Market Outlook

The Nifty 50 ended the day at 25405 after a volatile session on weekly expiry. The India VIX ended at 12.38. The Advance-Decline Ratio is 0.72, indicating negative trend. For coming expiry, 25500 strike has witnessed increase in OI Build up for both call & put options. On downside 25000 holds the highest OI, while upside has active call OI build up at every strike indicating profit booking from higher levels. A low PCR below 1 indicating more calls have been traded along with falling price, signalling call writers presence.

Key Indices Update

INDEX	CLOSE	CHANGE (%)
NIFTY	25405.30	-0.19
SENSEX	83239.47	-0.20
BANKNIFTY	56791.95	-0.36
INDIA VIX	12.38	-0.48

FIIs STATISTICS

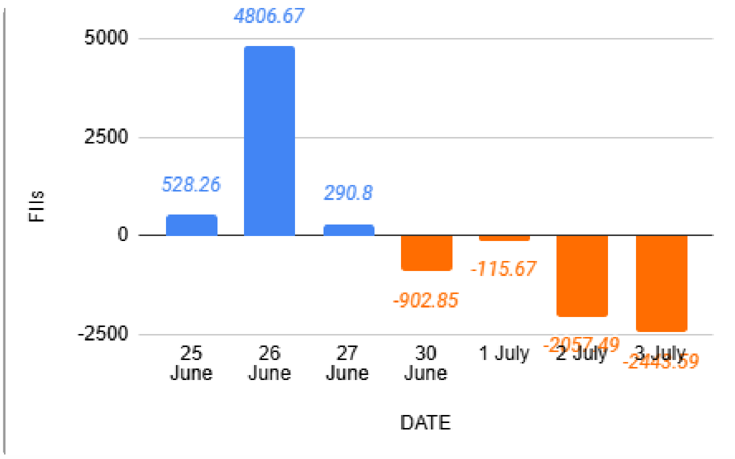
FIIs F&O Data

Sector	Buy/Sell	Change in OI
Index Futures	-2443.59	68.54%
Index Options	65491.20	-36.85%
Stock Futures	-177.66	-16.36%
Stock Options	-384.17	9.78%

FIIs & DIIs Cash Segment (Rs. In Crore)

Category	Amount	MTD	YTD
FII	-1481.19	-5013.00	19057
DII	1333.06	5141	181071

FIIs Activity in Index Future



Amt in Crores

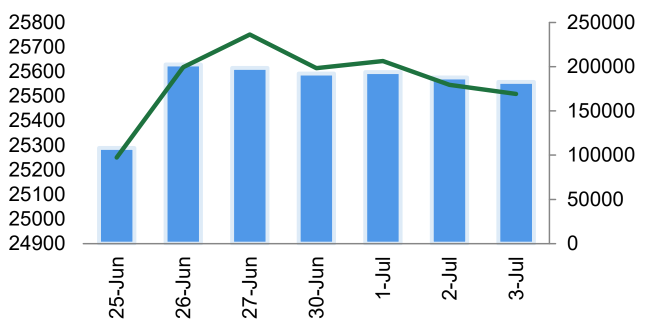
NIFTY 50 HIGH DELIVERY STOCKS

SYMBOL	DELIVERABLE QTY	CHG IN DLY RATIO VS PREV DAY	% CHG IN TRD QTY OVER PREV DAY
ETERNAL	9741937	-2.47	29.87
NTPC	9336358	-4.72	39.37
ITC	7990645	-16.7	-11.29
ICICIBANK	6408115	-16.16	-23.89
POWERGRID	5689534	-12.73	-4.18
AXISBANK	4053512	0.1	14
SHRIRAMFIN	3667074	10.97	82.88
BHARTIARTL	3643865	-11.16	-14.66
KOTAKBANK	3137220	2.25	148.73
HDFCLIFE	2174898	-2.88	5.98

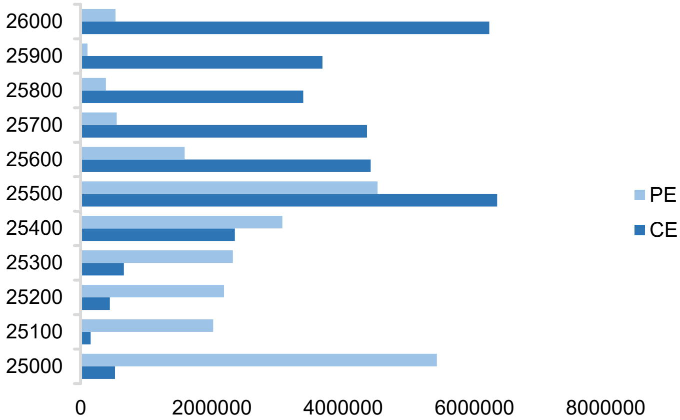
NIFTY

Nifty	25508.60
OI (In contracts)	182687
CHANGE IN OI (%)	-2.73
PRICE CHANGE (%)	-0.15
IMPLICATION	LONG UNWINDING

NIFTY (CLOSE VS OI)



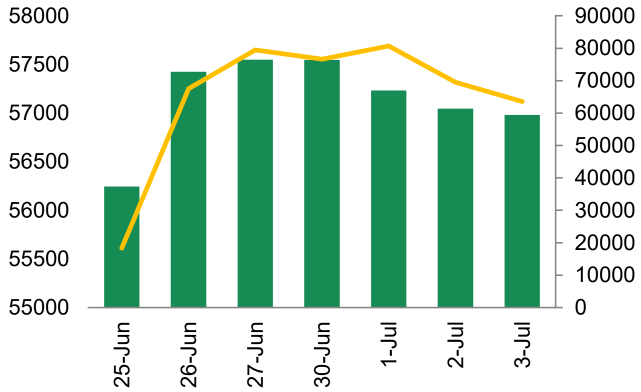
NIFTY OPTION CHAIN



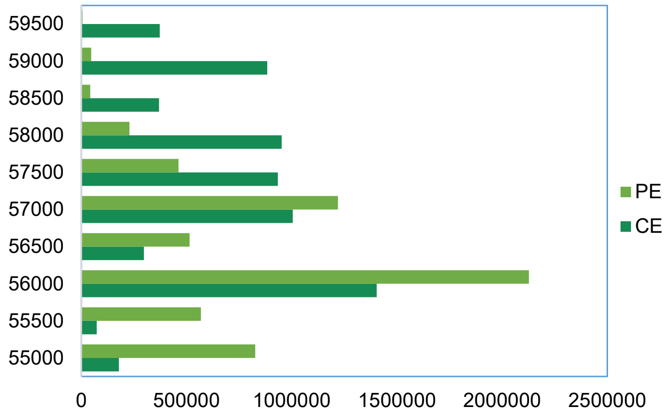
BANKNIFTY

Banknifty	57119.60
OI (In contracts)	59453
CHANGE IN OI (%)	-3.16
PRICE CHANGE (%)	-0.34
IMPLICATION	LONG UNWINDING

BANKNIFTY (CLOSE VS OI)



BANKNIFTY OPTION CHAIN



Long Buildup

Symbol	Price	Price %	OI	OI %
360ONE	1233.7	4.2	1265500	27.8
BLUESTARCO	1815.9	4.5	1804725	25.1
KFINTECH	1337.6	0.7	742050	17.5
AMBER	7384	1.9	222900	8.7
PGEL	767.25	2.2	3140900	8.1

Short Buildup

Symbol	Price	Price %	OI	OI %
NYKAA	201.24	-3.9	63656250	19.7
DMART	4333.8	-1.4	5224350	10.6
TIINDIA	2963.2	-1.4	2070200	5.7
BHARATFORG	1300.4	-0.9	11107000	3.3
SJVN	98.35	-0.9	27941500	3.1

Top 10 High PCR Ratio Stocks

SCRIP	PUT	CALL	P/C RATIO
PAYTM	5361375	4201375	1.28
BLUESTARCO	1326000	1082575	1.22
DABUR	10577500	9495000	1.11
POLYCAB	751250	730375	1.03
MANAPPURAM	8934000	8832000	1.01
SYNGENE	1925000	1897000	1.01
ADANIENT	6780300	6872400	0.99
LAURUSLABS	10642000	10727000	0.99
HAVELLS	1816000	1909000	0.95
MPHASIS	825550	886325	0.93

Top 10 Low PCR Ratio Stocks

SCRIP	PUT	CALL	P/C RATIO
360ONE	80000	424500	0.19
KFINTECH	107550	520200	0.21
ONGC	21267000	64093500	0.33
RVNL	2961750	8417750	0.35
NTPC	18400500	51508500	0.36
VBL	6269925	17628975	0.36
AMBER	59400	157100	0.38
PGEL	476000	1227800	0.39
TORNTPHARM	504000	1292000	0.39
DALBHARAT	286000	714675	0.4

NIFTY 50 SUPPORT-RESISTANCE LEVELS

SYMBOL	R1	R2	PP	S1	S2
ADANIENT	2651	2676	2634	2610	2593
ADANIPORTS	1452	1466	1444	1431	1422
APOLLOHOSP	7654	7719	7559	7494	7398
ASIANPAINT	2465	2490	2449	2424	2409
AXISBANK	1184	1192	1179	1171	1166
BAJAJ-AUTO	8501	8578	8438	8361	8297
BAJAJFINSV	2011	2034	1998	1975	1962
BAJFINANCE	926	936	917	906	897
BEL	432	435	429	426	423
BHARTIARTL	2028	2044	2018	2002	1992
CIPLA	1524	1532	1515	1507	1498
COALINDIA	390	392	389	386	385
DRREDDY	1304	1316	1285	1273	1255
EICHERMOT	5772	5810	5747	5709	5684
ETERNAL	265	269	262	258	254
GRASIM	2856	2878	2842	2819	2805
HCLTECH	1720	1735	1711	1696	1688
HDFCBANK	2011	2024	2003	1990	1982
HDFCLIFE	793	798	787	782	776
HEROMO-TOCO	4322	4377	4253	4198	4128
HINDALCO	706	715	701	692	687
HINDUNILVR	2334	2346	2324	2311	2301
ICICIBANK	1448	1462	1440	1427	1419
INDUSINDBK	874	882	862	853	841
INFY	1635	1645	1629	1618	1612

SYMBOL	R1	R2	PP	S1	S2
ITC	417	419	415	413	412
JIOFIN	329	331	328	325	324
JSWSTEEL	1062	1078	1054	1038	1030
KOTAKBANK	2156	2175	2145	2126	2115
LT	3629	3655	3613	3587	3571
M&M	3205	3242	3177	3140	3112
MARUTI	12848	12948	12724	12624	12500
NESTLEIND	2406	2420	2396	2381	2372
NTPC	338	340	335	333	330
ONGC	247	250	245	243	240
POWERGRID	299	302	297	293	291
RELIANCE	1535	1544	1526	1517	1509
SBILIFE	1852	1888	1832	1797	1777
SBIN	816	821	813	809	806
SHRIRAMFIN	682	687	678	673	669
SUNPHARMA	1691	1700	1684	1675	1668
TATACONSUM	1104	1115	1099	1088	1082
TATAMOTORS	700	705	696	691	687
TATASTEEL	168	171	167	165	164
TCS	3433	3456	3420	3397	3384
TECHM	1693	1707	1685	1672	1664
TITAN	3710	3738	3693	3665	3647
TRENT	6268	6330	6217	6155	6104
ULTRACEMCO	12509	12604	12452	12357	12300
WIPRO	270	272	269	266	265

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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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