

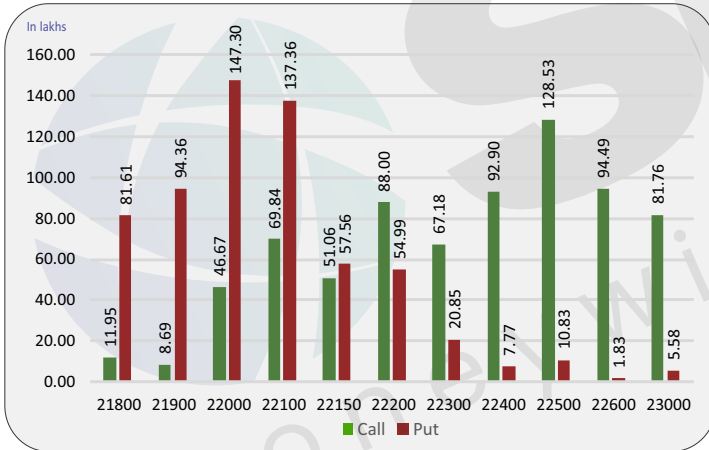
Index level

Index	Close	S1	S2	R1	R2
NIFTY	22167	22100	22000	22300	22400
BANKNIFTY	46761	46600	46400	47000	47200

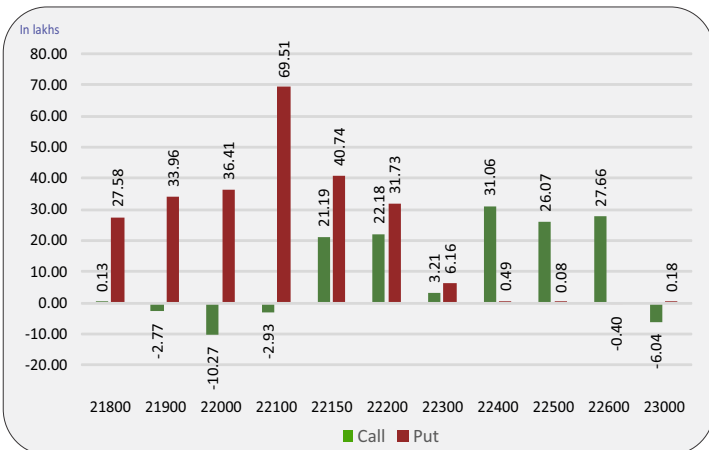
Nifty snapshot

	27-Mar	26-Mar
Nifty Spot	22123.65	22004.70
Nifty Mar	22167.05	22088.55
Nifty Apr	22331.80	22260.55
Chg. OI (Mar) (%)	-23.13	-22.03
Chg. OI (Apr) (%)	40.81	45.64
50 Day SMA	21950	21949
100 Day SMA	21287	21265
200 Day SMA	20356	20347

Nifty option OI concentration



Nifty option OI change



Nifty outlook

Gift Nifty 22180 (+13)

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 22100 on declines and 22300 on advances.

Stock is in ban period

HINDCOPPER, ZEEL

Sentiment indicator

	27-Mar	26-Mar	22-Mar	21-Mar	20-Mar
NIFTY Discount/Premium	43.40	83.85	68.70	90.55	70.95
COST OF CARRY%	0.69	0.69	0.66	0.65	0.64
PCR(OI)	1.13	1.04	1.23	1.12	1.02
PCR(VOL)	1.00	0.98	0.97	1.01	0.97
A/D RATIO(Nifty 50)	0.63	0.75	3.08	7.17	0.96
A/D RATIO(All FO Stock)*	0.69	1.85	1.75	18.89	1.12
IMPLIED VOLATILITY	12.14	12.18	11.52	11.90	12.89
VIX	12.70	12.82	12.22	12.51	13.47
HISTORICAL VOLATILITY	14.59	14.62	14.65	14.68	14.67

*All Future Stock

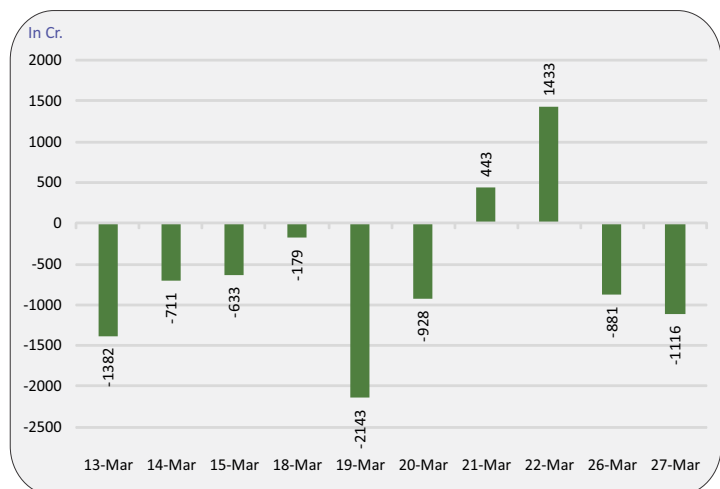
Nifty v/s OI

Date	Nifty	% Change	Open Interest	% Change
18-Mar	22135	0.0%	12686550	1.1%
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%

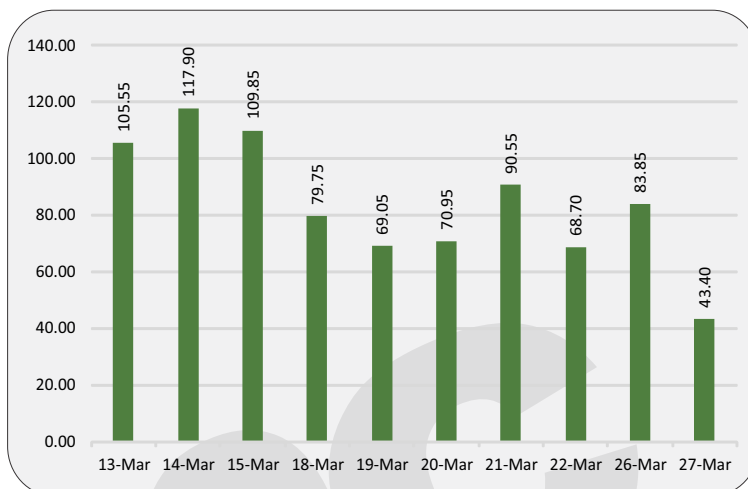
Fund flow (FII/DII)

	Net investment (in cr)
FII INDEX FUTURE	-1116
FII INDEX OPTION	-14662
FII STOCK FUTURE	-2541
FII STOCK OPTION	606
FII CASH	2,170
DII CASH	1,198

FII'S activity in Nifty future



Nifty discount / premium



Top 10 long build up

	LTP	%Change	OpenInterest	%OIChange

Indices to out perform

	Closing	% Change
ENERGY	38690	0.68%
SMALLCAP	15264	0.96%
MIDCAP	13460	-0.10%
INFRA	8256	1.08%
AUTO	21146	0.51%

Indices to under perform

	Closing	% Change
IT	34744	-0.64%
FMCG	53544	-0.27%
BANK	46786	0.40%
PHARMA	18768	-0.22%
PSU BANK	6829	-0.97%

Top 10 short build up

	LTP	%Change	OpenInterest	%OIChange

Stocks to out perform

	Closing	% Change
RECLTD	441.1	-3.72%
HDFCAMC	3773.0	-0.15%
M&MFIN	275.3	-0.04%
GAIL	180.2	-0.30%
MUTHOOTFIN	1480.8	1.68%

Stocks to under perform

	Closing	% Change
DRREDDY	6062.4	-1.26%
GODREJCP	1233.4	2.79%
MFSL	1013.5	2.45%
UBL	1697.2	-0.82%
ICICIPRULI	599.2	-0.14%

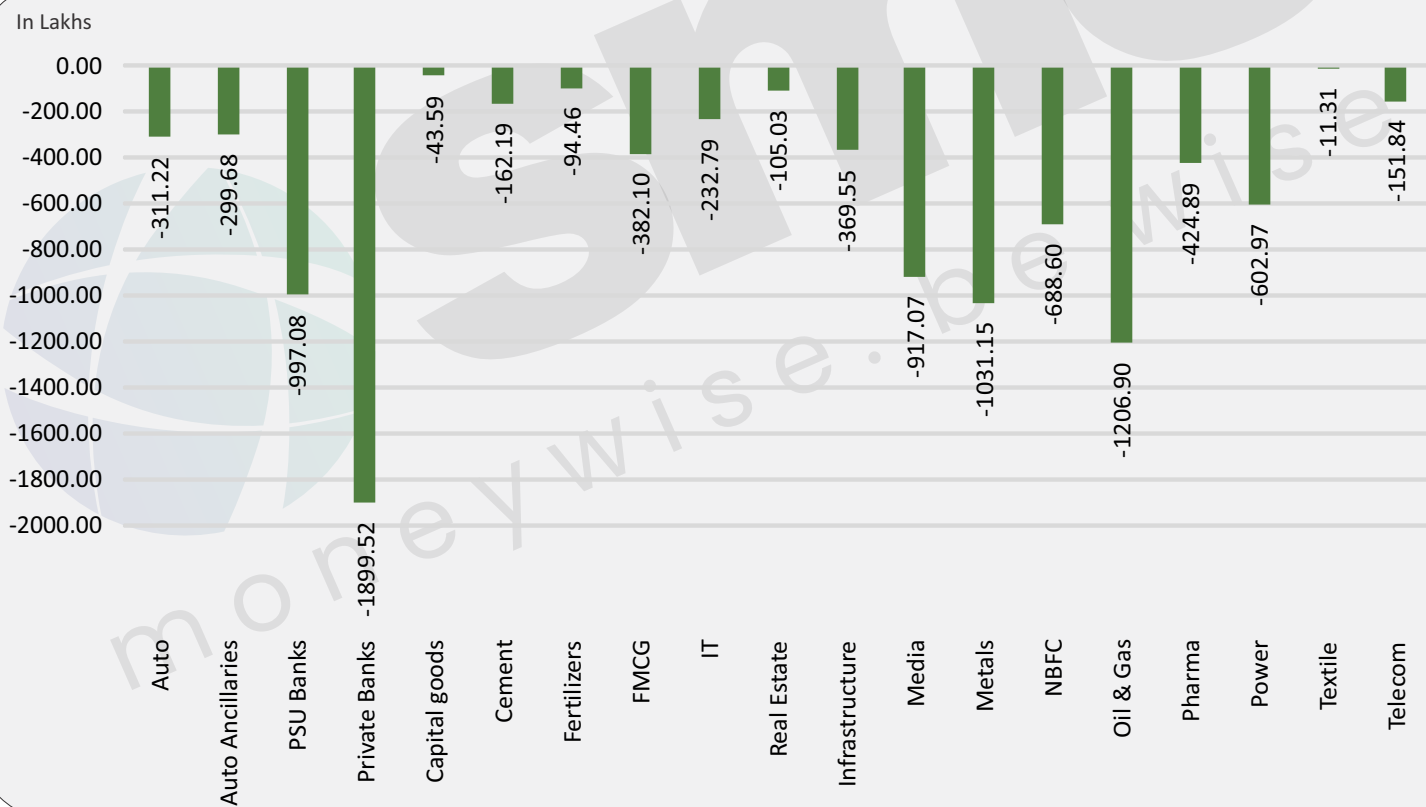
Sector overview

Scripts/Indexes	OI Change	Volume Change (%)	Price Change	Remark
Auto	-31121900	-17.2%	0.2%	Short Covering
Auto Ancillaries	-29967500	-4.3%	-1.0%	Long Unwinding
PSU Banks	-99708450	-9.4%	-1.2%	Long Unwinding
Private Banks	-189951500	-10.8%	0.0%	Short Covering
Capital goods	-4358550	-8.5%	1.3%	Short Covering
Cement	-16218515	-19.6%	0.2%	Short Covering
Fertilizers	-9446050	145.1%	0.1%	Short Covering
FMCG	-38209750	-11.9%	-0.5%	Long Unwinding
IT	-23278775	-17.1%	-0.6%	Long Unwinding
Real Estate	-10502950	-22.9%	0.4%	Short Covering

Sector overview

Scripts/Indexes	OI Change	Volume Change (%)	Price Change	Remark
Infrastructure	-36954500	-9.4%	0.1%	Short Covering
Media	-91707000	1134.8%	1.4%	Short Covering
Metals	-103114975	-25.8%	-0.3%	Long Unwinding
NBFC	-68859985	-33.1%	-0.3%	Long Unwinding
Oil & Gas	-120690150	2.8%	-0.1%	Long Unwinding
Pharma	-42488925	-7.0%	-0.5%	Long Unwinding
Power	-60296775	1.8%	0.1%	Short Covering
Textile	-1131345	-26.7%	-1.7%	Long Unwinding
Telecom	-15184350	-60.1%	0.1%	Short Covering

Change in sector open interest



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