

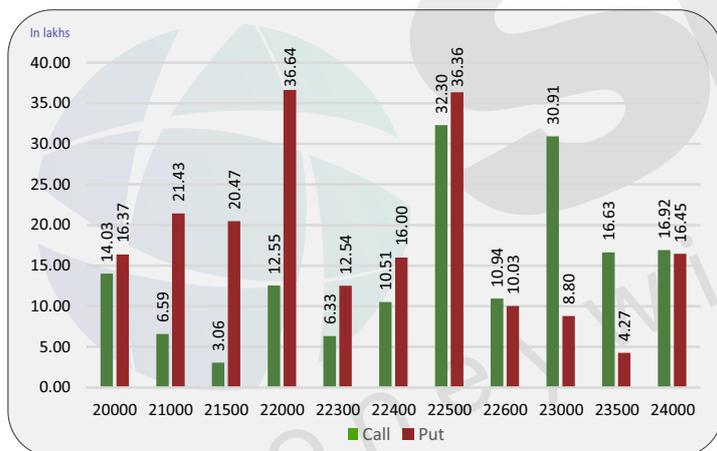
Index level

Index	Close	S1	S2	R1	R2
NIFTY	22612	22400	22300	22600	22700
BANKNIFTY	48199	48000	47800	48400	48600

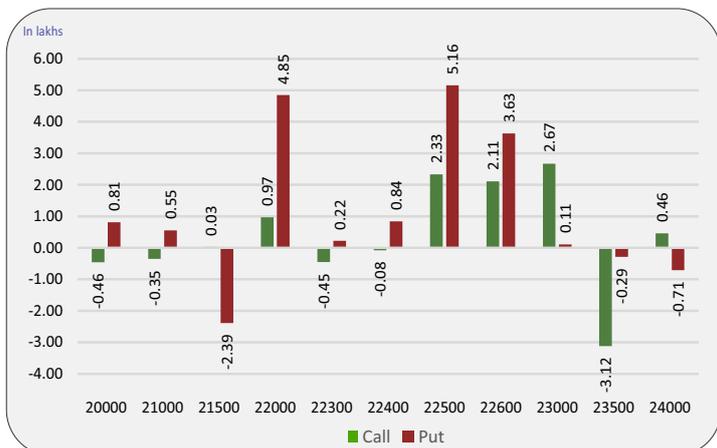
Nifty snapshot

	04-Apr	03-Apr
Nifty Spot	22514.65	22434.65
Nifty Apr	22612.25	22542.60
Nifty May	22755.30	22685.70
Chg. OI (Apr) (%)	-3.16	0.78
Chg. OI (May) (%)	12.22	2.25
50 Day SMA	22020	22012
100 Day SMA	21449	21429
200 Day SMA	20451	20442

Nifty option OI concentration



Nifty option OI change



Nifty outlook

Gift Nifty 22525 (-87)

Today the markets are likely to open on negative note. All the emerging markets are trading in red. The coming session is likely to witness a range of 22400 on declines and 22600 on advances.

Stock is in ban period

HINDCOPPER, SAIL, ZEEL

Sentiment indicator

	04-Apr	03-Apr	02-Apr	01-Apr	28-Mar
NIFTY Discount/Premium	97.60	107.95	124.20	140.60	161.30
COST OF CARRY%	0.73	0.72	0.72	0.72	0.68
PCR(OI)	1.20	1.20	1.20	1.20	1.21
PCR(VOL)	1.07	1.16	1.17	1.15	1.25
A/D RATIO(Nifty 50)	0.81	0.58	1.23	1.72	6.00
A/D RATIO(All FO Stock)*	0.75	0.86	2.65	4.97	2.25
IMPLIED VOLATILITY	10.80	10.90	10.98	11.38	12.32
VIX	11.22	11.37	11.65	12.08	12.83
HISTORICAL VOLATILITY	14.48	14.51	14.55	14.58	14.6

*All Future Stock

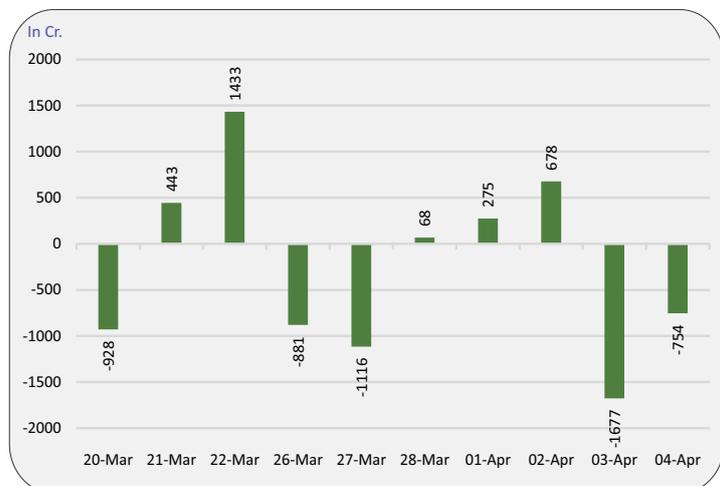
Nifty v/s OI

Date	Nifty	% Change	Open Interest	% Change
26-Mar	22261	-0.3%	5931950	45.6%
27-Mar	22332	0.3%	8352800	40.8%
28-Mar	22488	0.7%	10663650	27.7%
01-Apr	22603	0.5%	9897250	-7.2%
02-Apr	22578	-0.1%	10051250	1.6%
03-Apr	22543	-0.2%	10129250	0.8%
04-Apr	22612	0.3%	9809350	-3.2%

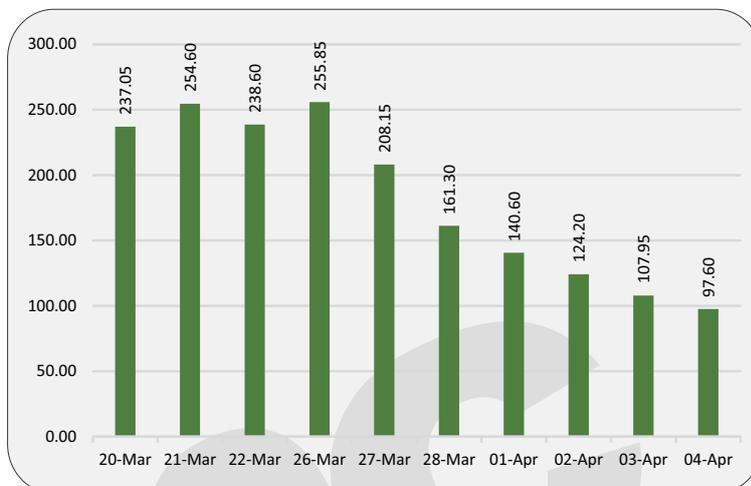
Fund flow (FII/DII)

	Net investment (in cr)
FII INDEX FUTURE	-754
FII INDEX OPTION	90860
FII STOCK FUTURE	-6587
FII STOCK OPTION	-80
FII CASH	-1,136
DII CASH	-893

FII'S activity in Nifty future



Nifty discount / premium



Top 10 long build up

	LTP	% Change	Open Interest	% OI Change
IPCALAB	1276.8	4.57%	2835950	15.24%
KOTAKBANK	1754.9	0.71%	4.05E+07	12.89%
LICHSGFIN	647.3	0.38%	17496000	11.57%
BANDHANBNK	199.3	3.91%	118895000	10.37%
EXIDEIND	321.1	1.69%	20952000	9.81%
BHARATFORG	1153.2	0.79%	7291000	6.11%
PERSISTENT	4050.2	1.69%	3201800	5.42%
WIPRO	490.1	0.80%	54891000	5.22%
TECHM	1285.0	1.66%	14281200	4.73%
DEEPAKNTR	2221.0	1.07%	2838600	3.93%

Indices to out perform

	Closing	% Change
IT	35427	1.08%
BANK	48061	0.92%
SMALLCAP	16219	0.45%
FIN SERVICE	21374	0.83%
PSU BANK	7253	-0.70%

Indices to under perform

	Closing	% Change
FMCG	53634	-0.43%
ENERGY	39530	-0.44%
PHARMA	19125	-0.15%
INFRA	8395	-0.62%
METAL	8684	-0.08%

Top 10 short build up

	LTP	% Change	Open Interest	% OI Change
INDIAMART	2501.1	-3.19%	1219200	31.91%
DLF	893.2	-1.88%	43013850	6.71%
FEDERALBNK	153.0	-1.48%	93080000	5.59%
HINDPETRO	463.0	-3.03%	39187800	4.85%
POWERGRID	279.3	-0.94%	67071600	4.50%
SBIN	763.4	-1.36%	90156000	4.42%
SIEMENS	5653.5	-0.13%	1368300	4.39%
APOLLOTYRE	461.5	-1.99%	13914500	4.36%
RAMCOCEM	844.3	-1.88%	6629150	4.14%
INDUSINDBK	1549.5	-0.18%	21183500	3.72%

Stocks to out perform

	Closing	% Change
ABFRL	238.1	0.17%
RECLTD	476.6	-0.10%
HDFCAMC	3711.6	-1.22%
M&MFIN	295.1	-0.22%
GAIL	187.7	-1.13%

Stocks to under perform

	Closing	% Change
DRREDDY	6158.2	-0.08%
GODREJCP	1183.5	-0.95%
MFSL	1028.4	1.58%
UBL	1790.6	-1.04%
CANFINHOME	811.1	0.18%

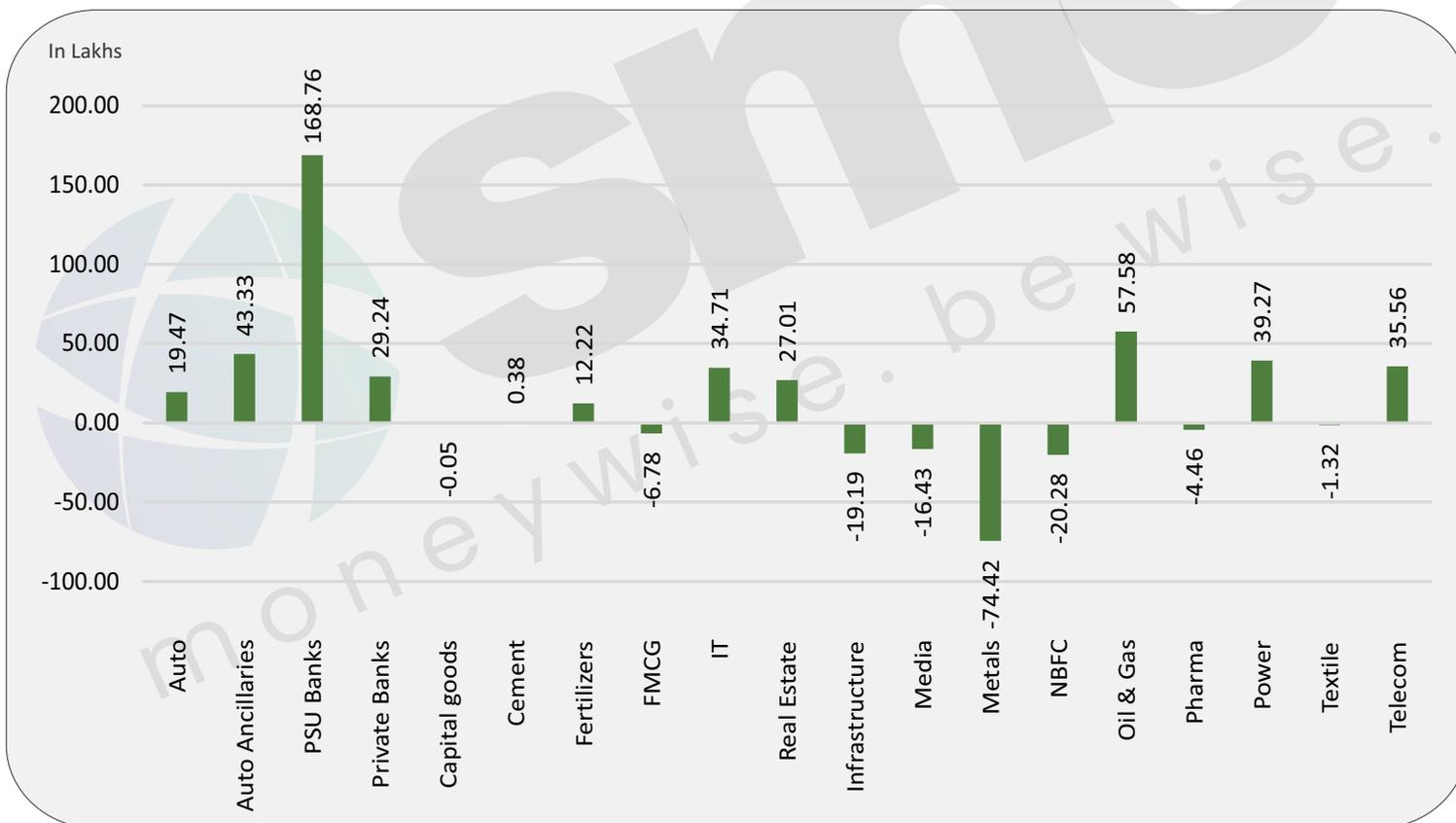
Sector overview

Scrips/Indexs	OI Change	Volume Change (%)	Price Change	Remark
Auto	1947125	27.5%	0.2%	Long Buildup
Auto Ancillaries	4332500	69.5%	0.0%	Long Buildup
PSU Banks	16875875	-21.9%	-0.8%	Short Buildup
Private Banks	2923725	63.8%	1.1%	Long Buildup
Capital goods	-5100	13.6%	0.0%	Long Unwinding
Cement	38049	-18.1%	-1.2%	Short Buildup
Fertilizers	1222300	143.3%	1.4%	Long Buildup
FMCG	-677800	48.3%	-1.1%	Long Unwinding
IT	3471100	15.7%	1.3%	Long Buildup
Real Estate	2700550	-21.0%	-0.8%	Short Buildup

Sector overview

Scrips/Indexs	OI Change	Volume Change (%)	Price Change	Remark
Infrastructure	-1918500	3.2%	0.0%	Short Covering
Media	-1642500	-83.3%	-0.2%	Long Unwinding
Metals	-7441875	-17.0%	0.1%	Short Covering
NBFC	-2028072	9.9%	0.3%	Short Covering
Oil & Gas	5758200	3.3%	-1.4%	Short Buildup
Pharma	-446075	-5.8%	-0.6%	Long Unwinding
Power	3927450	37.4%	0.0%	Short Buildup
Textile	-132045	-1.0%	-0.9%	Long Unwinding
Telecom	3555700	-27.0%	0.3%	Long Buildup

Change in sector open interest



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