

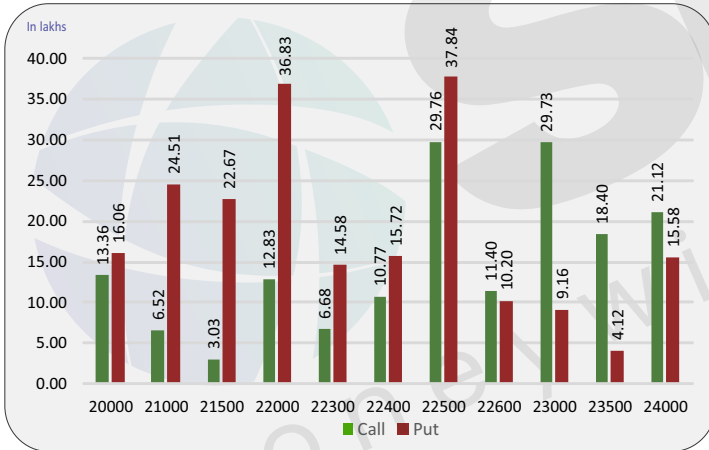
Index level

Index	Close	S1	S2	R1	R2
NIFTY	22596	22600	22500	22800	22900
BANKNIFTY	48658	48500	48300	48900	49100

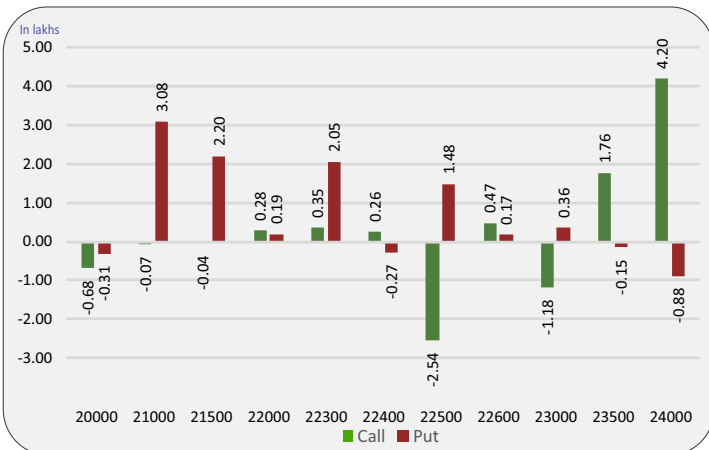
Nifty snapshot

	5-Apr	4-Apr
Nifty Spot	22513.70	22514.65
Nifty Apr	22595.50	22612.25
Nifty May	22728.20	22755.30
Chg. OI (Apr) (%)	-1.26	-3.16
Chg. OI (May) (%)	2.34	12.22
50 Day SMA	22046	22030
100 Day SMA	21480	21460
200 Day SMA	20470	20461

Nifty option OI concentration



Nifty option OI change



Nifty outlook

GIFT Nifty 22656 (+60)

Today the markets are likely to open on positive note. All the emerging markets are trading in green. The coming session is likely to witness a range of 22600 on declines and 22800 on advances.

Stock is in ban period

BANDHANBNK, HINDCOPPER, SAIL, ZEEL

Sentiment indicator

	5-Apr	4-Apr	3-Apr	2-Apr	1-Apr
NIFTY Discount/Premium	81.80	97.60	107.95	124.20	140.60
COST OF CARRY%	0.73	0.73	0.72	0.72	0.72
PCR(OI)	1.18	1.20	1.20	1.20	1.20
PCR(VOL)	1.03	1.07	1.16	1.17	1.15
A/D RATIO(Nifty 50)	0.63	0.81	0.58	1.23	1.72
A/D RATIO(All FO Stock)*	1.44	0.75	0.86	2.65	4.97
IMPLIED VOLATILITY	10.79	10.80	10.90	10.98	11.38
VIX	11.34	11.22	11.37	11.65	12.08
HISTORICAL VOLATILITY	14.44	14.48	14.51	14.55	14.58

*All Future Stock

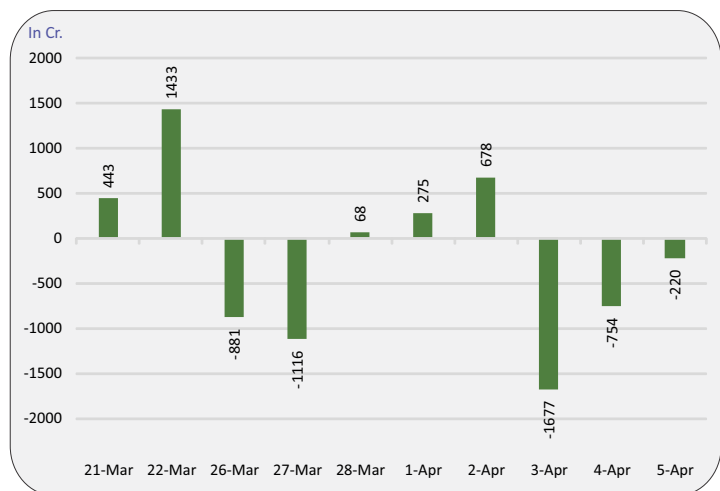
Nifty v/s OI

Date	Nifty	% Change	Open Interest	% Change
27-Mar	22332	0.3%	8352800	40.8%
28-Mar	22488	0.7%	10663650	27.7%
1-Apr	22603	0.5%	9897250	-7.2%
2-Apr	22578	-0.1%	10051250	1.6%
3-Apr	22543	-0.2%	10129250	0.8%
4-Apr	22612	0.3%	9809350	-3.2%
5-Apr	22596	-0.1%	9685800	-1.3%

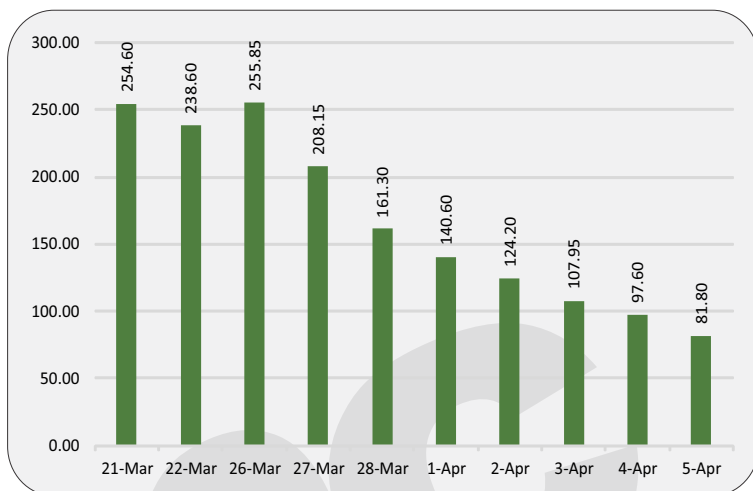
Fund flow (FII/DII)

	Net investment (in cr)
FII INDEX FUTURE	-220
FII INDEX OPTION	11382
FII STOCK FUTURE	-5114
FII STOCK OPTION	-747
FII CASH	1,659
DII CASH	-3,370

FII'S activity in Nifty future



Nifty discount / premium



Top 10 long build up

	LTP	% Change	Open Interest	% OI Change
MGL	1446.0	3.26%	2570400	11.80%
TATACHEM	1129.5	3.17%	1.12E+07	11.39%
GUJGASLTD	551.1	0.40%	6078750	10.75%
ICICIGI	1721.9	4.53%	2836000	7.34%
METROPOLIS	1704.5	2.46%	1595200	6.49%
ICICIBANK	1086.9	0.49%	77518700	6.37%
JINDALSTEL	917.5	1.20%	12022500	5.88%
GNFC	709.3	1.68%	7590700	5.11%
ICICIPRULI	622.5	2.60%	11898000	4.82%
M&MFIN	299.5	1.47%	21974000	4.70%

Indices to out perform

	Closing	% Change
BANK	48493	0.90%
FIN SERVICE	21557	0.86%
SMALLCAP	16355	0.84%
IT	35248	-0.50%
REALTY	938	1.43%

Indices to under perform

	Closing	% Change
ENERGY	39452	-0.20%
FMCG	53926	0.54%
INFRA	8362	-0.40%
PSE	9485	0.21%
PHARMA	19161	0.19%

Top 10 short build up

	LTP	% Change	Open Interest	% OI Change
IDEA	13.3	-0.75%	2114240000	6.09%
BAJFINANCE	7196.2	-1.72%	6026500	5.10%
AXISBANK	1064.5	-0.18%	55752500	4.93%
BATAINDIA	1361.6	-1.05%	3299250	4.37%
ULTRACEMCO	9872.8	-1.67%	2036800	3.88%
BPCL	593.2	-1.45%	23754600	3.74%
TECHM	1266.1	-1.47%	14815200	3.74%
TVSMOTOR	2079.0	-0.88%	5230050	3.57%
RECLTD	474.0	-0.55%	41750000	3.22%
PAGEIND	34246.6	-1.15%	152220	3.13%

Stocks to out perform

	Closing	% Change
ABFRL	238.6	0.23%
RECLTD	474.0	-0.55%
HDFCAMC	3686.5	-0.68%
M&MFIN	299.5	1.47%
GAIL	191.8	2.18%

Stocks to under perform

	Closing	% Change
DRREDDY	6207.2	0.79%
GODREJCP	1213.0	2.49%
MFSL	1018.4	-0.97%
UBL	1815.5	1.39%
IGL	455.8	4.54%

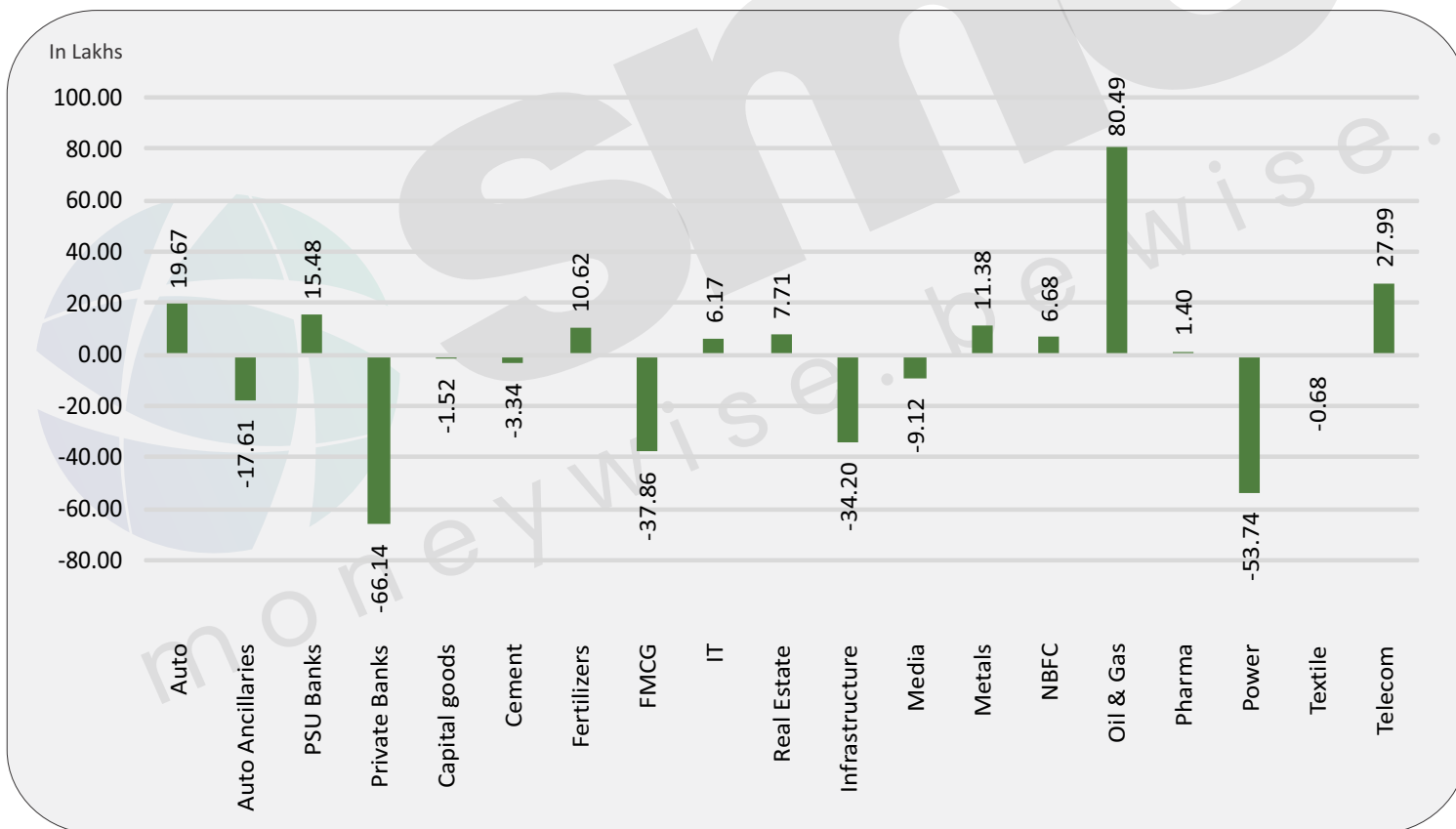
Sector overview

Scripts/Indexes	OI Change	Volume Change (%)	Price Change	Remark
Auto	1966550	-39.6%	-0.2%	Short Buildup
Auto Ancillaries	-1760950	-61.8%	-0.3%	Long Unwinding
PSU Banks	1548350	-21.0%	0.6%	Long Buildup
Private Banks	-6613525	-34.8%	1.0%	Short Covering
Capital goods	-151950	-7.0%	-0.4%	Long Unwinding
Cement	-333957	-14.5%	-0.9%	Long Unwinding
Fertilizers	1062100	-4.7%	1.1%	Long Buildup
FMCG	-3785625	-15.8%	0.7%	Short Covering
IT	616925	-53.8%	-0.6%	Short Buildup
Real Estate	771000	40.0%	2.8%	Long Buildup

Sector overview

Scripts/Indexes	OI Change	Volume Change (%)	Price Change	Remark
Infrastructure	-3420250	87.3%	1.6%	Short Covering
Media	-912000	-29.0%	-0.2%	Long Unwinding
Metals	1137950	-21.2%	0.4%	Long Buildup
NBFC	667788	-17.3%	-0.2%	Short Buildup
Oil & Gas	8049425	2.6%	0.8%	Long Buildup
Pharma	140400	0.2%	0.6%	Long Buildup
Power	-5373900	-50.4%	0.3%	Short Covering
Textile	-68130	-3.9%	-0.8%	Long Unwinding
Telecom	2799000	15.8%	0.4%	Long Buildup

Change in sector open interest



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