received any compensation for brokerage services from the subject company in the past twelve months?  |        | No |
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|        | I/we have received any compensation or other benefits from the subject company or third party in connection with the research report?   |        | No |
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|        | I/we have been engaged in market making activity for the subject company?   |        | No |

Nature of Interest if answer to F(a) above is Yes: .....

..... Name(s) with Signature(s) of RA(s).

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| SS. No. | Name(s) of RA. | Signatures of RA | Serial Question of question which the signing RA needs to make a separate declaration / answer | Yes | No |
|---------|----------------|------------------|--|-----|----|
|         |                |                  |  |     |    |
|         |                |                  |  |     |    |

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| Name             | Email ID   | Designation      |
|------------------|--|------------------|
| Vishvajeet Singh | <a href="mailto:vishvajeet.singh1@religare.com">vishvajeet.singh1@religare.com</a> | Research Analyst |