

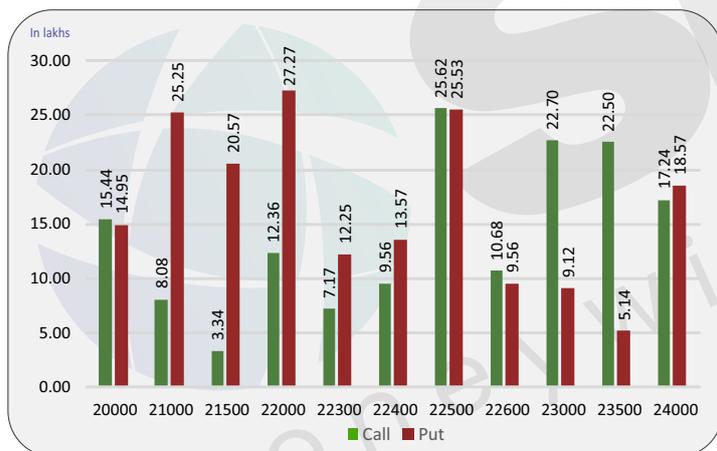
Index level

Index	Close	S1	S2	R1	R2
NIFTY	22603	22400	22300	22600	22700
BANKNIFTY	47914	47700	47500	48100	48300

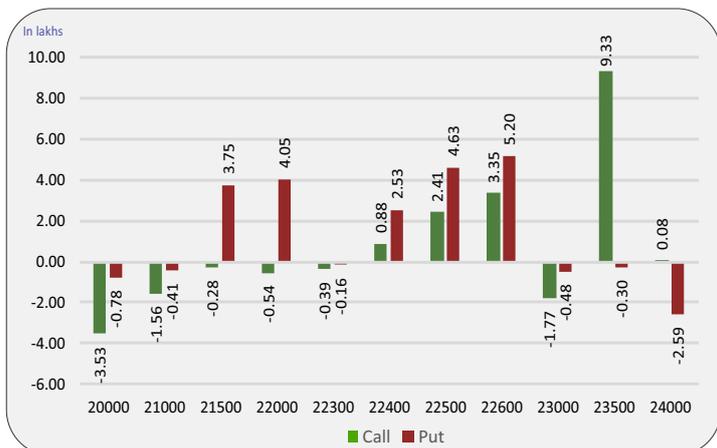
Nifty snapshot

	01-Apr	28-Mar
Nifty Spot	22462.00	22326.90
Nifty Apr	22602.60	22488.20
Nifty May	22739.00	22635.10
Chg. OI (Apr) (%)	-7.19	27.67
Chg. OI (May) (%)	-47.11	0.99
50 Day SMA	21964	21965
100 Day SMA	21355	21333
200 Day SMA	20393	20384

Nifty option OI concentration



Nifty option OI change



Nifty outlook

Gift Nifty 22546 (-57)

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

Stock is in ban period

No Stocks

Sentiment indicator

	01-Apr	28-Mar	27-Mar	26-Mar	22-Mar
NIFTY Discount/Premium	140.60	161.30	208.15	255.85	238.60
COST OF CARRY%	0.72	0.68	0.69	0.69	0.66
PCR(OI)	1.20	1.21	1.25	1.30	1.21
PCR(VOL)	1.15	1.25	1.19	1.40	1.21
A/D RATIO(Nifty 50)	1.72	6.00	0.69	0.81	3.00
A/D RATIO(All FO Stock)*	4.97	2.25	0.76	2.12	1.81
IMPLIED VOLATILITY	11.38	12.32	12.14	12.18	11.52
VIX	12.08	12.83	12.70	12.82	12.22
HISTORICAL VOLATILITY	14.58	14.6	14.59	14.62	14.65

*All Future Stock

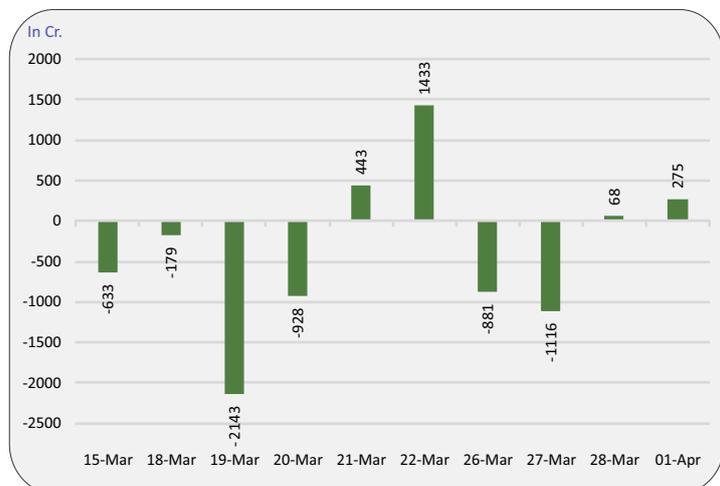
Nifty v/s OI

Date	Nifty	% Change	Open Interest	% Change
20-Mar	22076	0.1%	3080100	8.7%
21-Mar	22267	0.9%	3399300	10.4%
22-Mar	22335	0.3%	4073150	19.8%
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%

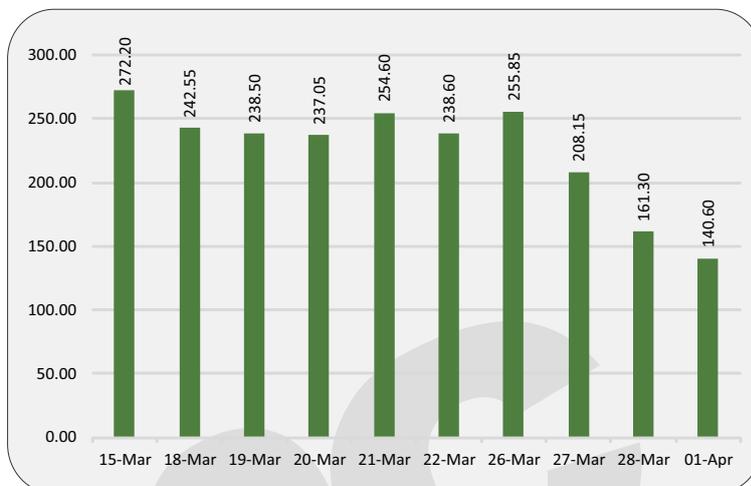
Fund flow (FII/DII)

	Net investment (in cr)
FII INDEX FUTURE	275
FII INDEX OPTION	-7064
FII STOCK FUTURE	1020
FII STOCK OPTION	401
FII CASH	-522
DII CASH	1,208

FII'S activity in Nifty future



Nifty discount / premium



Top 10 long build up

	LTP	% Change	Open Interest	% OI Change
HINDCOPPER	311.8	10.86%	30687000	11.71%
SRF	2634.2	2.34%	4.30E+06	10.69%
ICICIPRULI	618.4	1.03%	10729500	8.71%
MRF	135376.5	1.31%	47355	8.02%
GODREJPROP	2401.3	3.81%	4321075	7.06%
VOLTAS	1155.8	4.44%	6622800	7.04%
RAMCOCEM	851.9	4.25%	4625700	6.85%
JSWSTEEL	877.7	4.85%	21319875	6.79%
LUPIN	1636.1	0.78%	6023100	6.65%
INDUSTOWER	316.8	8.07%	89596800	6.53%

Indices to out perform

	Closing	% Change
METAL	8563	3.70%
SMALLCAP	15768	3.26%
ENERGY	39490	1.20%
PSU BANK	7113	1.51%
PSE	9292	1.87%

Indices to under perform

	Closing	% Change
FMCG	53889	-0.11%
IT	35043	0.41%
AUTO	21385	-0.16%
REALTY	940	4.36%
INFRA	8423	1.04%

Top 10 short build up

	LTP	% Change	Open Interest	% OI Change
COFORGE	5525.9	-0.33%	1585950	10.99%
LTIM	4919.7	-1.22%	3293550	9.87%
TATACONSUM	1095.1	-0.98%	12684600	8.07%
HINDPETRO	472.5	-1.16%	36679500	7.39%
APOLLOTYRE	468.8	-0.26%	12418500	7.30%
TRENT	3917.4	-1.56%	2828000	7.23%
EICHERMOT	3964.2	-2.16%	4143125	6.34%
TITAN	3767.1	-1.61%	4990475	5.50%
TECHM	1253.2	-0.38%	13452600	5.15%
SBI LIFE	1501.0	-0.78%	8529750	4.44%

Stocks to out perform

	Closing	% Change
INDUSTOWER	316.8	8.07%
RECLTD	463.8	2.10%
HDFCAMC	3782.9	1.01%
M&MFIN	288.5	2.94%
GAIL	183.3	0.52%

Stocks to under perform

	Closing	% Change
DRREDDY	6293.2	1.42%
GODREJCP	1233.9	-1.79%
MFSL	1025.1	1.45%
UBL	1788.3	3.40%
GMRINFRA	84.1	2.44%

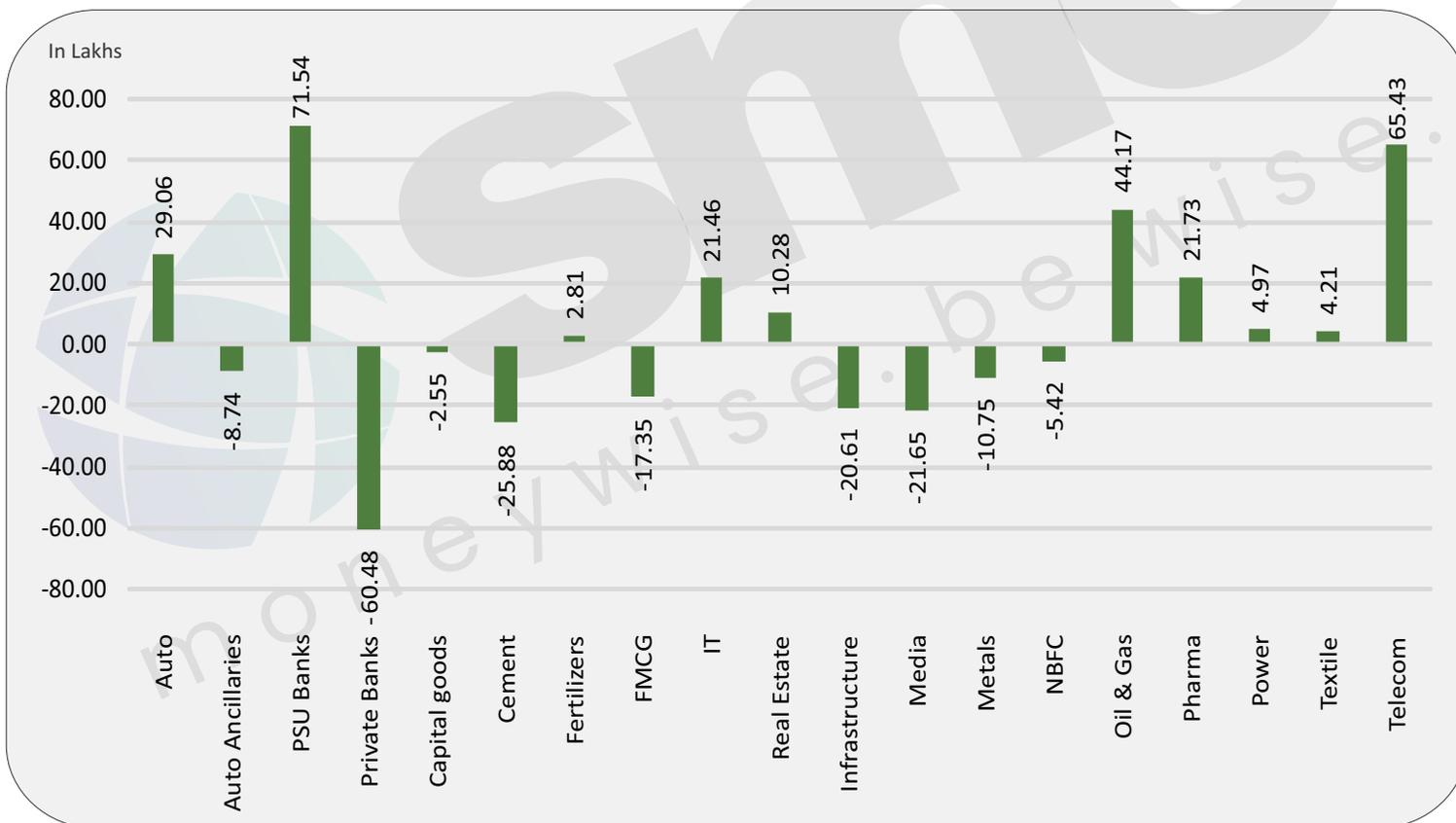
Sector overview

Scripts/Indexes	OI Change	Volume Change (%)	Price Change	Remark
Auto	2905500	-49.7%	-0.3%	Short Buildup
Auto Ancillaries	-874250	-56.3%	1.5%	Short Covering
PSU Banks	7153975	-58.1%	1.0%	Long Buildup
Private Banks	-6048400	-58.0%	1.8%	Short Covering
Capital goods	-255300	-62.1%	1.3%	Short Covering
Cement	-2588106	-48.1%	2.3%	Short Covering
Fertilizers	281450	-49.6%	1.5%	Long Buildup
FMCG	-1734775	-74.0%	-0.4%	Long Unwinding
IT	2146325	-63.5%	0.8%	Long Buildup
Real Estate	1027500	77.3%	4.9%	Long Buildup

Sector overview

Scripts/Indexes	OI Change	Volume Change (%)	Price Change	Remark
Infrastructure	-2061000	-51.9%	2.3%	Short Covering
Media	-2164500	-52.2%	3.6%	Short Covering
Metals	-1074825	-20.0%	4.3%	Short Covering
NBFC	-541673	-54.5%	2.6%	Short Covering
Oil & Gas	4416500	-70.8%	0.6%	Long Buildup
Pharma	2172650	-59.6%	1.4%	Long Buildup
Power	496500	-49.0%	2.2%	Long Buildup
Textile	420780	-1.2%	1.6%	Long Buildup
Telecom	6543200	-27.1%	3.5%	Long Buildup

Change in sector open interest



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