

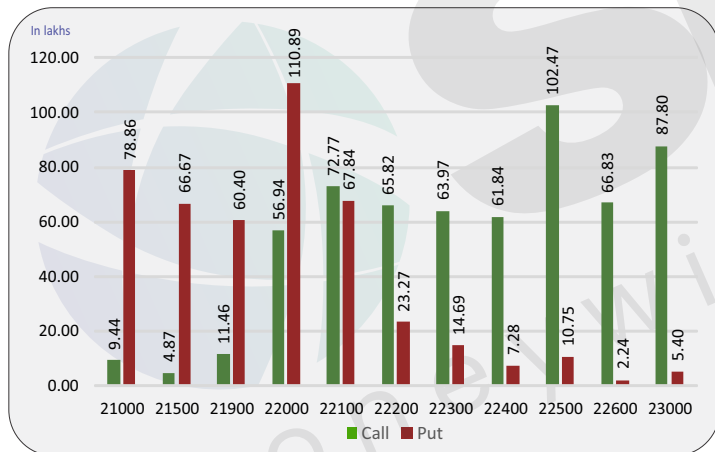
Index level

Index	Close	S1	S2	R1	R2
NIFTY	22089	21900	21800	22100	22200
BANKNIFTY	46717	46500	46300	46900	47100

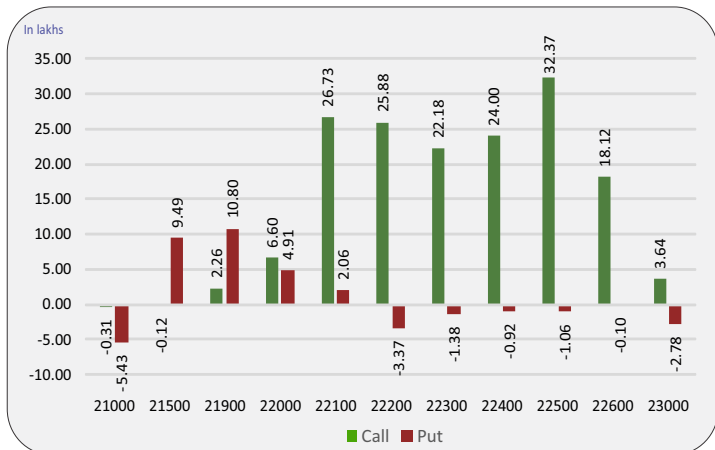
Nifty snapshot

	26-Mar	22-Mar
Nifty Spot	22004.70	22096.75
Nifty Mar	22088.55	22165.45
Nifty Apr	22260.55	22335.35
Chg. OI (Mar) (%)	-22.03	-12.48
Chg. OI (Apr) (%)	45.64	19.82
50 Day SMA	21946	21940
100 Day SMA	21257	21235
200 Day SMA	20338	20329

Nifty option OI concentration



Nifty option OI change



Nifty outlook

Gift Nifty 22046 (-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 21900 on declines and 22100 on advances.

Stock is in ban period

SAIL

Sentiment indicator

	26-Mar	22-Mar	21-Mar	20-Mar	19-Mar
NIFTY Discount/Premium	83.85	68.70	90.55	70.95	69.05
COST OF CARRY%	0.98	0.93	0.92	0.91	0.89
PCR(OI)	1.04	1.23	1.12	1.02	1.04
PCR(VOL)	0.98	0.97	1.01	0.97	0.87
A/D RATIO(Nifty 50)	0.75	3.08	7.17	0.96	0.26
A/D RATIO(All FO Stock)*	1.85	1.75	18.89	1.12	0.13
IMPLIED VOLATILITY	12.18	11.52	11.90	12.89	13.40
VIX	12.82	12.22	12.51	13.47	14.11
HISTORICAL VOLATILITY	14.62	14.65	14.68	14.67	14.71

\*All Future Stock

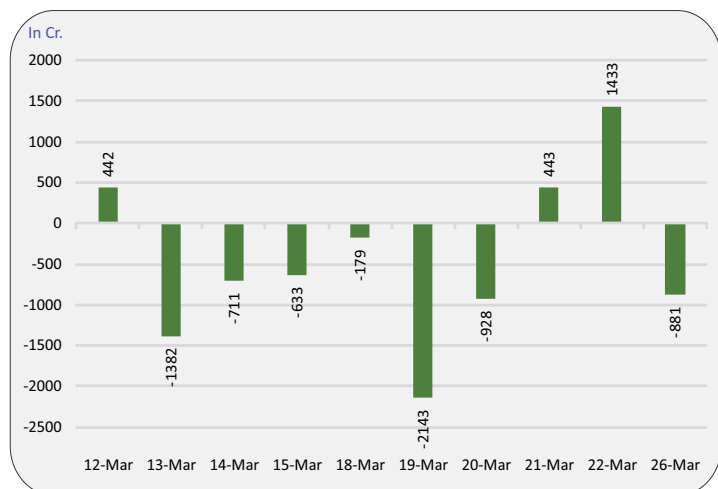
Nifty v/s OI

Date	Nifty	% Change	Open Interest	% Change
15-Mar	22133	-0.6%	12552850	-2.7%
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%

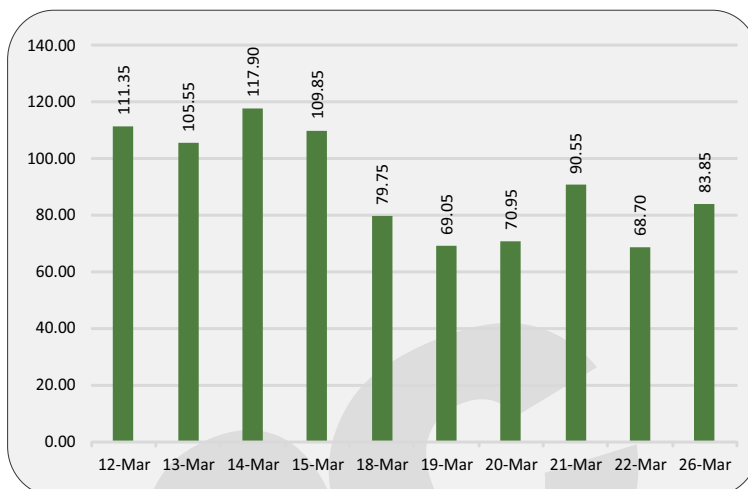
Fund flow (FII/DII)

	Net investment (in cr)
FII INDEX FUTURE	-881
FII INDEX OPTION	-13346
FII STOCK FUTURE	941
FII STOCK OPTION	-793
FII CASH	10
DII CASH	5,024

### FII'S activity in Nifty future



### Nifty discount / premium



### Top 10 long build up

	LTP	%Change	OpenInterest	%OIChange

### Indices to out perform

	Closing	% Change
FMCG	53688	-0.16%
AUTO	21038	-0.04%
PHARMA	18809	-0.03%
MIDCAP	13474	1.08%
SMALLCAP	15118	0.41%

### Indices to under perform

	Closing	% Change
IT	34969	-0.62%
BANK	46600	-0.56%
MEDIA	1819	-1.66%
FIN SERVICE	20706	-0.37%
REALTY	888	1.57%

### Top 10 short build up

	LTP	%Change	OpenInterest	%OIChange

### Stocks to out perform

	Closing	% Change
INDUSTOWER	284.6	4.59%
RECLTD	458.2	0.45%
HDFCAMC	3778.8	1.51%
M&MFIN	275.4	0.42%
GAIL	180.7	3.40%

### Stocks to under perform

	Closing	% Change
DRREDDY	6139.5	-1.19%
GODREJCP	1200.0	-2.00%
MFSL	989.2	4.53%
UBL	1711.2	-1.05%
AUROPHARMA	1053.4	3.08%

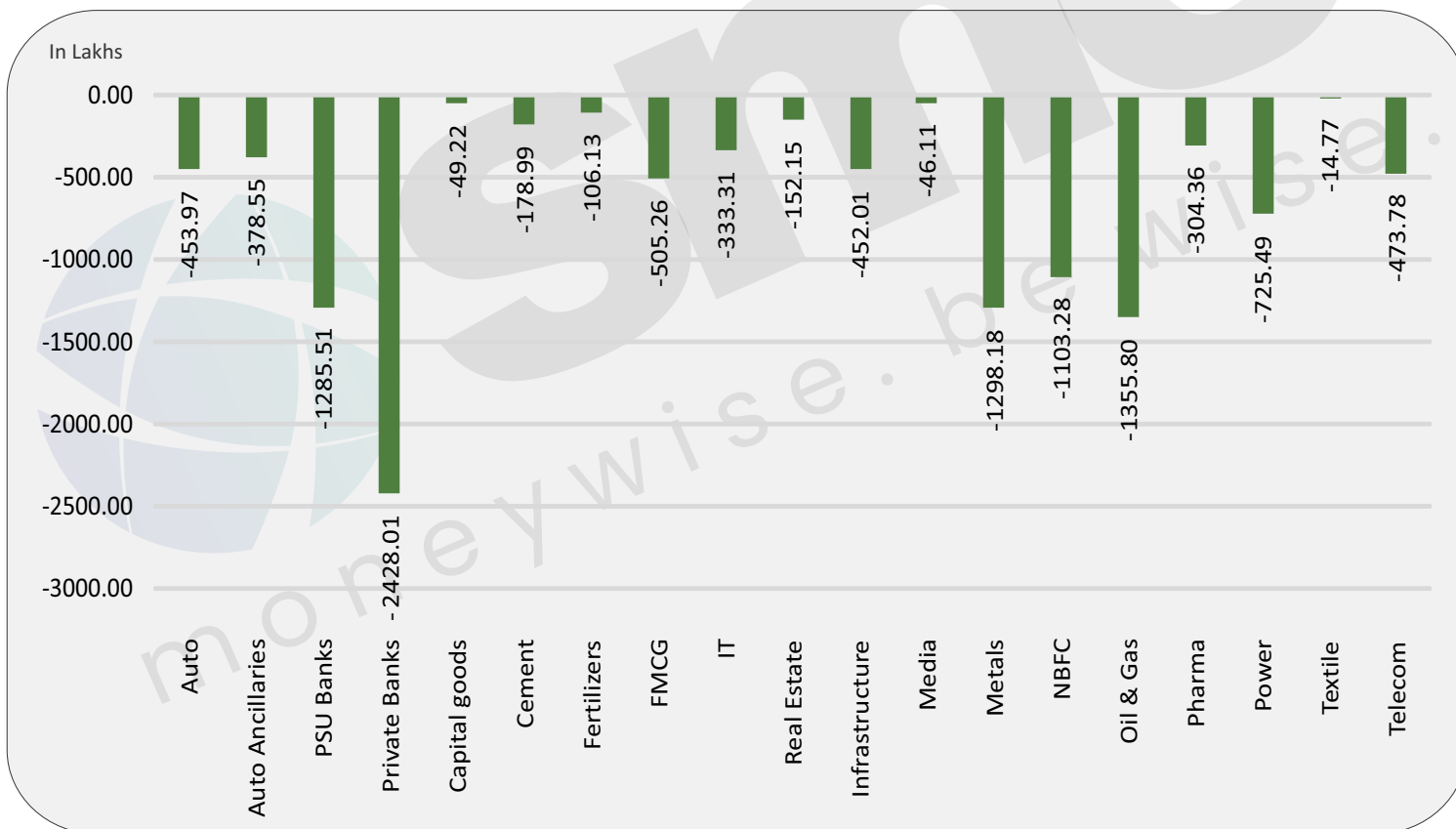
### Sector overview

Scripts/Indexes	OI Change	Volume Change (%)	Price Change	Remark
Auto	-45397400	-15.0%	0.1%	Short Covering
Auto Ancillaries	-37854500	-10.1%	0.9%	Short Covering
PSU Banks	-128551100	10.0%	0.3%	Short Covering
Private Banks	-242801225	17.8%	-0.2%	Long Unwinding
Capital goods	-4921950	-0.1%	1.7%	Short Covering
Cement	-17898880	31.0%	0.5%	Short Covering
Fertilizers	-10613200	-15.8%	0.8%	Short Covering
FMCG	-50526400	10.4%	0.1%	Short Covering
IT	-33330950	-23.6%	-0.2%	Long Unwinding
Real Estate	-15215050	30.5%	1.0%	Short Covering

### Sector overview

Scripts/Indexes	OI Change	Volume Change (%)	Price Change	Remark
Infrastructure	-45200500	34.9%	0.3%	Short Covering
Media	-4611000	191.6%	-1.3%	Long Unwinding
Metals	-129818400	-1.8%	0.7%	Short Covering
NBFC	-110327619	65.2%	1.3%	Short Covering
Oil & Gas	-135580175	25.1%	1.6%	Short Covering
Pharma	-30435775	36.2%	0.8%	Short Covering
Power	-72548775	4.9%	0.0%	Long Unwinding
Textile	-1477260	6.2%	1.2%	Short Covering
Telecom	-47377900	121.7%	1.4%	Short Covering

### Change in sector open interest



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