

Market Outlook

Nifty 50 ended the monthly expiry on a sideways note at 24246 as expected due to significant reduction in OI for ATM Call and Put options. The India VIX ended at 16.25. The Advance-Decline Ratio is 0.85, indicating Bearish trend. Derivatives data suggests Sideways to negative sentiments in the market for the next expiry as there is significant increase in ATM Call options while Put options observed a stable OI, potentially signalling a weakening trend or market consolidation.

Key Indices Update

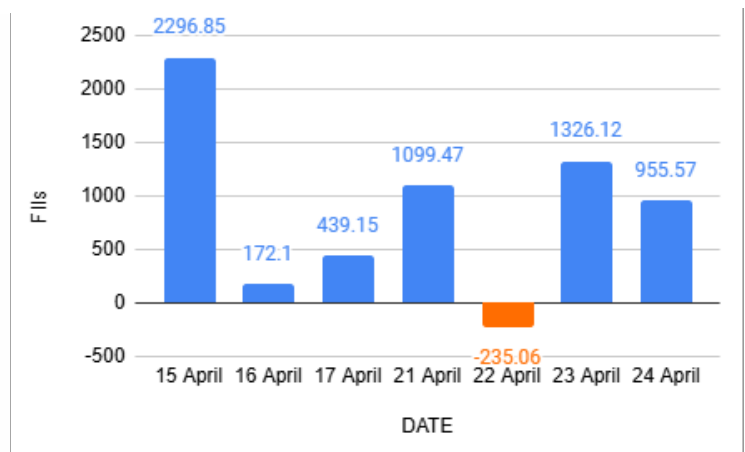
INDEX	CLOSE	CHANGE (%)
NIFTY	24246.70	-0.34
SENSEX	79801.43	-0.39
BANKNIFTY	55201.40	-0.30
SMALLCAP	16963.50	-0.04

FII's STATISTICS

FII's F&O Data

Sector	Buy/Sell	Change in OI
Index Futures	955.57	-34.86%
Index Options	-8925.75	-69.57%
Stock Futures	2972.97	-5.56%
Stock Options	-64.05	-75.71%

FII's Activity in Index Future



Amt in Crores

FII's & DII's Cash Segment (Rs. In Crore)

Category	Amount	MTD	YTD
FII	8250.53	-5128	-5128
DII	-534.54	18709	18709

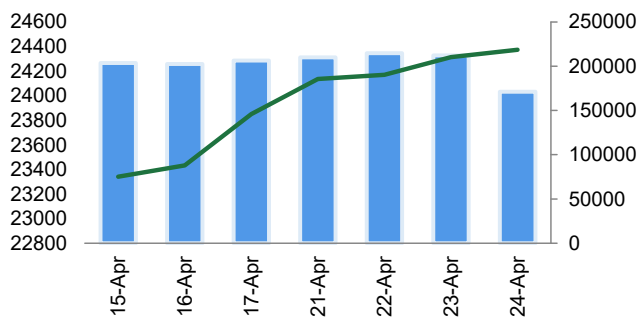
NIFTY 50 HIGH DELIVERY STOCKS

SYMBOL	DELIVERABLE QTY	CHG IN DLY RATIO VS PREV DAY	% CHG IN TRD QTY OVER PREV DAY
ITC	17581729	-5.05	33.21
WIPRO	12093249	5.97	-27.89
ICICIBANK	9875876	-16.02	12.06
HDFCBANK	7662734	-13.91	-15.17
RELIANCE	7034174	3.44	-0.11
SBIN	6568504	4.01	5.03
POWERGRID	4865680	2.84	-2.48
AXISBANK	4777076	-15.44	-3.77
INFY	4414774	7.89	-36.12
NTPC	4269332	-8.68	-22.92

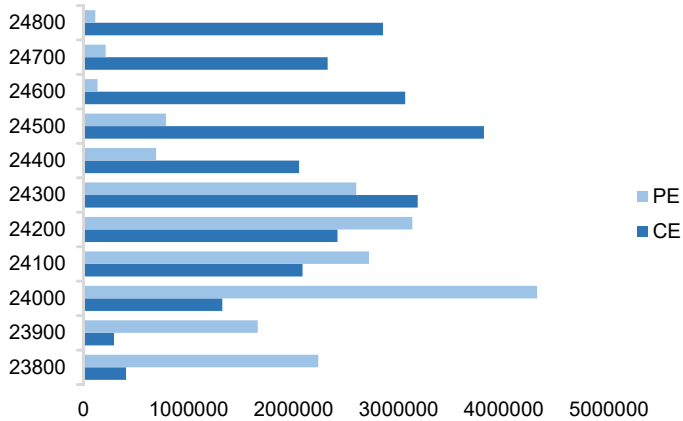
NIFTY

Nifty	24373.00
OI (In contracts)	171006
CHANGE IN OI (%)	-19.40
PRICE CHANGE (%)	-0.30
IMPLICATION	LONG UNWINDING

NIFTY (CLOSE VS OI)



NIFTY OPTION CHAIN



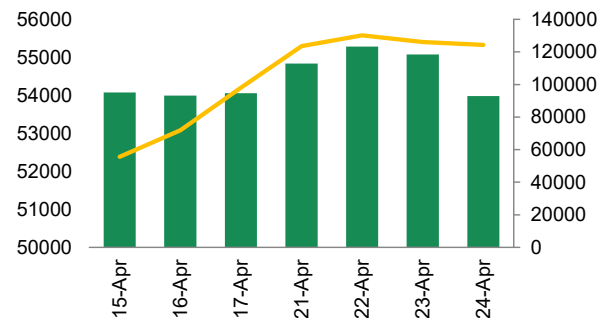
Long Build Up

Symbol	Price	Price %	OI	OI %
AUBANK	664.45	1.6	26709	13.1
ACC	2076.4	0.6	12108	5.6
FEDERALBNK	202.75	1.3	16880	4.1
ADANIENSOL	965.1	2.1	16580	3.3
TATAPOWER	398.7	0.5	50564	2.1

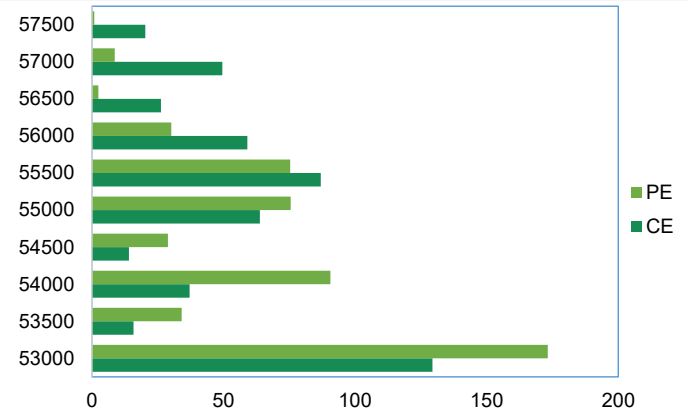
BANKNIFTY

Banknifty	55326.40
OI (In lakhs)	92916
CHANGE IN OI (%)	-21.50
PRICE CHANGE (%)	-0.40
IMPLICATION	LONG UNWINDING

BANKNIFTY (CLOSE VS OI)



BANKNIFTY OPTION CHAIN



Short Build Up

Symbol	Price	Price %	OI	OI %
SYNGENE	657.7	-12.7	9602	43.5
SUPREMEIND	3536	-0.2	14048	4.9
BIOCON	328.5	-2.8	8991	4.7
LAURUSLABS	647.55	-1.2	11168	1.5
HINDUNILVR	2341.3	-3.8	57064	1.3

Top 10 High PCR Ratio Stocks

SCRIP	PUT	CALL	P/C RATIO
OIL	4309675	2066150	2.09
MFSL	1298400	899200	1.44
PETRONET	9516000	6885000	1.38
BERGEPAIN	3113880	2358840	1.32
BSE	4664250	3594875	1.3
ANGELONE	1937600	1496600	1.29
TVSMOTOR	1809500	1444800	1.25
PATANJALI	1143900	926700	1.23
PHOENIXLTD	572250	466550	1.23
AUBANK	15722000	12984000	1.21

Top 10 Low PCR Ratio Stocks

SCRIP	PUT	CALL	P/C RATIO
IDEA	721720000	1506120000	0.48
SIEMENS	1772025	3695175	0.48
ONGC	37935975	78049125	0.49
VOLTAS	5821800	11003400	0.53
CUMMINSIND	723900	1331400	0.54
NTPC	30088500	55816500	0.54
TATACOMM	1199750	2241500	0.54
MARUTI	1339450	2435700	0.55
APLAPOLLO	1212400	2114700	0.57
HDFCLIFE	10313600	17763900	0.58

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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? [If answer is yes, nature of Interest is given below this table]		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
	I/we have received any compensation for products or services other than brokerage services from the subject company in the past twelve months?		No
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	I/we have been engaged in market making activity for the subject company?		No

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..... 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	vishvajeet.singh1@religare.com	Research Analyst