

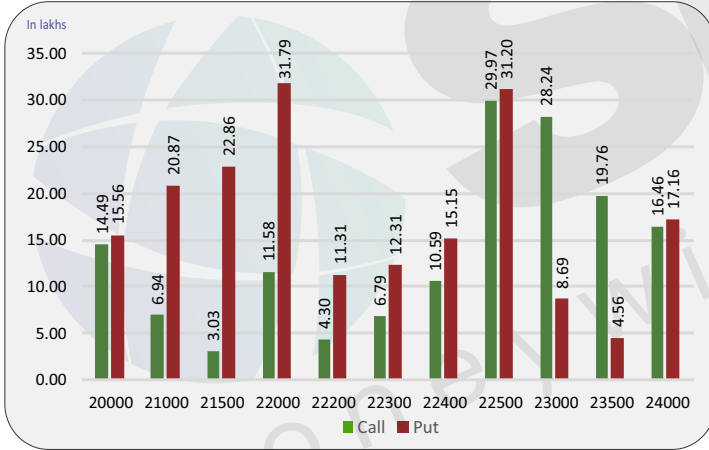
Index level

Index	Close	S1	S2	R1	R2
NIFTY	22543	22500	22400	22700	22800
BANKNIFTY	47913	47700	47500	48100	48300

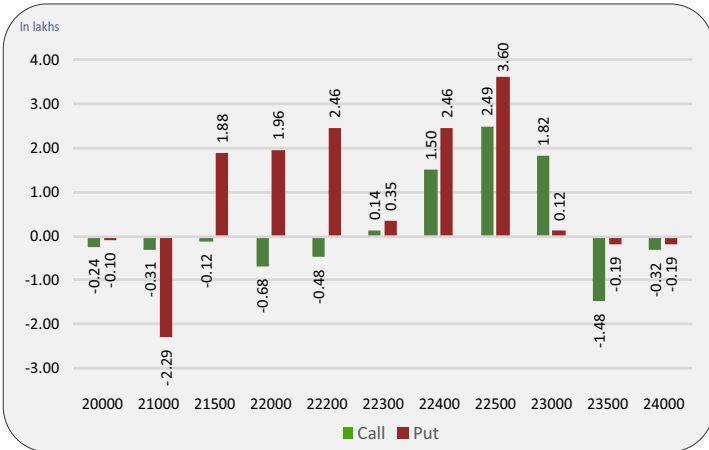
Nifty snapshot

	03-Apr	02-Apr
Nifty Spot	22434.65	22453.30
Nifty Apr	22542.60	22577.50
Nifty May	22685.70	22719.30
Chg. OI (Apr) (%)	0.78	1.56
Chg. OI (May) (%)	2.25	-2.03
50 Day SMA	22002	21991
100 Day SMA	21418	21398
200 Day SMA	20432	20423

Nifty option OI concentration



Nifty option OI change



Nifty outlook

Gift Nifty 22608 (+65)

Today the markets are likely to open on positive note. All the emerging markets are trading mixed. The coming session is likely to witness a range of 22500 on declines and 22700 on advances.

Stock is in ban period

HINDCOPPER, SAIL, ZEEL

Sentiment indicator

	03-Apr	02-Apr	01-Apr	28-Mar	27-Mar
NIFTY Discount/Premium	107.95	124.20	140.60	161.30	208.15
COST OF CARRY%	0.72	0.72	0.72	0.68	0.69
PCR(OI)	1.20	1.20	1.20	1.21	1.25
PCR(VOL)	1.16	1.17	1.15	1.25	1.19
A/D RATIO(Nifty 50)	0.58	1.23	1.72	6.00	0.69
A/D RATIO(All FO Stock)*	0.86	2.65	4.97	2.25	0.76
IMPLIED VOLATILITY	10.90	10.98	11.38	12.32	12.14
VIX	11.37	11.65	12.08	12.83	12.70
HISTORICAL VOLATILITY	14.51	14.55	14.58	14.6	14.59

*All Future Stock

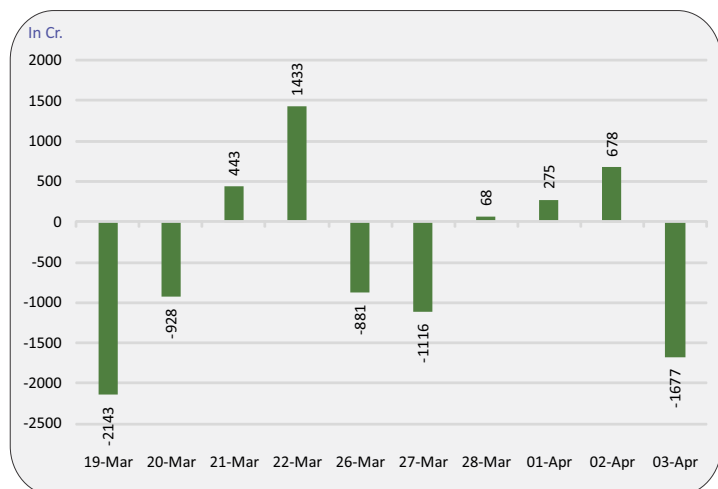
Nifty v/s OI

Date	Nifty	% Change	Open Interest	% Change
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%
02-Apr	22578	-0.1%	10051250	1.6%
03-Apr	22543	-0.2%	10129250	0.8%

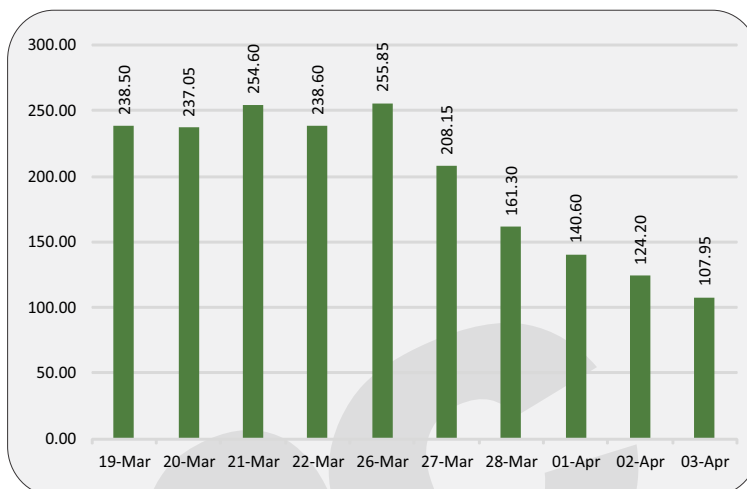
Fund flow (FII/DII)

	Net investment (in cr)
FII INDEX FUTURE	-1677
FII INDEX OPTION	29006
FII STOCK FUTURE	-10315
FII STOCK OPTION	-289
FII CASH	-2,214
DII CASH	1,102

FII'S activity in Nifty future



Nifty discount / premium



Top 10 long build up

	LTP	% Change	Open Interest	% OI Change
LAURUSLABS	442.7	5.77%	12104000	16.53%
AUBANK	608.1	3.07%	1.88E+07	11.00%
NTPC	353.9	2.15%	96993000	10.31%
CANFINHOME	809.6	1.26%	3326700	7.53%
COROMANDEL	1149.9	0.75%	1542100	7.41%
SIEMENS	5660.8	1.14%	1310700	7.27%
NATIONALUM	175.9	5.20%	93907500	5.50%
BANKBARODA	275.8	0.91%	128849175	5.50%
MUTHOOTFIN	1620.9	3.62%	6194100	5.44%
CHAMBLFERT	376.7	3.38%	9009800	5.38%

Indices to out perform

	Closing	% Change
SMALLCAP	16146	1.16%
ENERGY	39705	0.03%
PSE	9528	0.86%
MIDCAP	13956	0.24%
PSU BANK	7304	1.78%

Indices to under perform

	Closing	% Change
PHARMA	19153	-0.17%
REALTY	925	-2.58%
FIN SERVICE	21197	0.22%
INFRA	8448	-0.08%
FMCG	53867	-0.43%

Top 10 short build up

	LTP	% Change	Open Interest	% OI Change
NESTLEIND	2555.5	-2.78%	6090000	13.13%
DLF	910.4	-3.32%	40309500	11.06%
KOTAKBANK	1742.6	-1.56%	35843200	10.57%
DEEPAKNTR	2197.5	-0.76%	2731200	7.83%
GODREJPROP	2411.0	-3.95%	4424150	7.70%
PERSISTENT	3983.0	-0.35%	3037200	5.91%
LTIM	4900.0	-0.79%	3462750	4.88%
RAMCOCEM	860.4	-0.87%	6365650	4.64%
TORNTPHARM	2600.1	-3.08%	1591000	4.43%
BHEL	253.3	-0.39%	87832500	4.32%

Stocks to out perform

	Closing	% Change
ABFRL	237.7	0.27%
RECLTD	477.1	2.12%
HDFCAMC	3757.3	-0.35%
M&MFIN	295.8	-0.05%
GAIL	189.8	3.01%

Stocks to under perform

	Closing	% Change
DRREDDY	6162.9	-1.63%
GODREJCP	1194.9	-1.77%
MFSL	1012.4	-0.93%
UBL	1809.4	-0.49%
ESCORTS	3020.7	4.52%

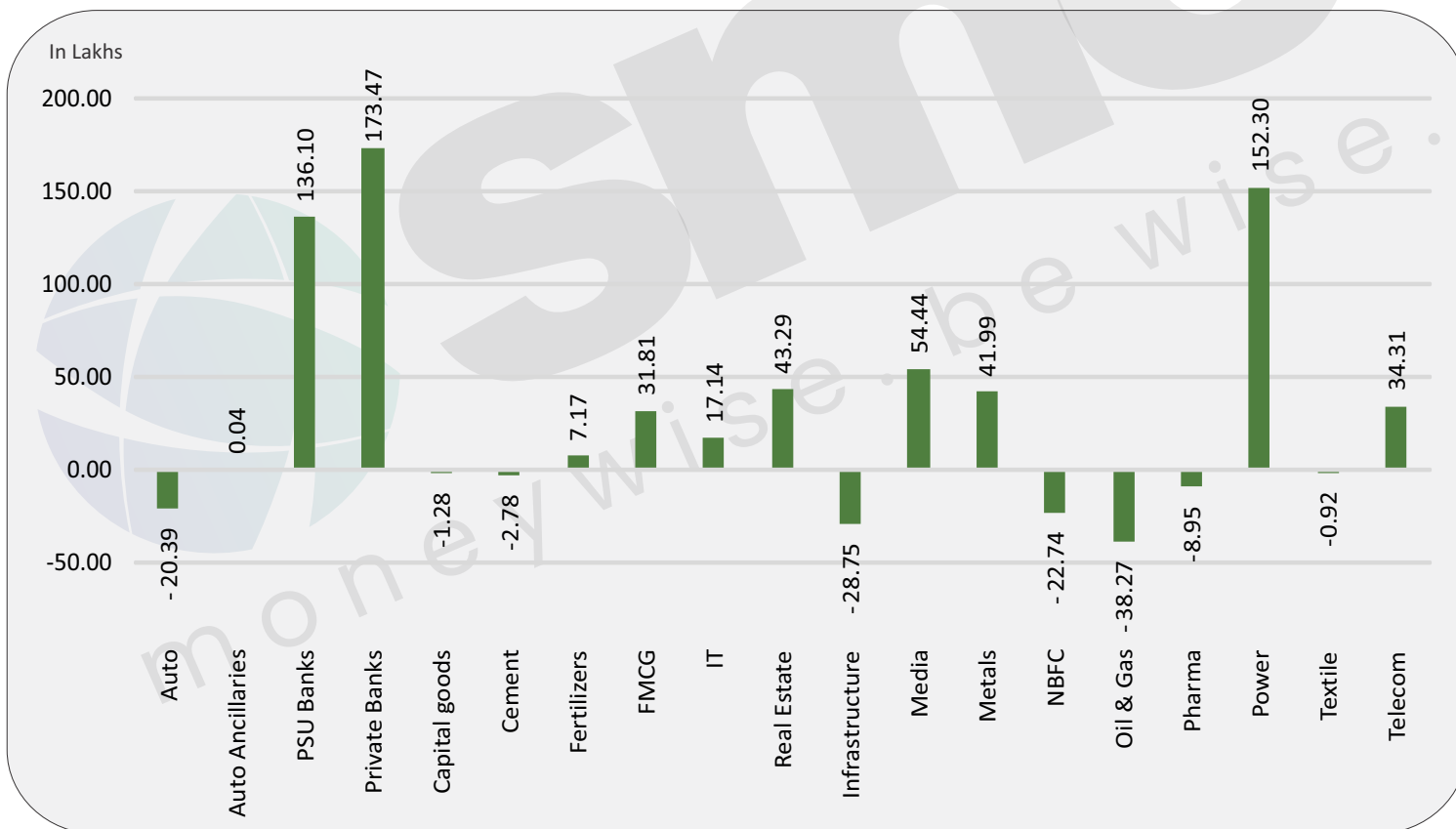
Sector overview

Scripts/Indexes	OI Change	Volume Change (%)	Price Change	Remark
Auto	-2039425	-22.8%	-0.6%	Long Unwinding
Auto Ancillaries	4150	-5.7%	-0.9%	Short Buildup
PSU Banks	13609875	85.4%	2.4%	Long Buildup
Private Banks	17347450	12.2%	0.3%	Long Buildup
Capital goods	-127800	-33.6%	0.2%	Short Covering
Cement	-278107	-29.1%	-0.6%	Long Unwinding
Fertilizers	716500	-12.6%	-0.2%	Short Buildup
FMCG	3181325	13.7%	-0.9%	Short Buildup
IT	1714425	77.5%	1.1%	Long Buildup
Real Estate	4329150	17.1%	-3.6%	Short Buildup

Sector overview

Scripts/Indexes	OI Change	Volume Change (%)	Price Change	Remark
Infrastructure	-2874500	-29.1%	-0.7%	Long Unwinding
Media	5443500	-31.4%	0.1%	Long Buildup
Metals	4198675	-5.3%	0.6%	Long Buildup
NBFC	-2273693	3.3%	1.2%	Short Covering
Oil & Gas	-3827100	5.3%	0.5%	Short Covering
Pharma	-894575	34.9%	-0.1%	Long Unwinding
Power	15229950	44.4%	0.6%	Long Buildup
Textile	-91590	-62.4%	-0.3%	Long Unwinding
Telecom	3431200	76.8%	-0.2%	Short Buildup

Change in sector open interest



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