

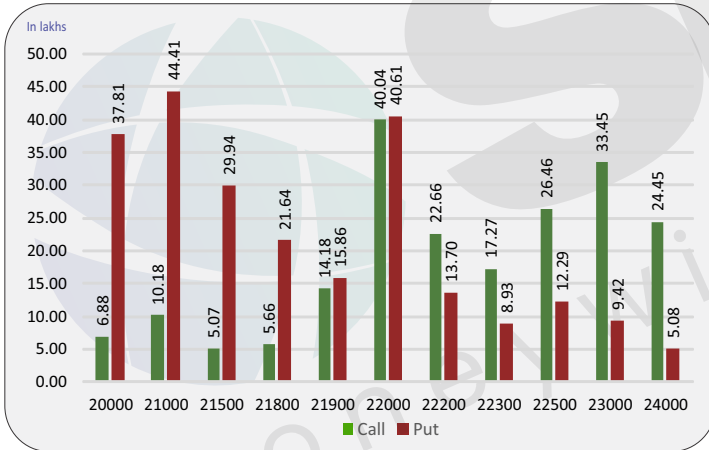
**Index level**

Index	Close	S1	S2	R1	R2
NIFTY	21887	21800	21700	22000	22100
BANKNIFTY	46449	46200	46000	46600	46800

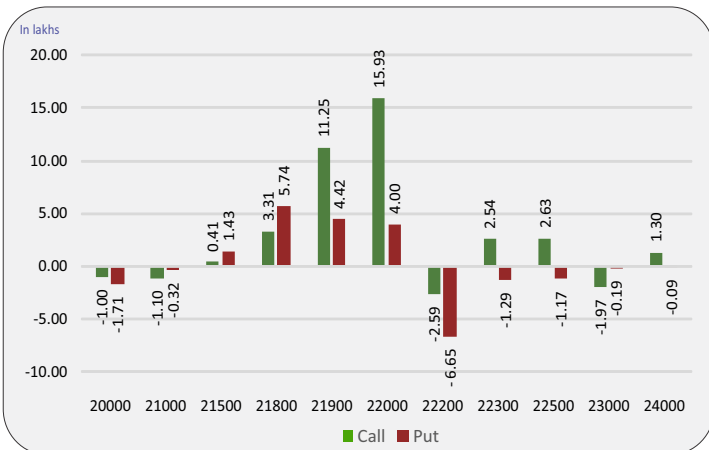
**Nifty snapshot**

	19-Mar	18-Mar
Nifty Spot	21817.45	22055.70
Nifty Mar	21886.50	22135.45
Nifty Apr	22055.95	22298.25
Chg. OI (Mar) (%)	-5.92	1.07
Chg. OI (Apr) (%)	10.79	7.20
50 Day SMA	21912	21908
100 Day SMA	21138	21119
200 Day SMA	20269	20261

**Nifty option OI concentration**



**Nifty option OI change**



**Nifty outlook**

Gift Nifty 21930 (+43)

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 21800 on declines and 22000 on advances.

**Stock is in ban period**

BALRAMCHIN, BHEL, BIOCON, HINDCOPPER, INDUSTOWER, PEL, RBLBANK, SAIL, ZEEL

**Sentiment indicator**

	19-Mar	18-Mar	15-Mar	14-Mar	13-Mar
NIFTY Discount/Premium	69.05	79.75	109.85	117.90	105.55
COST OF CARRY%	0.89	0.88	0.85	0.84	0.83
PCR(OI)	1.04	1.14	1.17	1.21	1.17
PCR(VOL)	0.87	1.06	0.96	1.09	1.04
A/D RATIO(Nifty 50)	0.26	0.85	0.36	3.90	0.11
A/D RATIO(All FO Stock)*	0.13	0.75	0.55	8.94	0.03
IMPLIED VOLATILITY	13.40	13.31	13.17	13.03	13.63
VIX	14.11	13.90	13.69	13.62	14.43
HISTORICAL VOLATILITY	14.71	14.67	14.7	14.72	14.72

\*All Future Stock

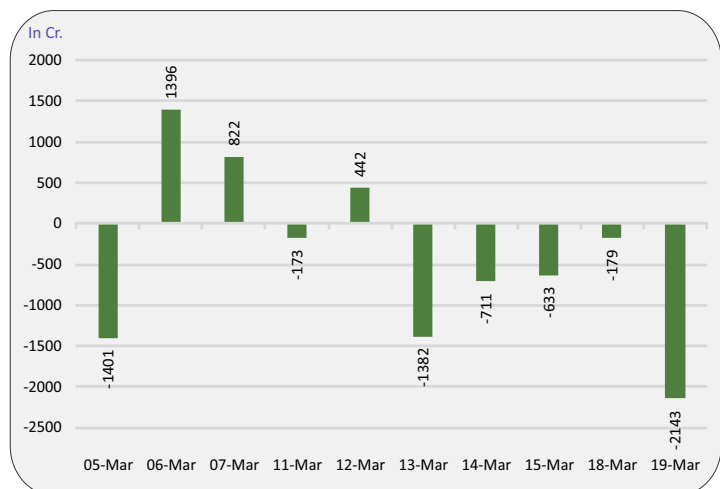
**Nifty v/s OI**

Date	Nifty	% Change	Open Interest	% Change
11-Mar	22421	-0.6%	12054950	-4.3%
12-Mar	22447	0.1%	12502600	3.7%
13-Mar	22103	-1.5%	12175750	-2.6%
14-Mar	22265	0.7%	12907650	6.0%
15-Mar	22133	-0.6%	12552850	-2.7%
18-Mar	22135	0.0%	12686550	1.1%
19-Mar	21887	-1.1%	11935350	-5.9%

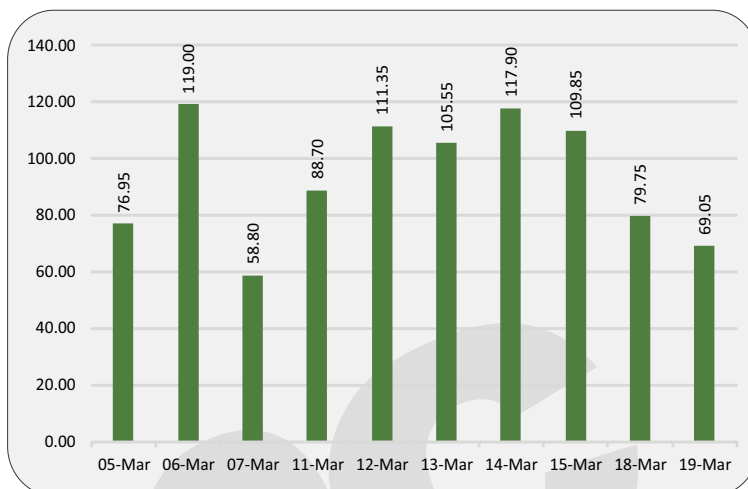
**Fund flow (FII/DII)**

	Net investment (in cr)
FII INDEX FUTURE	-2143
FII INDEX OPTION	-14546
FII STOCK FUTURE	1218
FII STOCK OPTION	489
FII CASH	1,421
DII CASH	7,449

### FII'S activity in Nifty future



### Nifty discount / premium



### Top 10 long build up

	LTP	%Change	Open Interest	%OIChange
EICHERMOT	3733.1	0.51%	3648750	2.96%
BAJAJ-AUTO	8613.3	1.21%	2440125	2.50%

### Indices to out perform

	Closing	% Change
AUTO	20354	-0.45%
BANK	46385	-0.41%
METAL	7924	-0.92%
FIN SERVICE	20602	-0.12%
INFRA	7922	-1.32%

### Indices to under perform

	Closing	% Change
IT	35815	-2.90%
FMCG	52741	-2.16%
MIDCAP	12982	-1.66%
PHARMA	18406	-2.17%
SMALLCAP	14587	-1.19%

### Top 10 short build up

	LTP	% Change	Open Interest	%OIChange
TCS	3991.2	-3.90%	14542850	12.07%
GUJGASLTD	521.2	-3.95%	7112500	6.83%
OFSS	8305.9	-3.96%	1181800	5.84%
ASIANPAINT	2812.6	-1.18%	7807800	5.57%
RECLTD	426.3	-1.93%	41158000	4.81%
INFY	1566.9	-2.50%	30022800	3.92%
ALKEM	4888.1	-2.12%	1117800	3.02%
POWERGRID	260.1	-2.11%	62298000	2.93%
SYNGENE	676.5	-1.01%	4948000	2.72%
ZYDUSLIFE	973.5	-2.17%	8055000	2.70%

### Stocks to out perform

	Closing	% Change
RECLTD	426.3	-1.93%
HDFCAMC	3657.0	-1.53%
M&MFIN	259.6	-0.80%
GAIL	173.5	-1.81%
OBEROIRLTY	1362.6	1.03%

### Stocks to under perform

	Closing	% Change
DRREDDY	6152.1	-3.14%
GODREJCP	1206.2	-3.19%
MFSL	963.1	0.68%
UBL	1686.6	-2.85%
DEEPAKNTR	2119.2	0.23%

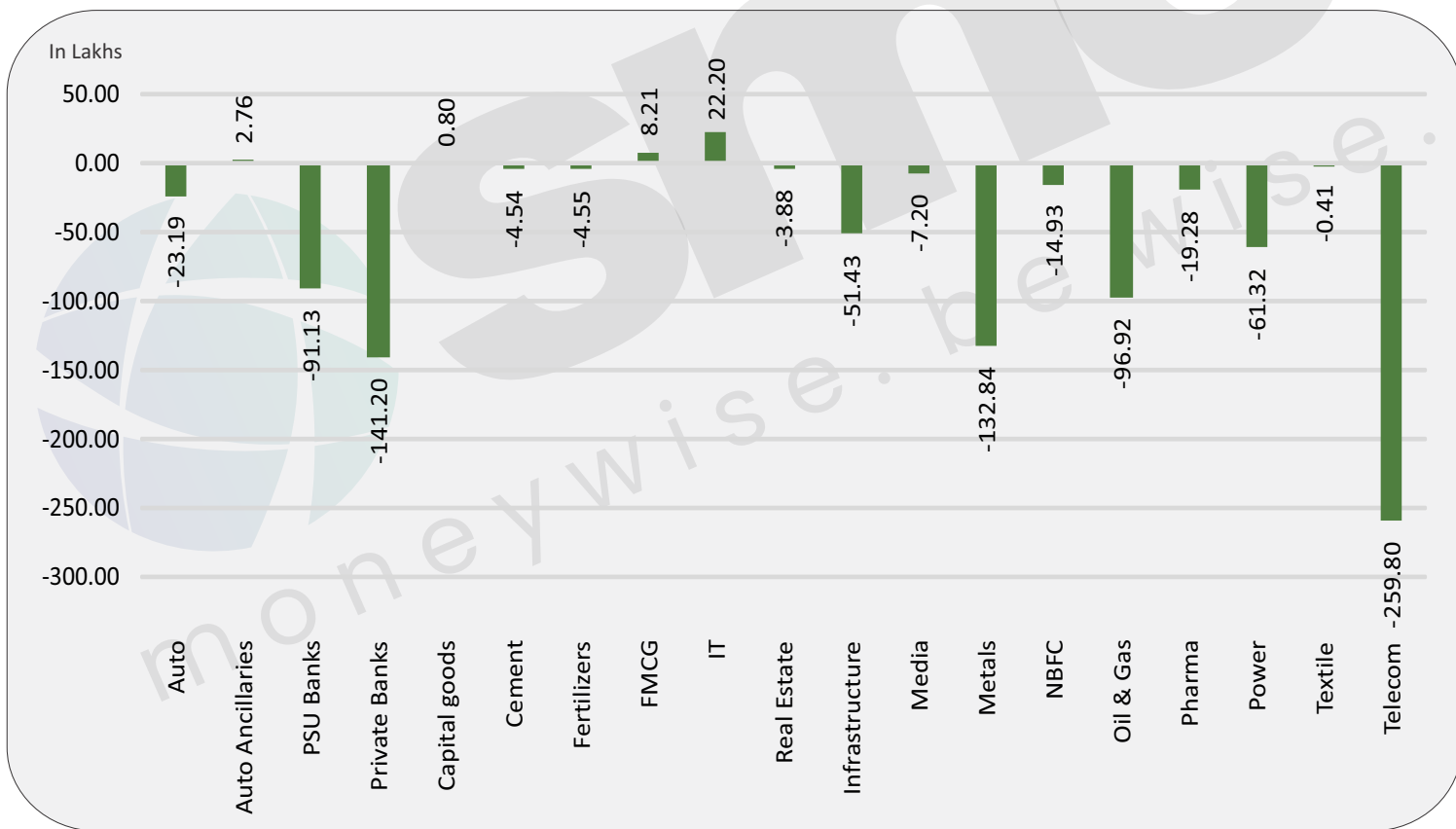
### Sector overview

Scripts/Indexes	OI Change	Volume Change (%)	Price Change	Remark
Auto	-2319125	-10.1%	-0.5%	Long Unwinding
Auto Ancillaries	275850	-29.3%	-0.7%	Short Buildup
PSU Banks	-9112675	-12.8%	-1.9%	Long Unwinding
Private Banks	-14119700	1.2%	-0.7%	Long Unwinding
Capital goods	80400	-5.9%	-1.8%	Short Buildup
Cement	-453634	-24.6%	-1.2%	Long Unwinding
Fertilizers	-454850	0.0%	-0.7%	Long Unwinding
FMCG	820500	51.3%	-2.3%	Short Buildup
IT	2220350	45.1%	-2.8%	Short Buildup
Real Estate	-387875	-14.3%	-1.4%	Long Unwinding

### Sector overview

Scripts/Indexes	OI Change	Volume Change (%)	Price Change	Remark
Infrastructure	-5143000	-7.2%	-2.5%	Long Unwinding
Media	-720000	95.4%	-2.3%	Long Unwinding
Metals	-13284200	-13.5%	-1.2%	Long Unwinding
NBFC	-1492760	57.2%	-0.7%	Long Unwinding
Oil & Gas	-9692175	6.3%	-2.1%	Long Unwinding
Pharma	-1928300	10.3%	-2.3%	Long Unwinding
Power	-6131925	-27.1%	-2.1%	Long Unwinding
Textile	-40680	-35.3%	-2.0%	Long Unwinding
Telecom	-25980150	355.7%	-1.9%	Long Unwinding

### Change in sector open interest



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