

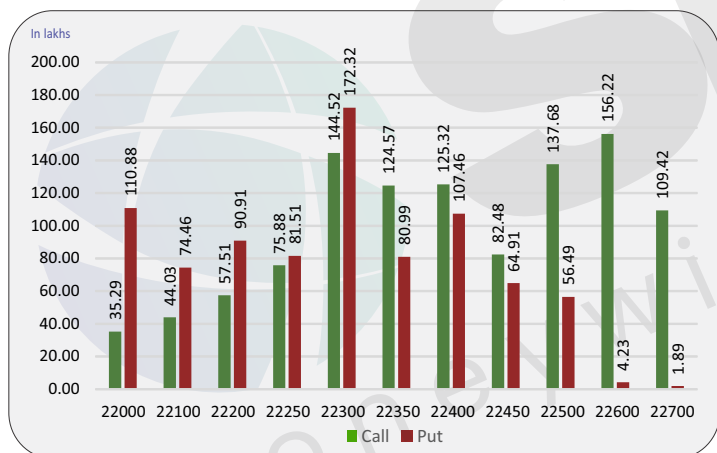
Index level

Index	Close	S1	S2	R1	R2
NIFTY	22488	22400	22300	22600	22700
BANKNIFTY	47545	47300	47100	47700	47900

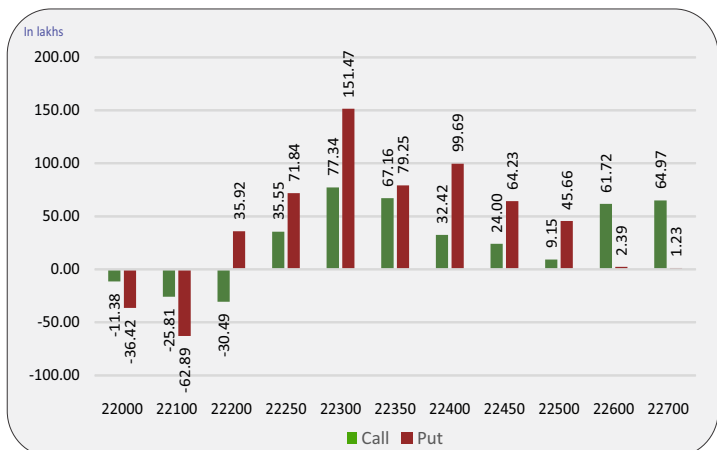
Nifty snapshot

	28-Mar	27-Mar
Nifty Spot	22326.90	22123.65
Nifty Apr	22488.20	22331.80
Nifty May	22635.10	22483.70
Chg. OI (Apr) (%)	77.40	-23.13
Chg. OI (May) (%)	27.67	40.81
50 Day SMA	21955	21958
100 Day SMA	21321	21298
200 Day SMA	20374	20366

Nifty option OI concentration



Nifty option OI change



Nifty outlook

Gift Nifty 22525 (+37)

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

Stock is in ban period

ZEEL

Sentiment indicator

	28-Mar	27-Mar	26-Mar	22-Mar	21-Mar
NIFTY Discount/Premium	15.40	43.40	83.85	68.70	90.55
COST OF CARRY%	0.68	0.69	0.69	0.66	0.65
PCR(OI)	1.02	1.13	1.04	1.23	1.12
PCR(VOL)	0.99	1.00	0.98	0.97	1.01
A/D RATIO(Nifty 50)	5.13	0.63	0.75	3.08	7.17
A/D RATIO(All FO Stock)*	2.07	0.69	1.85	1.75	18.89
IMPLIED VOLATILITY	12.32	12.14	12.18	11.52	11.90
VIX	12.83	12.70	12.82	12.22	12.51
HISTORICAL VOLATILITY	14.6	14.59	14.62	14.65	14.68

*All Future Stock

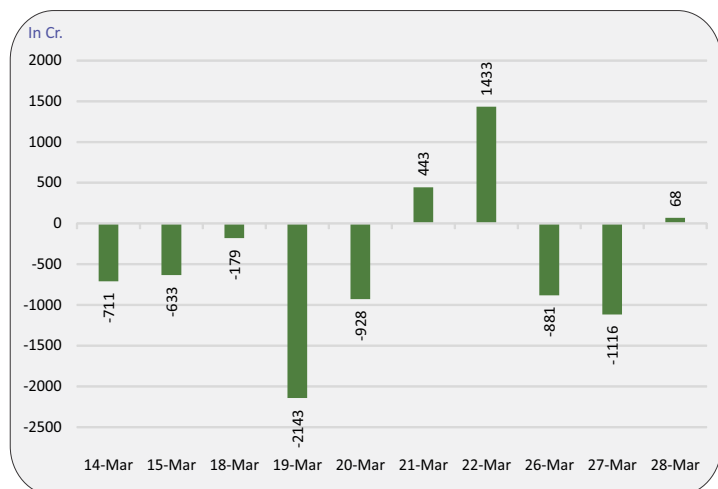
Nifty v/s OI

Date	Nifty	% Change	Open Interest	% Change
19-Mar	21887	-1.1%	11935350	-5.9%
20-Mar	21910	0.1%	11716850	-1.8%
21-Mar	22103	0.9%	11460200	-2.2%
22-Mar	22165	0.3%	10029700	-12.5%
26-Mar	22089	-0.3%	7819850	-22.0%
27-Mar	22167	0.4%	6010850	-23.1%
28-Mar	22488	1.5%	10663650	77.4%

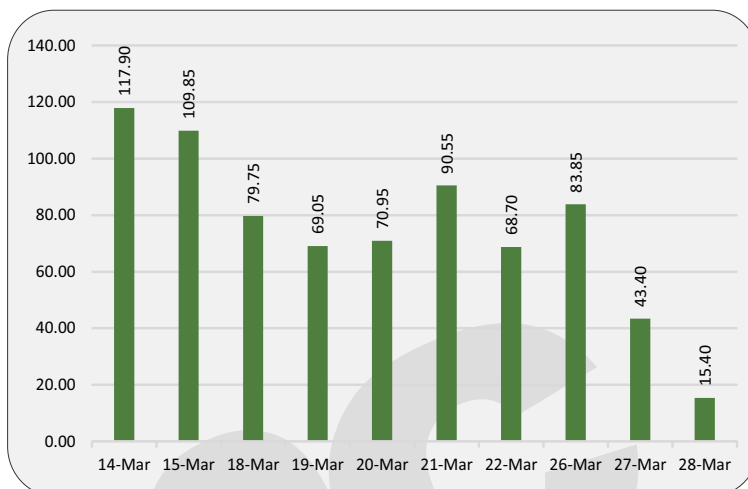
Fund flow (FII/DII)

	Net investment (in cr)
FII INDEX FUTURE	68
FII INDEX OPTION	19785
FII STOCK FUTURE	10279
FII STOCK OPTION	-881
FII CASH	188
DII CASH	2,692

FII'S activity in Nifty future



Nifty discount / premium



Top 10 long build up

	LTP	% Change	Open Interest	% OI Change
CIPLA	1508.8	2.21%	9498450	82.96%
SAIL	135.4	0.11%	134840000	73.67%
TITAN	3828.9	1.35%	4730250	47.46%
TATACONSUM	1106.0	0.38%	11736900	46.45%
M&M	1936.8	2.26%	12782350	43.01%
LUPIN	1623.5	1.08%	5647400	42.45%
HINDALCO	565.0	0.68%	36281000	42.30%
HINDPETRO	478.1	0.53%	34155000	41.40%
PEL	856.7	0.97%	13158000	39.56%
TATAMOTORS	1000.9	1.35%	58882425	38.48%

Indices to out perform

	Closing	% Change
AUTO	21419	1.29%
INFRA	8336	0.97%
ENERGY	39021	0.85%
PSU BANK	7007	2.62%
REALTY	901	0.55%

Indices to under perform

	Closing	% Change
IT	34898	0.44%
FMCG	53949	0.76%
BANK	47125	0.72%
MIDCAP	13527	0.49%
PHARMA	18996	1.21%

Top 10 short build up

	LTP	% Change	Open Interest	% OI Change
PERSISTENT	4021.1	-50.57%	2702200	120.50%
CHAMBLFERT	345.2	-0.65%	9144700	57.39%
ATUL	5791.4	-0.83%	398025	40.81%
DEEPAKNTR	2142.8	-1.31%	2458500	39.82%
SHREECEM	25844.7	-1.05%	256875	39.04%
ESCORTS	2795.8	-0.95%	1733050	37.63%
IDEA	13.4	-1.11%	1763600000	36.78%
CUB	136.1	-0.40%	38535000	35.23%
GNFC	630.1	-0.99%	7185100	33.79%
BALRAMCHIN	365.4	-0.11%	10812800	32.95%

Stocks to out perform

	Closing	% Change
INDUSTOWER	291.1	2.41%
RECLTD	450.8	2.19%
HDFCAMC	3747.9	-0.67%
M&MFIN	278.5	1.16%
GAIL	180.8	0.36%

Stocks to under perform

	Closing	% Change
DRREDDY	6154.9	1.52%
GODREJCP	1249.7	1.32%
MFSL	1002.8	-1.06%
UBL	1733.2	2.12%
AMBUJACEM	611.8	1.53%

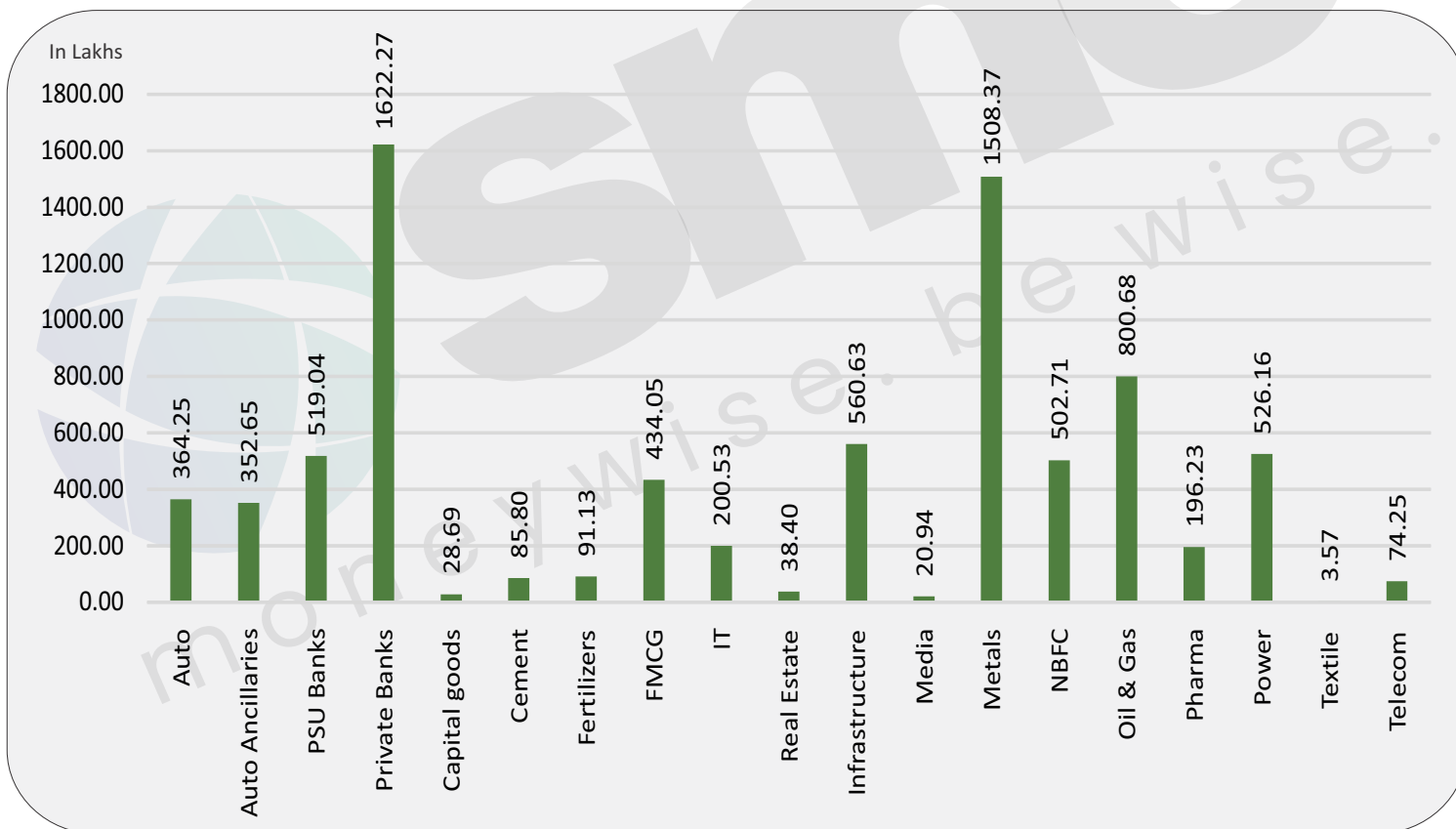
Sector overview

Scripts/Indexes	OI Change	Volume Change (%)	Price Change	Remark
Auto	36425275	32.5%	1.4%	Long Buildup
Auto Ancillaries	35264950	15.2%	-0.1%	Short Buildup
PSU Banks	51904400	30.3%	2.0%	Long Buildup
Private Banks	162000000	18.0%	0.2%	Long Buildup
Capital goods	2868900	26.9%	1.2%	Long Buildup
Cement	8579553	13.0%	0.8%	Long Buildup
Fertilizers	9113450	-44.7%	-0.9%	Short Buildup
FMCG	43404625	60.4%	0.9%	Long Buildup
IT	20052725	42.3%	0.2%	Long Buildup
Real Estate	3840175	-4.2%	1.1%	Long Buildup

Sector overview

Scripts/Indexes	OI Change	Volume Change (%)	Price Change	Remark
Infrastructure	56063250	50.0%	1.7%	Long Buildup
Media	2094000	-91.5%	-0.5%	Short Buildup
Metals	151000000	80.9%	1.0%	Long Buildup
NBFC	50271253	39.7%	1.4%	Long Buildup
Oil & Gas	80067950	10.5%	0.5%	Long Buildup
Pharma	19622600	17.1%	1.1%	Long Buildup
Power	52615575	33.6%	1.6%	Long Buildup
Textile	356985	-23.7%	0.5%	Long Buildup
Telecom	7424650	48.6%	1.5%	Long Buildup

Change in sector open interest



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