Moneywise. Be wise.

DERIVATIVE RESEARCH — March 27, 2018

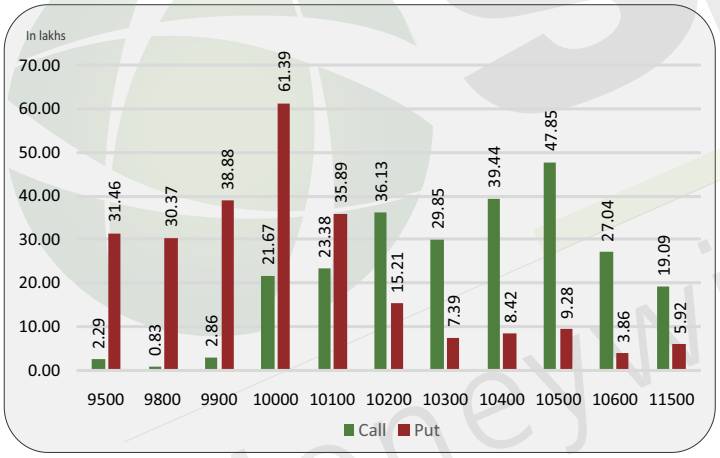
Nifty level

Nifty	S1	S2	R1	R2
10146	10050	10000	10250	10300

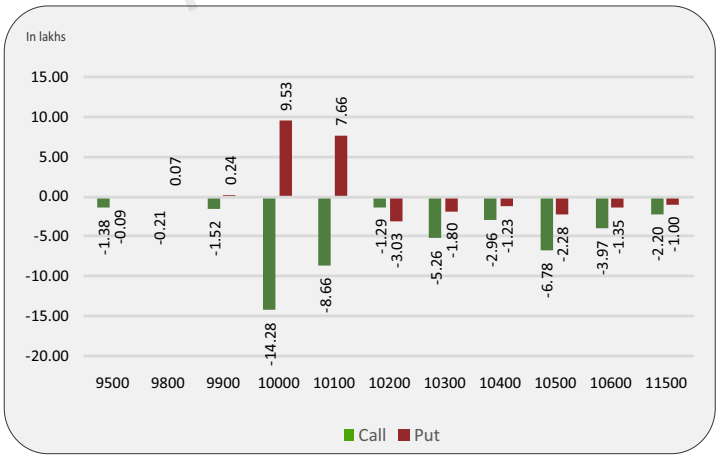
Nifty snapshot

	26-Mar	23-Mar
Nifty Spot	10130.65	9998.05
Nifty Mar	10146.20	10003.90
Nifty Apr	10178.30	10047.60
Chg. OI (Mar) (%)	-24.36	-2.86
Chg. OI (Apr) (%)	92.12	10.34
50 Day SMA	10539	10549
100 Day SMA	10448	10450
200 Day SMA	10174	10171

Nifty option OI concentration



Nifty option OI change



Nifty outlook

SGX Nifty 10,178 (+32)

Today the markets are likely to open on flat note. All the emerging markets are trading in green. The coming session is likely to witness a range of 10050 on declines and 10250 on advances.

Stock is in ban period

IFCI, JETAIRWAYS, JPASSOCIAT, ORIENTBANK

Sentiment indicator

	26-Mar	23-Mar	22-Mar	21-Mar	20-Mar
NIFTY Discount/Premium	15.55	5.85	13.10	24.90	18.85
COST OF CARRY%	0.97	0.93	0.92	0.91	0.89
PCR(OI)	0.89	0.75	0.78	0.78	0.79
PCR(VOL)	0.88	0.81	0.95	0.93	0.94
A/D RATIO(Nifty 50)	4.67	0.21	0.39	0.72	1.22
A/D RATIO(All FO Stock)*	6.30	0.17	0.32	1.09	1.88
Implied Volatility	13.98	14.42	14.52	14.01	14.14
VIX	15.20	15.55	15.25	15.11	15.11
HISTORY. VOL	17.08	16.25	15.67	15.97	16.37

*All Future Stock

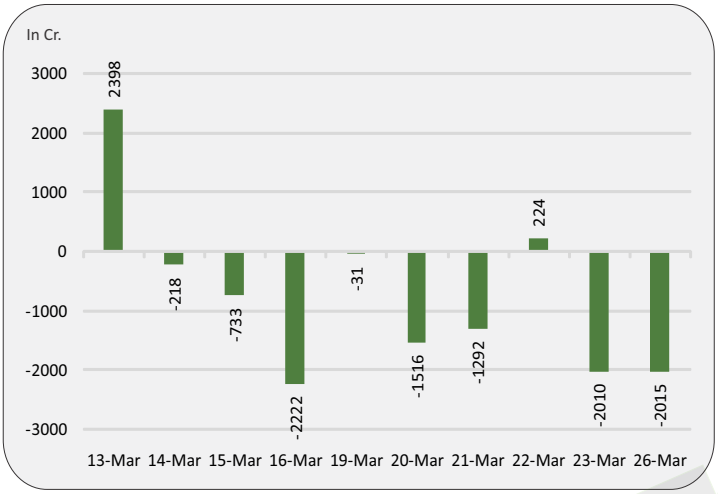
Nifty v/s OI

Date	Nifty	% Change	Open Interest	% Change
16-Mar	10233	-1.3%	23782575	3.9%
19-Mar	10123	-1.1%	23031750	-3.2%
20-Mar	10143	0.2%	23111400	0.3%
21-Mar	10180	0.4%	22930500	-0.8%
22-Mar	10128	-0.5%	22854525	-0.3%
23-Mar	10004	-1.2%	22199850	-2.9%
26-Mar	10146	1.4%	16792575	-24.4%

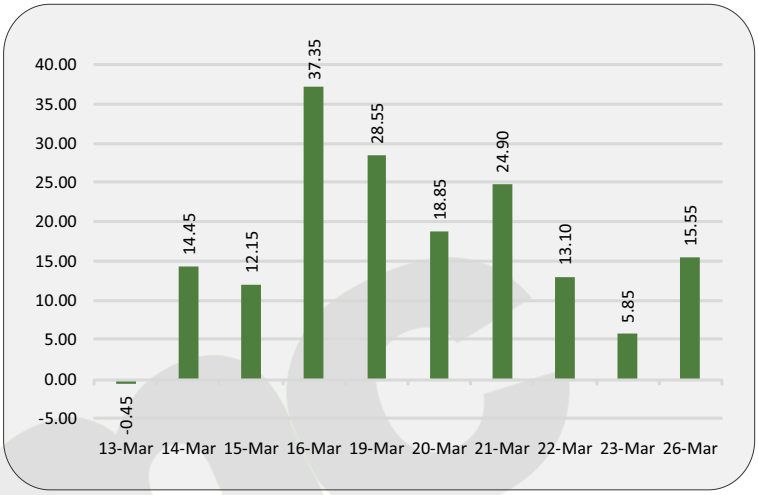
Fund flow (FII/DII)

	Net investment (in cr)
FII INDEX FUTURE	-2015
FII INDEX OPTION	744
FII STOCK FUTURE	-39
FII STOCK OPTION	17
FII CASH	-741
DII CASH	2018

FII'S activity in Nifty future



Nifty discount / premium



Top 10 long build up

	LTP	% Change	Open Interest	% OI Change

Top 10 short build up

	LTP	% Change	Open Interest	% OI Change
OIL	329.9	-2.43%	2354374	17.93%

Indices to out perform

	Closing	% Change
NIFTY MEDIA	3333	3.34%
NIFTY FMCG	26169	1.00%
NIFTY BANK	24244	2.42%
NIFTY FIN SERVICE	10207	2.35%
NIFTY AUTO	10801	1.54%

Indices to under perform

	Closing	% Change
NIFTY SML100 FREE	7734	0.68%
NIFTY ENERGY	13280	0.31%
NIFTY PHARMA	8391	0.76%
NIFTY IT	12462	-0.63%
NIFTY METAL	3521	2.14%

Stocks to out perform

	Closing	% Change
JUBLFOOD	2347.9	3.14%
DISHTV	72.2	3.07%
TITAN	941.5	4.93%
BATAINDIA	745.0	4.86%
MFSL	457.9	2.15%

Stocks to under perform

	Closing	% Change
PCJEWELLER	321.0	-2.43%
MCX	692.1	-2.11%
JPASSOCIAT	18.3	6.73%
SYNDIBANK	56.1	4.18%
JETAIRWAYS	617.8	-0.72%

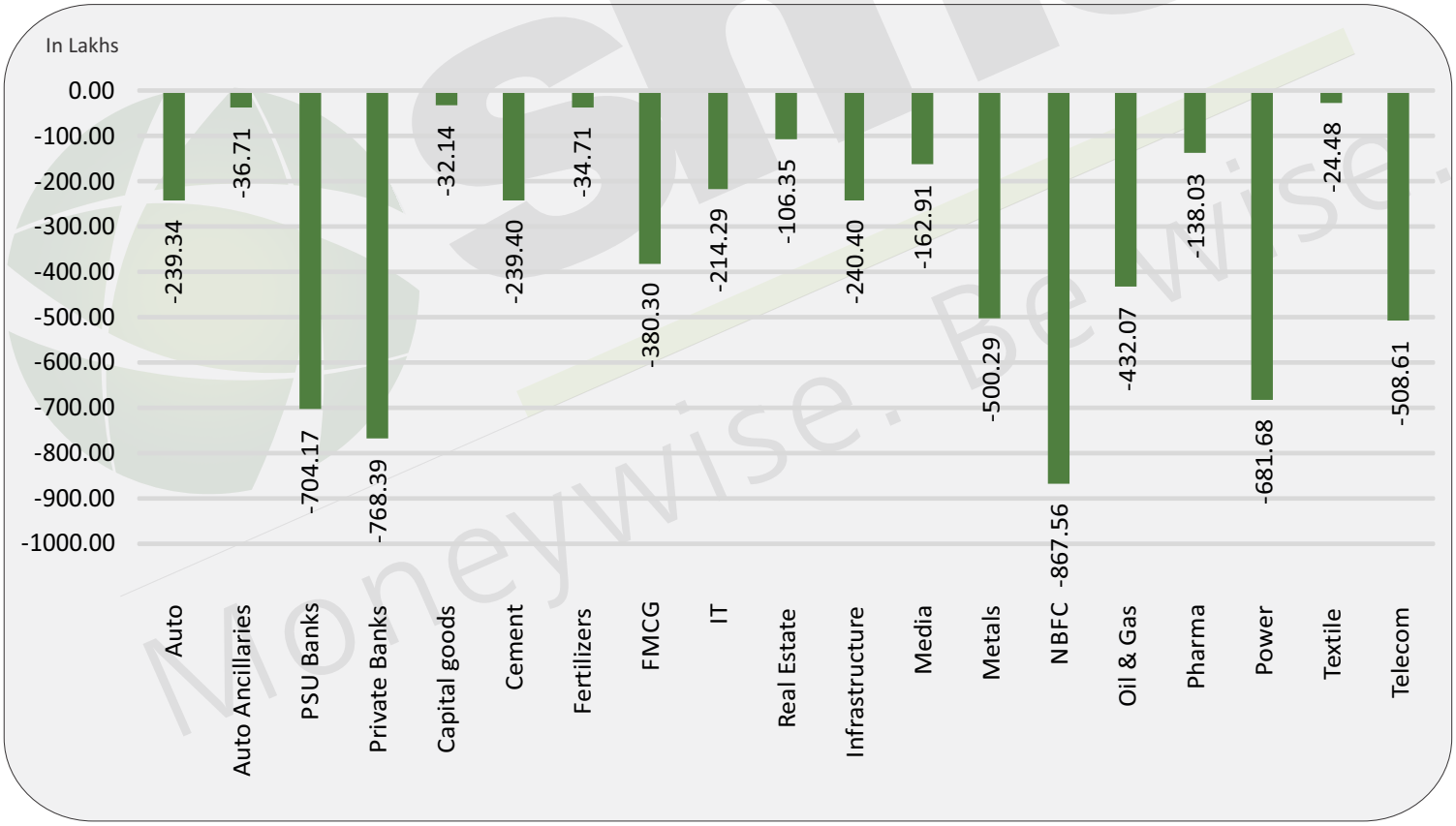
Sector overview

Scrips/Indexs	OI Change	Volume Change (%)	Price Change	Remark
Auto	-23933525	33.2%	1.8%	Long Buildup
Auto Ancillaries	-3671450	23.7%	1.5%	Long Buildup
PSU Banks	-70417200	28.2%	4.7%	Long Buildup
Private Banks	-76839087	38.6%	2.1%	Long Buildup
Capital goods	-3214250	80.8%	1.8%	Long Buildup
Cement	-23940250	17.5%	2.1%	Long Buildup
Fertilizers	-3471000	81.4%	2.3%	Long Buildup
FMCG	-38029700	64.1%	1.5%	Long Buildup
IT	-21429250	17.0%	-0.8%	Long Unwinding
Real Estate	-10635000	4.3%	0.9%	Long Buildup

Sector overview

Scrips/Indexs	OI Change	Volume Change (%)	Price Change	Remark
Infrastructure	-24040000	45.2%	2.4%	Long Buildup
Media	-16290800	31.8%	3.4%	Long Buildup
Metals	-50029239	0.0%	2.2%	Long Buildup
NBFC	-86755750	39.4%	1.8%	Long Buildup
Oil & Gas	-43207122	56.5%	-0.7%	Short Buildup
Pharma	-13803300	23.7%	1.0%	Long Buildup
Power	-68168000	41.1%	1.4%	Long Buildup
Textile	-2448250	20.7%	2.3%	Long Buildup
Telecom	-50861400	49.4%	2.4%	Long Buildup

Change in sector open interest



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