

## Market Outlook

The Nifty 50 closed the day at the 24,812 mark, after trading on a negative note on the day before weekly expiry. The India VIX ended at 14.27 down nearly 1%. The Advance-Decline Ratio is 0.38, indicating bearish trend. On Derivatives front the 24,800 strike witnessed highest call writing followed by 25,000 and 24,900 which indicates pressure from higher levels and reflects a sideways to negative undertone. A decline in PCR and falling spot prices further confirm increased activity by call writers.

## Key Indices Update

| INDEX     | CLOSE    | CHANGE (%) |
|-----------|----------|------------|
| NIFTY     | 24812.05 | -0.17      |
| SENSEX    | 81444.66 | -0.17      |
| BANKNIFTY | 55828.75 | 0.21       |
| INDIA VIX | 14.27    | -0.89      |

## FII's STATISTICS

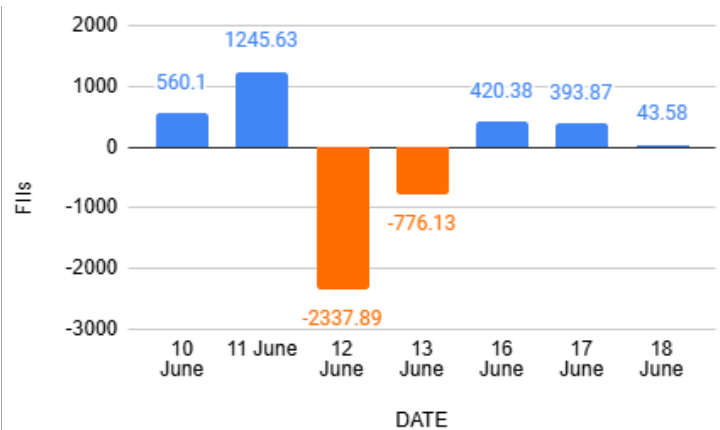
### FII's F&O Data

| Sector        | Buy/Sell | Change in OI |
|---------------|----------|--------------|
| Index Futures | 43.58    | -1.80%       |
| Index Options | -13869   | 5.26%        |
| Stock Futures | -1780.41 | 0.71%        |
| Stock Options | -562.3   | 3.37%        |

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

| Category | Amount | MTD   | YTD    |
|----------|--------|-------|--------|
| FII      | 945.35 | -4638 | 9869   |
| DII      | 952.81 | 67994 | 163865 |

### FII's Activity in Index Future



\*Amt in Crores\*

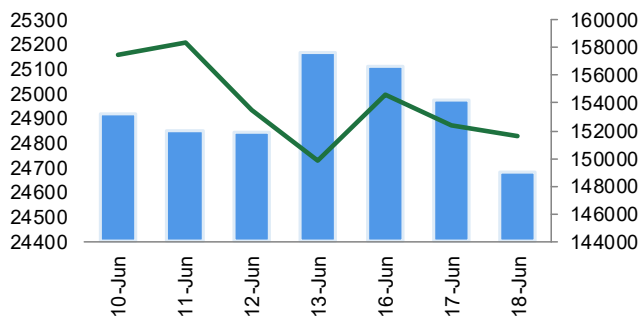
## NIFTY 50 HIGH DELIVERY STOCKS

| SYMBOL     | DELIVERABLE QTY | CHG IN DLY RATIO VS PREV DAY | % CHG IN TRD QTY OVER PREV DAY |
|------------|-----------------|------------------------------|--------------------------------|
| NTPC       | 12894080        | 23.32                        | 162.4                          |
| BEL        | 10178467        | 11.36                        | -22.53                         |
| POWERGRID  | 8842681         | 11.43                        | 63.37                          |
| ETERNAL    | 8771894         | -6.37                        | -16.24                         |
| HDFCBANK   | 7313289         | 10.59                        | 8.57                           |
| ITC        | 5567601         | 3.09                         | -10.99                         |
| ICICIBANK  | 4930918         | 10.13                        | -3.13                          |
| RELIANCE   | 4052693         | 5.98                         | -35.55                         |
| BHARTIARTL | 3827069         | 3.61                         | -22.74                         |
| INFY       | 3633595         | 2.21                         | -26.14                         |

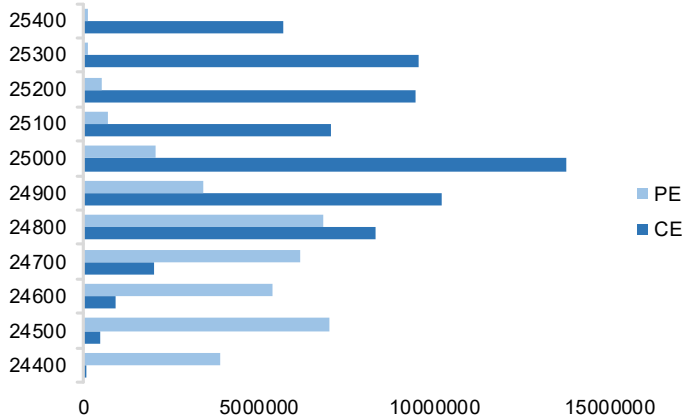
## NIFTY

|                   |                |
|-------------------|----------------|
| Nifty             | 24826.90       |
| OI (In contracts) | 148990         |
| CHANGE IN OI (%)  | -3.40          |
| PRICE CHANGE (%)  | -0.17          |
| IMPLICATION       | LONG UNWINDING |

### NIFTY (CLOSE VS OI)



### NIFTY OPTION CHAIN



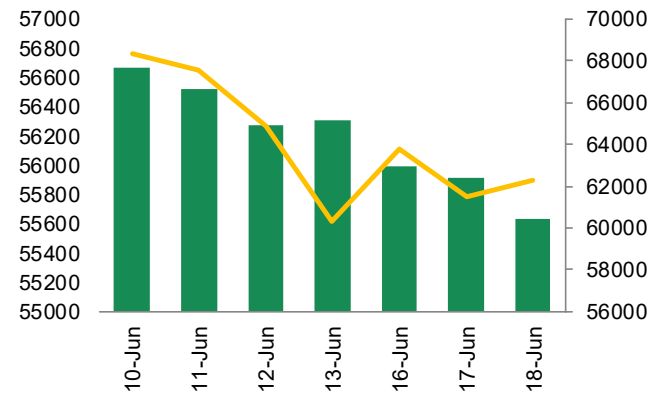
### Long Buildup

| Symbol   | Price  | Price % | OI      | OI %  |
|----------|--------|---------|---------|-------|
| KAYNES   | 5741.5 | 1.45    | 524000  | 41.51 |
| UNOMINDA | 1063.5 | 1.08    | 1876600 | 11.58 |
| MFSL     | 1590.4 | 0.32    | 7767200 | 5.21  |
| BDL      | 1911.2 | 0.15    | 1928875 | 5.06  |
| DMART    | 4240.9 | 4.17    | 4252500 | 4.84  |

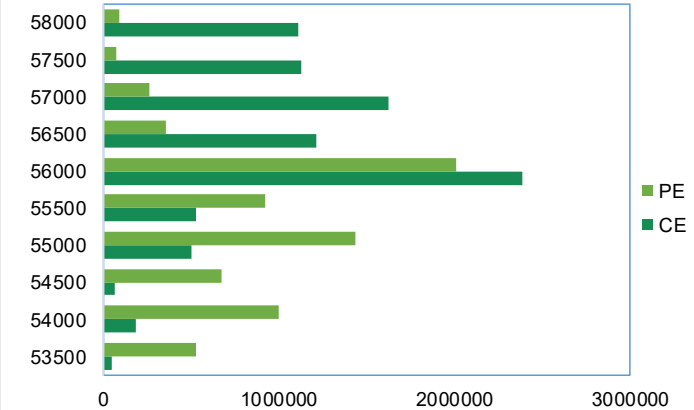
## BANKNIFTY

|                   |                |
|-------------------|----------------|
| Banknifty         | 55899.00       |
| OI (In contracts) | 60413          |
| CHANGE IN OI (%)  | -3.14          |
| PRICE CHANGE (%)  | 0.21           |
| IMPLICATION       | SHORT COVERING |

### BANKNIFTY (CLOSE VS OI)



### BANKNIFTY OPTION CHAIN



### Short Buildup

| Symbol     | Price  | Price % | OI       | OI %  |
|------------|--------|---------|----------|-------|
| HINDZINC   | 454.2  | -6.64   | 29333850 | 98.34 |
| PPLPHARMA  | 193.97 | -0.71   | 9930000  | 19.32 |
| BIOCON     | 342.1  | -3.06   | 37935000 | 13.78 |
| BLUESTARCO | 1637.9 | -1.55   | 860275   | 12.73 |
| APLAPOLLO  | 1801.9 | -1.82   | 2686250  | 4.42  |

**Top 10 High PCR Ratio Stocks**

| SCRIP      | PUT      | CALL     | P/C RATIO |
|------------|----------|----------|-----------|
| AUBANK     | 10084000 | 8318000  | 1.21      |
| APLAPOLLO  | 1428700  | 1201900  | 1.19      |
| MFSL       | 2928800  | 2498400  | 1.17      |
| GLENMARK   | 3481850  | 3143875  | 1.11      |
| NCC        | 8770425  | 8565550  | 1.02      |
| CUMMINSIND | 1115700  | 1101450  | 1.01      |
| TECHM      | 7068000  | 7329600  | 0.96      |
| RBLBANK    | 12296050 | 13318950 | 0.92      |
| MUTHOOTFIN | 4411000  | 5069625  | 0.87      |
| MANAPPURAM | 23979000 | 28611000 | 0.84      |

**Top 10 Low PCR Ratio Stocks**

| SCRIP      | PUT      | CALL     | P/C RATIO |
|------------|----------|----------|-----------|
| SHREECEM   | 31300    | 124625   | 0.25      |
| PAGEIND    | 22425    | 76560    | 0.29      |
| MAZDOCK    | 1614375  | 5392100  | 0.3       |
| TATACONSUM | 1814344  | 5613790  | 0.32      |
| NYKAA      | 10649550 | 31869250 | 0.33      |
| ONGC       | 31808125 | 96061075 | 0.33      |
| BOSCHLTD   | 38875    | 113125   | 0.34      |
| RVNL       | 6164125  | 18365875 | 0.34      |
| GODREJCP   | 1231500  | 3471000  | 0.35      |
| ICICIPRULI | 1860800  | 5272900  | 0.35      |

**NIFTY 50 SUPPORT-RESISTANCE LEVELS**

| SYMBOL      | R1   | R2   | PP   | S1   | S2   |
|-------------|------|------|------|------|------|
| ADANIENT    | 2491 | 2521 | 2469 | 2439 | 2417 |
| ADANIPTS    | 1393 | 1410 | 1380 | 1363 | 1351 |
| APOLLOHOSP  | 7016 | 7092 | 6969 | 6893 | 6845 |
| ASIANPAINT  | 2290 | 2298 | 2275 | 2266 | 2251 |
| AXISBANK    | 1228 | 1235 | 1217 | 1210 | 1198 |
| BAJAJ-AUTO  | 8625 | 8759 | 8546 | 8412 | 8332 |
| BAJAJFINSV  | 2011 | 2037 | 1996 | 1971 | 1956 |
| BAJFINANCE  | 929  | 939  | 922  | 912  | 906  |
| BEL         | 405  | 408  | 402  | 399  | 396  |
| BHARTIARTL  | 1876 | 1887 | 1861 | 1850 | 1835 |
| CIPLA       | 1512 | 1523 | 1505 | 1494 | 1487 |
| COALINDIA   | 393  | 396  | 391  | 388  | 385  |
| DRREDDY     | 1325 | 1334 | 1319 | 1310 | 1303 |
| EICHERMOT   | 5478 | 5551 | 5399 | 5326 | 5246 |
| ETERNAL     | 251  | 252  | 249  | 248  | 246  |
| GRASIM      | 2695 | 2711 | 2682 | 2666 | 2653 |
| HCLTECH     | 1739 | 1760 | 1725 | 1703 | 1689 |
| HDFCBANK    | 1941 | 1947 | 1932 | 1926 | 1917 |
| HDFCLIFE    | 770  | 774  | 767  | 763  | 760  |
| HEROMO-TOCO | 4417 | 4471 | 4383 | 4328 | 4294 |
| HINDALCO    | 651  | 655  | 646  | 641  | 636  |
| HINDUNILVR  | 2303 | 2330 | 2285 | 2259 | 2240 |
| ICICIBANK   | 1429 | 1441 | 1422 | 1409 | 1402 |
| INDUSINDBK  | 864  | 879  | 839  | 824  | 799  |
| INFY        | 1645 | 1658 | 1634 | 1621 | 1610 |

| SYMBOL     | R1    | R2    | PP    | S1    | S2    |
|------------|-------|-------|-------|-------|-------|
| ITC        | 418   | 420   | 417   | 415   | 413   |
| JIOFIN     | 292   | 295   | 290   | 286   | 284   |
| JSWSTEEL   | 999   | 1010  | 992   | 980   | 973   |
| KOTAKBANK  | 2141  | 2150  | 2128  | 2119  | 2106  |
| LT         | 3636  | 3668  | 3616  | 3584  | 3564  |
| M&M        | 3090  | 3131  | 3042  | 3000  | 2952  |
| MARUTI     | 12858 | 13012 | 12694 | 12540 | 12376 |
| NESTLEIND  | 2361  | 2381  | 2345  | 2325  | 2309  |
| NTPC       | 336   | 339   | 334   | 331   | 328   |
| ONGC       | 255   | 258   | 252   | 248   | 246   |
| POWERGRID  | 289   | 291   | 288   | 287   | 285   |
| RELIANCE   | 1443  | 1454  | 1436  | 1425  | 1418  |
| SBILIFE    | 1806  | 1813  | 1800  | 1793  | 1786  |
| SBIN       | 796   | 801   | 793   | 788   | 784   |
| SHRIRAMFIN | 672   | 680   | 666   | 658   | 653   |
| SUNPHARMA  | 1662  | 1673  | 1652  | 1641  | 1632  |
| TATACONSUM | 1075  | 1085  | 1068  | 1059  | 1052  |
| TATAMOTORS | 679   | 686   | 674   | 667   | 662   |
| TATASTEEL  | 153   | 154   | 152   | 151   | 150   |
| TCS        | 3518  | 3579  | 3483  | 3423  | 3388  |
| TECHM      | 1726  | 1741  | 1717  | 1702  | 1693  |
| TITAN      | 3515  | 3550  | 3452  | 3417  | 3353  |
| TRENT      | 5785  | 5838  | 5707  | 5654  | 5576  |
| ULTRACEMCO | 11474 | 11544 | 11411 | 11341 | 11278 |
| WIPRO      | 265   | 268   | 263   | 261   | 259   |

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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 |
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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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