

Market Outlook

Nifty 50 closed below 23500 after facing resistance from 23800 level with fall in its OI by 6.5% which suggests long unwinding. The India VIX ended at 13.47. The Advance-Divide Ratio is 0.22, indicating a Bearish trend. Derivatives data suggests Sideways to Positive sentiments in the market for monthly expiry, and likely to close within 200pts as we witness reduction in ATM Call and Put options OI.

Key Indices Update

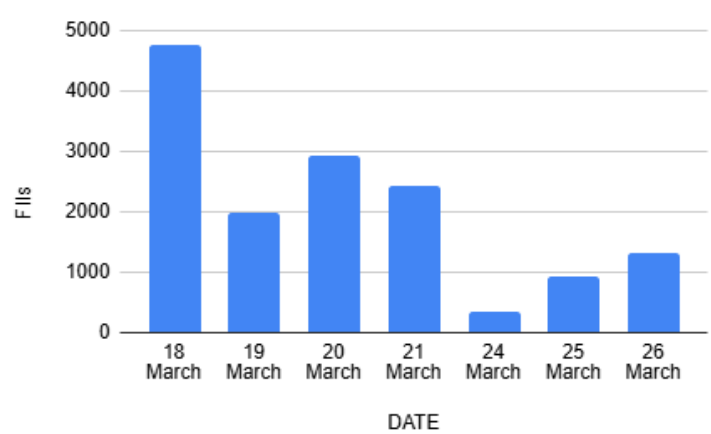
INDEX	CLOSE	CHANGE (%)
NIFTY	23486.85	-0.76
SENSEX	77288.50	-0.93
BANKNIFTY	51209.00	-0.77
SMALLCAP	15936.75	-1.06

FII STATISTICS

FII F&O Data

Sector	Buy/Sell	Change in OI
Index Futures	1329.04	-3.97%
Index Options	23146.1	2.39%
Stock Futures	593.19	0.16%
Stock Options	-2170.07	-1.11%

FII Activity in Index Future



FII & DII Cash Segment (Rs. In Crore)

Category	Amount	MTD	YTD
FII	2240.55	-3193	-144283
DII	-696.37	27424	167760

Amt in Crores

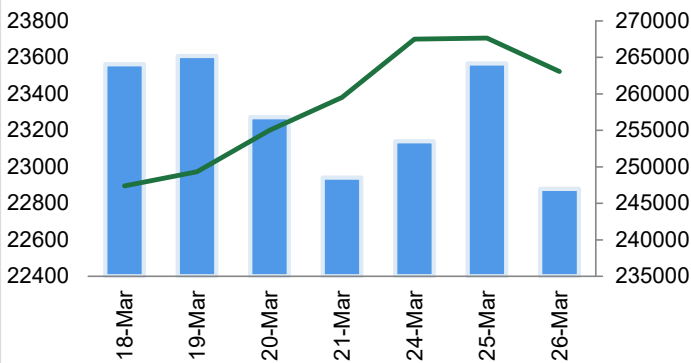
NIFTY 50 HIGH DELIVERY STOCKS

SYMBOL	DELIVERABLE QTY	CHG IN DLY RATIO VS PREV DAY	% CHG IN TRD QTY OVER PREV DAY
TATASTEEL	14283560	17.9	-18.56
POWERGRID	13075449	0.28	19.92
NTPC	11820232	-2.55	-19.5
ITC	9285307	11.57	-31.7
HDFCBANK	8782277	10.51	-37.4
RELIANCE	8121899	13.22	-11.95
ICICIBANK	6386435	-0.04	-33.86
AXISBANK	4830070	2.26	-39.19
BHARTIARTL	4689199	9.79	47.04
WIPRO	4269188	14.99	-41.83

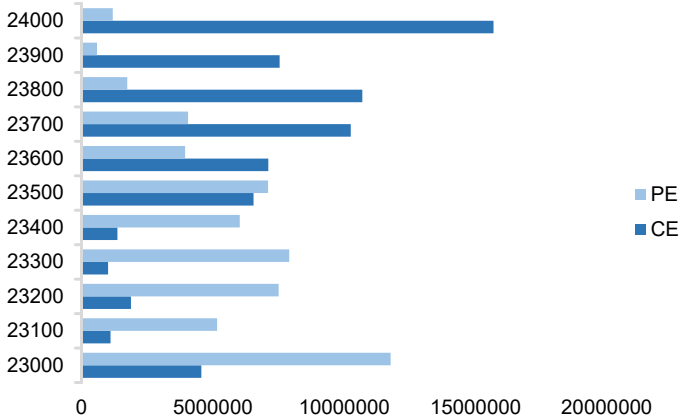
NIFTY

Nifty	23521.90
OI (In contracts)	246993
CHANGE IN OI (%)	-6.50
PRICE CHANGE (%)	-0.80
IMPLICATION	LONG UNWINDING

NIFTY (CLOSE VS OI)



NIFTY OPTION CHAIN



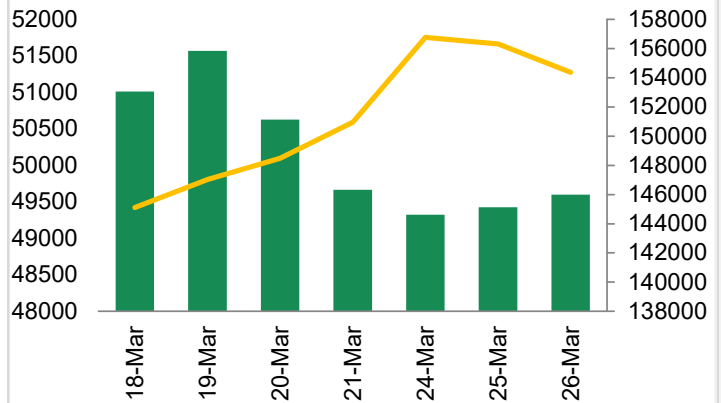
Long Build Up

Symbol	Price	Price %	OI	OI %
NCC	207.92	1.4	11671	15.0
ASHOKLEY	213.76	2.0	26329	14.1
CAMS	3674.95	0.5	14100	10.4
TVSMOTOR	2421.05	0.6	34773	9.5
CGPOWER	636.95	1.5	14447	8.4

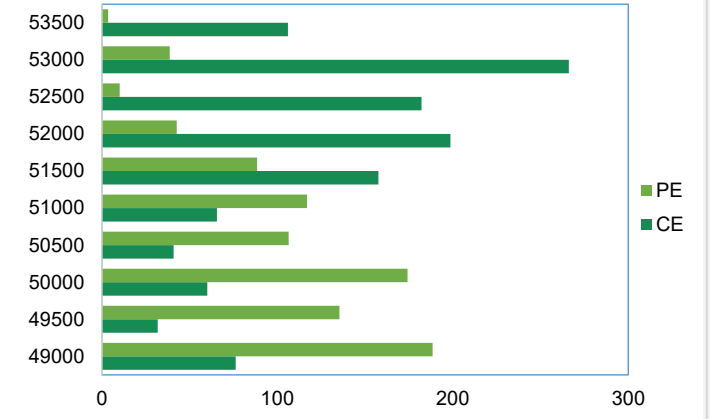
BANKNIFTY

Banknifty	51273.45
OI (In lakhs)	145984
CHANGE IN OI (%)	0.60
PRICE CHANGE (%)	-0.80
IMPLICATION	SHORT BUILDUP

BANKNIFTY (CLOSE VS OI)



BANKNIFTY OPTION CHAIN



Short Build Up

Symbol	Price	Price %	OI	OI %
TIINDIA	2711.25	-2.1	13039	19.2
BHEL	210.9	-1.4	35378	12.6
RAMCOCEM	854.05	-1.6	7968	10.6
DELHIVERY	254.32	-1.2	7134	10.1
NHPC	79.39	-2.3	13850	10.0

Top 10 High PCR Ratio Stocks

SCRIP	PUT	CALL	P/C RATIO
GLENMARK	2157025	1483950	1.45
ICICIBANK	32058600	24609900	1.3
HCLTECH	6268500	4895800	1.28
EICHERMOT	2147250	1708175	1.26
BHEL	35324625	28205625	1.25
SHRIRAMFIN	7710000	6436500	1.2
BANKBARODA	43351425	36594675	1.18
NESTLEIND	1817200	1536000	1.18
NMDC	158476500	134460000	1.18
SHREECEM	46900	39675	1.18

Top 10 Low PCR Ratio Stocks

SCRIP	PUT	CALL	P/C RATIO
KEI	1358100	3459750	0.39
IDEA	585000000	1424200000	0.41
IREDA	17487000	42206600	0.41
ASTRAL	1233487	2658181	0.46
BSOFT	4995000	10635000	0.47
CYIENT	656700	1332900	0.49
NCC	8954875	18408525	0.49
AARTIIND	5673000	11429000	0.5
IRB	19003500	37955750	0.5
IRFC	26624325	53357925	0.5

NIFTY 50 SUPPORT-RESISTANCE LEVELS

SYMBOL	R1	R2	PP	S1	S2
ADANIENT	2350	2384	2327	2293	2270
ADANIPTS	1200	1217	1187	1170	1156
APOLLOHOSP	6614	6720	6553	6447	6386
ASIANPAINT	2330	2344	2316	2302	2287
AXISBANK	1112	1129	1100	1083	1071
BAJAJ-AUTO	8029	8096	7965	7898	7835
BAJAJFINSV	1962	1984	1948	1925	1912
BAJFINANCE	9036	9202	8949	8783	8696
BEL	305	309	301	297	294
BHARTIARTL	1757	1779	1739	1717	1700
BPCL	279	286	275	268	265
BRITANNIA	4885	4920	4846	4811	4772
CIPLA	1502	1526	1488	1464	1450
COALINDIA	400	405	397	392	389
DRREDDY	1171	1183	1160	1149	1138
EICHERMOT	5461	5519	5427	5369	5334
GRASIM	2604	2626	2582	2560	2537
HCLTECH	1642	1653	1632	1622	1612
HDFCBANK	1824	1841	1812	1796	1784
HDFCLIFE	676	684	671	663	658
HEROMO-TOCO	3668	3688	3636	3615	3584
HINDALCO	698	706	693	685	680
HINDUNILVR	2268	2292	2253	2229	2215
ICICIBANK	1351	1364	1342	1329	1320
INDUSINDBK	668	678	654	644	631

SYMBOL	R1	R2	PP	S1	S2
INFY	1624	1649	1609	1584	1569
ITC	410	413	409	406	405
JSWSTEEL	1062	1069	1057	1050	1045
KOTAKBANK	2179	2217	2154	2116	2091
LT	3479	3522	3450	3407	3377
M&M	2781	2817	2760	2724	2703
MARUTI	11837	11932	11781	11686	11631
NESTLEIND	2262	2277	2252	2237	2227
NTPC	363	373	358	348	342
ONGC	243	246	241	238	236
POWERGRID	294	299	292	288	285
RELIANCE	1287	1301	1279	1265	1257
SBILIFE	1561	1582	1547	1526	1512
SBIN	773	781	767	758	752
SHRIRAMFIN	679	684	673	668	663
SUNPHARMA	1765	1777	1755	1743	1733
TATACONSUM	970	980	964	953	947
TATAMOTORS	715	722	710	703	698
TATASTEEL	157	159	156	155	154
TCS	3668	3699	3645	3615	3591
TECHM	1447	1476	1430	1401	1384
TITAN	3080	3103	3057	3035	3012
TRENT	5450	5579	5282	5153	4986
ULTRACEMCO	11495	11586	11396	11304	11205
WIPRO	271	274	269	266	264

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		Yes	No
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	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
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	I/we have received any compensation from the subject company in the past twelve months?		No
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	I/we have received any compensation for brokerage services from the subject company in the past twelve months?		No
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