

Market Outlook

Nifty 50 ended the day at 22399 and traded flat throughout the weekly expiry day. The India VIX ended at 21.43 up nearly 5%. The Advance-Decline Ratio is 0.53, indicating Bearish trend. Derivatives data suggests Sideways sentiments in the market for next expiry as there is significant increase in ATM call and Put options.

Key Indices Update

INDEX	CLOSE	CHANGE (%)
NIFTY	22399.15	-0.61
SENSEX	73847.15	-0.51
BANKNIFTY	50240.15	-0.54
SMALLCAP	15256.75	-0.86

FILS STATISTICS

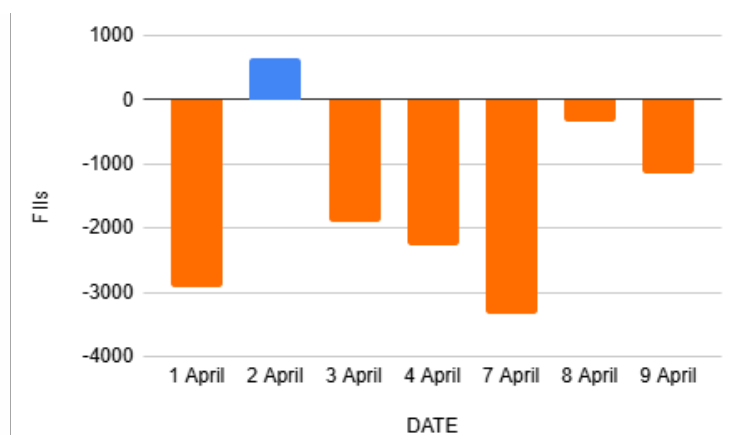
Fils F&O Data

Sector	Buy/Sell	Change in OI
Index Futures	-1148.87	-3.88%
Index Options	-91654.86	-32.03%
Stock Futures	-1012.23	0.22%
Stock Options	-1581.33	2.10%

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

Category	Amount	MTD	YTD
FII	-4358.02	-32123	-32123
DII	2976.66	23829	23829

Fils Activity in Index Future



Amt in Crores

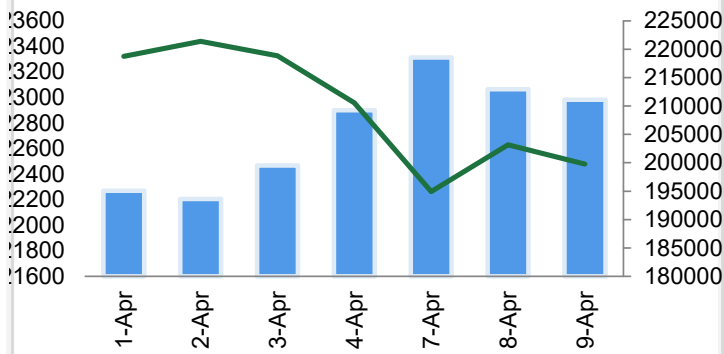
NIFTY 50 HIGH DELIVERY STOCKS

SYMBOL	DELIVERABLE QTY	CHG IN DLY RATIO VS PREV DAY	% CHG IN TRD QTY OVER PREV DAY
ITC	14069801	10.49	17.12
ONGC	8938472	21.23	49.35
ICICIBANK	8758800	19.64	-0.61
HDFCBANK	7675538	10.71	-36.86
RELIANCE	5995139	5.09	-47.72
SHRIRAMFIN	4871002	1.83	-11.33
INFY	4600141	1.08	-33.25
AXISBANK	4276323	11.81	-23.31
BHARTIARTL	4184106	21.75	-22.29
DRREDDY	3890569	19.09	249.35

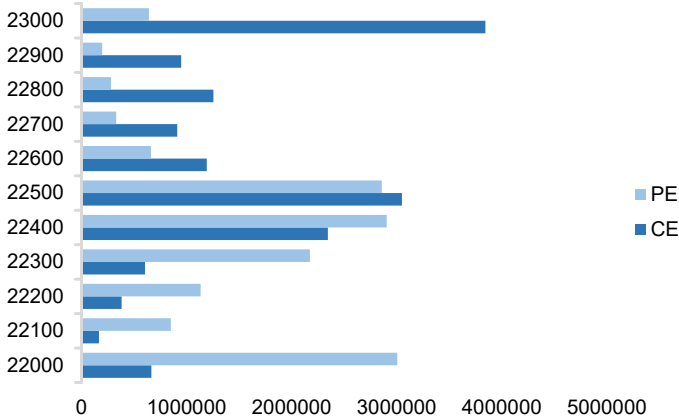
NIFTY

Nifty	22479.65
OI (In contracts)	211095
CHANGE IN OI (%)	-0.90
PRICE CHANGE (%)	-0.70
IMPLICATION	LONG UNWINDING

NIFTY (CLOSE VS OI)



NIFTY OPTION CHAIN



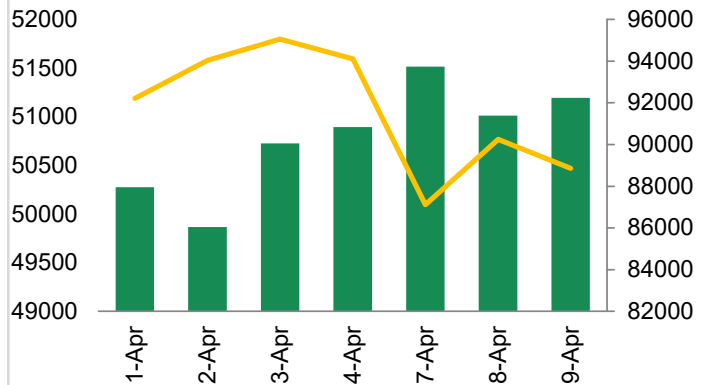
Long Build Up

Symbol	Price	Price %	OI	OI %
HUDCO	213.29	3.3	8523	24.4
MAXHEALTH	1126.35	4.5	20252	5.2
APOLLOTYRE	408.45	1.7	5159	4.2
CUMMINSIND	2786.05	1.1	21477	4.0
BRITANNIA	5342.65	3.0	32826	3.5

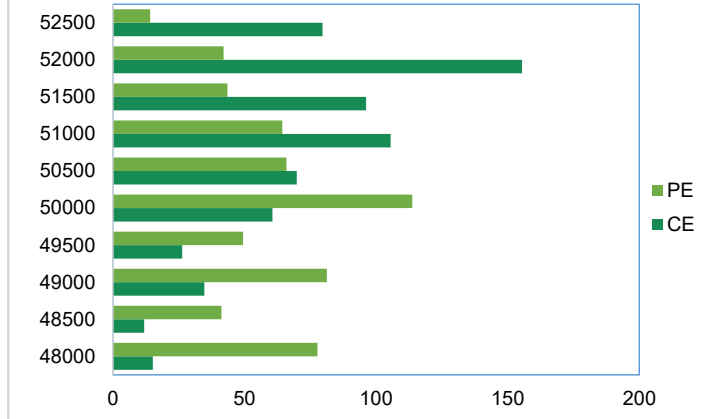
BANKNIFTY

Banknifty	50468.60
OI (In lakhs)	92239
CHANGE IN OI (%)	0.90
PRICE CHANGE (%)	-0.60
IMPLICATION	SHORT BUILDUP

BANKNIFTY (CLOSE VS OI)



BANKNIFTY OPTION CHAIN



Short Build Up

Symbol	Price	Price %	OI	OI %
MUTHOOTFIN	2143.5	-6.9	17133	20.0
PHOENIXLTD	1497.8	-5.0	6371	19.1
NATIONALUM	144	-2.2	22238	13.8
IIFL	325.25	-2.8	6110	11.9
LTIM	4122.35	-1.7	18978	11.6

Top 10 High PCR Ratio Stocks

SCRIP	PUT	CALL	P/C RATIO
MANAPPURAM	38151000	30588000	1.25
BRITANNIA	919700	805100	1.14
BANKBARODA	35644050	31423275	1.13
BSE	4159250	3887500	1.07
DALBHARAT	606100	567325	1.07
MARICO	4897200	4623600	1.06
AUBANK	8282000	8025000	1.03
GODREJCP	2409500	2363000	1.02
ADANIENT	6639600	6548700	1.01
ALKEM	185700	184600	1.01

Top 10 Low PCR Ratio Stocks

SCRIP	PUT	CALL	P/C RATIO
KEI	707400	2203650	0.32
NTPC	22198500	67221000	0.33
HDFCLIFE	6715500	19530500	0.34
DELHIVERY	6860975	18051425	0.38
MARUTI	830300	2158150	0.38
ONGC	36476825	95068050	0.38
TITAGARH	1746875	4625625	0.38
VOLTAS	3980100	10340400	0.38
MRF	3325	8555	0.39
COFORGE	1236000	3068325	0.4

NIFTY 50 SUPPORT-RESISTANCE LEVELS

SYMBOL	R1	R2	PP	S1	S2
ADANIENT	2277	2313	2246	2210	2180
ADANIPTS	1142	1151	1127	1119	1104
APOLLOHOSP	6901	6965	6795	6731	6625
ASIANPAINT	2437	2456	2418	2399	2380
AXISBANK	1079	1093	1069	1055	1045
BAJAJ-AUTO	7660	7740	7572	7492	7405
BAJAJFINSV	1919	1941	1898	1876	1854
BAJFINANCE	8847	8953	8739	8633	8525
BEL	284	286	280	278	275
BHARTIARTL	1727	1737	1720	1709	1702
CIPLA	1432	1448	1414	1399	1381
COALINDIA	381	386	377	372	368
DRREDDY	1094	1108	1076	1062	1044
EICHERMOT	5340	5405	5268	5202	5130
GRASIM	2594	2621	2566	2539	2511
HCLTECH	1398	1411	1379	1366	1347
HDFCBANK	1781	1791	1771	1761	1750
HDFCLIFE	692	698	687	680	675
HEROMO-TOCO	3690	3758	3617	3549	3476
HINDALCO	571	576	562	556	548
HINDUNILVR	2374	2396	2333	2310	2270
ICICIBANK	1312	1319	1300	1293	1281
INDUSINDBK	687	693	679	673	665
INFY	1422	1437	1403	1388	1369
ITC	420	423	416	413	409

SYMBOL	R1	R2	PP	S1	S2
JIOFIN	224	227	221	218	215
JSWSTEEL	957	965	948	941	932
KOTAKBANK	2069	2079	2058	2049	2038
LT	3124	3181	3091	3034	3001
M&M	2566	2601	2544	2510	2488
MARUTI	11521	11598	11470	11394	11343
NESTLEIND	2380	2415	2329	2294	2242
NTPC	354	358	351	348	345
ONGC	225	227	222	220	217
POWERGRID	299	304	294	289	285
RELIANCE	1195	1203	1182	1174	1162
SBILIFE	1499	1511	1489	1476	1467
SBIN	762	780	752	735	725
SHRIRAMFIN	642	658	631	615	604
SUNPHARMA	1675	1694	1661	1642	1628
TATACONSUM	1102	1113	1082	1070	1050
TATAMOTORS	594	602	588	580	574
TATASTEEL	130	132	128	126	123
TCS	3275	3306	3246	3216	3187
TECHM	1296	1316	1282	1263	1249
TITAN	3215	3248	3157	3124	3066
TRENT	4730	4831	4669	4568	4508
ULTRACEMCO	11492	11577	11353	11268	11130
WIPRO	241	245	237	232	228

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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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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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