

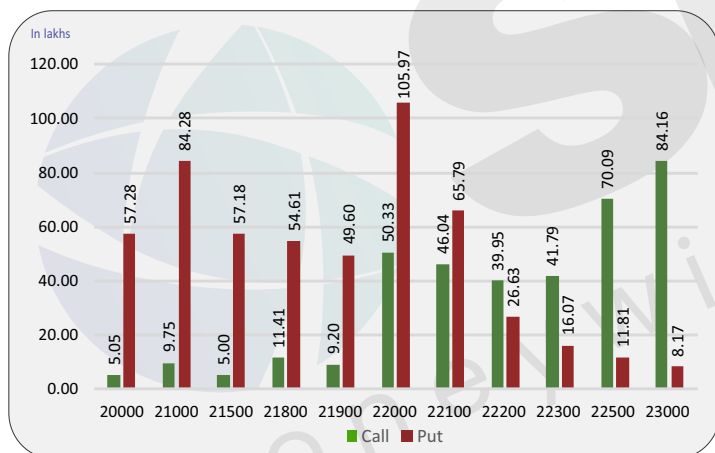
Index level

Index	Close	S1	S2	R1	R2
NIFTY	22165	22000	21900	22200	22300
BANKNIFTY	46929	46700	46500	47100	47300

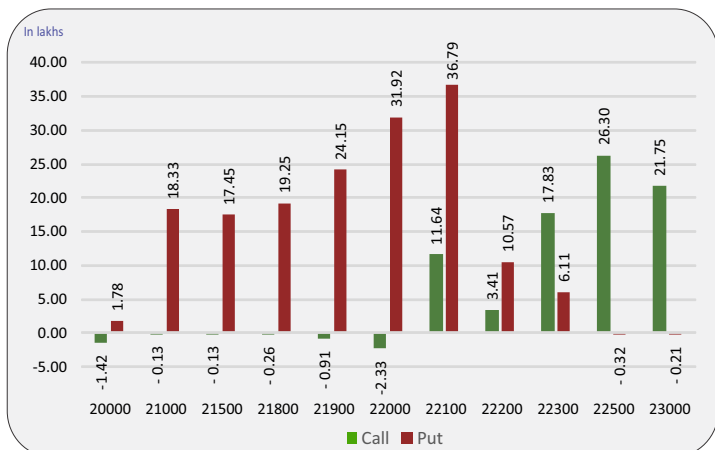
Nifty snapshot

	22-Mar	21-Mar
Nifty Spot	22096.75	22011.95
Nifty Mar	22165.45	22102.50
Nifty Apr	22335.35	22266.55
Chg. OI (Mar) (%)	-12.48	-2.19
Chg. OI (Apr) (%)	19.82	10.36
50 Day SMA	21938	21932
100 Day SMA	21228	21206
200 Day SMA	20321	20312

Nifty option OI concentration



Nifty option OI change



Nifty outlook

Gift Nifty 22115 (-50)

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 22000 on declines and 22200 on advances.

Stock is in ban period

BIOCON, SAIL, TATACHEM, ZEEL

Sentiment indicator

	22-Mar	21-Mar	20-Mar	19-Mar	18-Mar
NIFTY Discount/Premium	68.70	90.55	70.95	69.05	79.75
COST OF CARRY%	0.93	0.92	0.91	0.89	0.88
PCR(OI)	1.23	1.12	1.02	1.04	1.14
PCR(VOL)	0.97	1.01	0.97	0.87	1.06
A/D RATIO(Nifty 50)	3.08	7.17	0.96	0.26	0.85
A/D RATIO(All FO Stock)*	1.75	18.89	1.12	0.13	0.75
IMPLIED VOLATILITY	11.52	11.90	12.89	13.40	13.31
VIX	12.22	12.51	13.47	14.11	13.90
HISTORICAL VOLATILITY	14.65	14.68	14.67	14.71	14.67

*All Future Stock

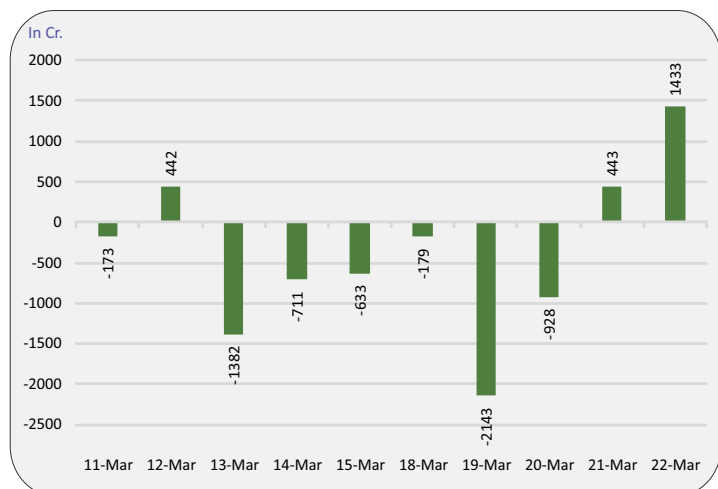
Nifty v/s OI

Date	Nifty	% Change	Open Interest	% Change
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%
20-Mar	21910	0.1%	11716850	-1.8%
21-Mar	22103	0.9%	11460200	-2.2%
22-Mar	22165	0.3%	10029700	-12.5%

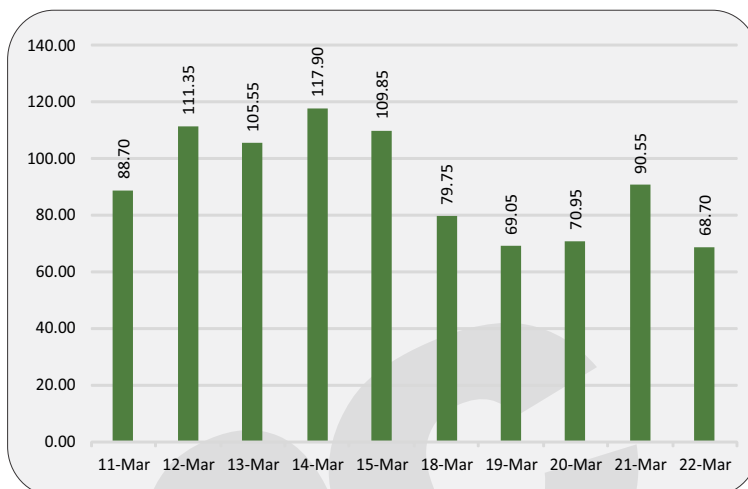
Fund flow (FII/DII)

	Net investment (in cr)
FII INDEX FUTURE	1433
FII INDEX OPTION	-19854
FII STOCK FUTURE	5919
FII STOCK OPTION	337
FII CASH	-3,310
DII CASH	3,765

FII'S activity in Nifty future



Nifty discount / premium



Top 10 long build up

	LTP	%Change	OpenInterest	%OIChange

Indices to out perform

	Closing	% Change
AUTO	21046	1.67%
ENERGY	38412	0.22%
SMALLCAP	15057	0.64%
PHARMA	18816	1.25%
PSE	8968	0.37%

Indices to under perform

	Closing	% Change
IT	35188	-2.33%
FIN SERVICE	20784	0.33%
BANK	46864	0.38%
REALTY	875	1.76%
MEDIA	1850	1.25%

Top 10 short build up

	LTP	%Change	OpenInterest	%OIChange

Stocks to out perform

	Closing	% Change
INDUSTOWER	272.1	8.65%
RECLTD	456.1	2.01%
HDFCAMC	3722.5	1.42%
M&MFIN	274.3	2.24%
GAIL	174.8	-0.48%

Stocks to under perform

	Closing	% Change
DRREDDY	6213.7	1.32%
GODREJCP	1224.4	-0.82%
MFSL	946.4	-0.98%
UBL	1729.4	0.23%
HERMOTOCO	4696.6	3.64%

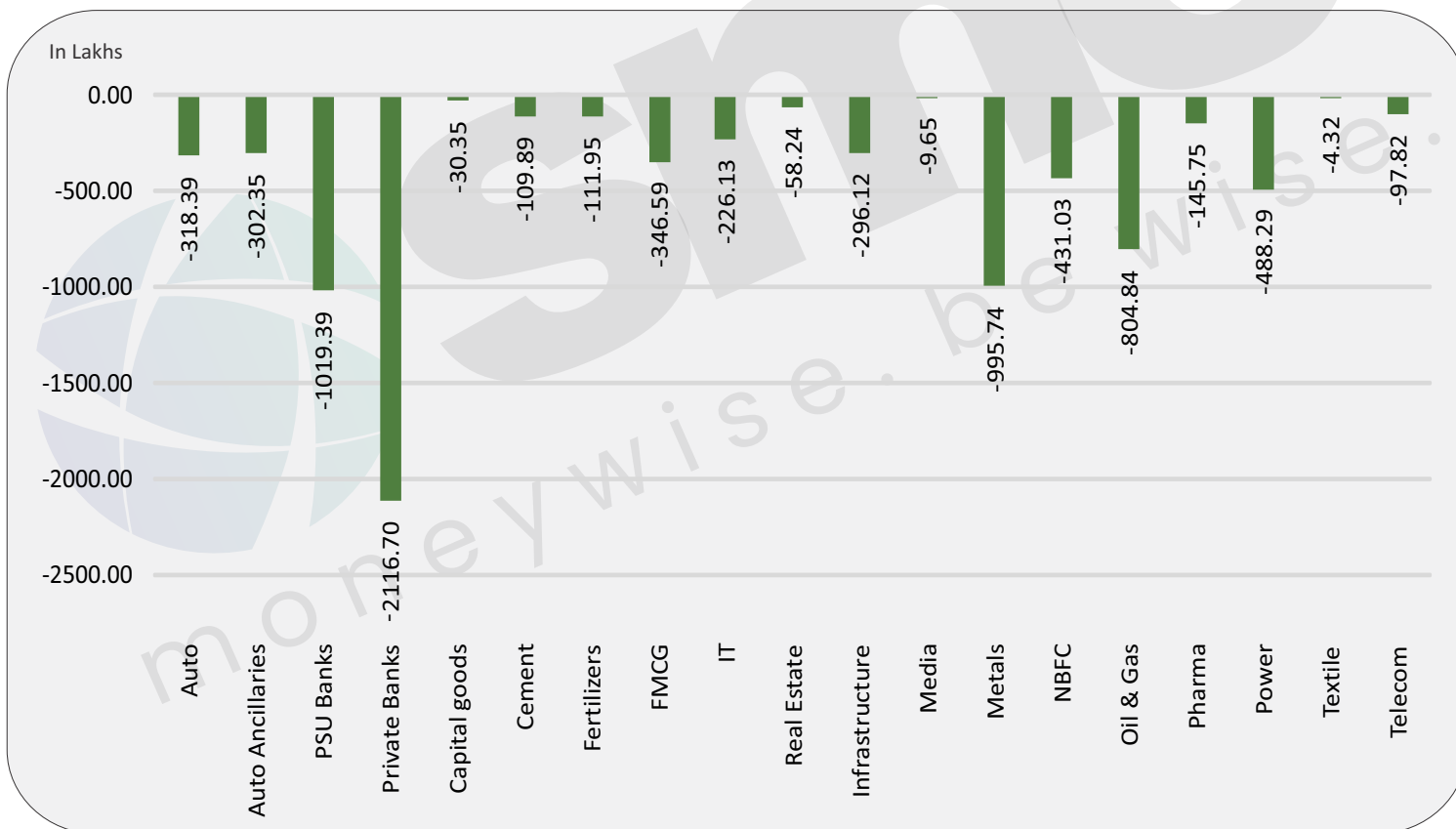
Sector overview

Scripts/Indexes	OI Change	Volume Change (%)	Price Change	Remark
Auto	-31838800	67.3%	2.0%	Short Covering
Auto Ancillaries	-30235150	40.3%	1.1%	Short Covering
PSU Banks	-101938950	23.0%	1.1%	Short Covering
Private Banks	-211670100	27.2%	0.4%	Short Covering
Capital goods	-3035250	-4.5%	1.2%	Short Covering
Cement	-10988636	64.3%	0.3%	Short Covering
Fertilizers	-11194800	83.3%	1.8%	Short Covering
FMCG	-34659050	90.8%	0.4%	Short Covering
IT	-22613125	54.0%	-2.3%	Long Unwinding
Real Estate	-5824275	-7.6%	0.9%	Short Covering

Sector overview

Scripts/Indexes	OI Change	Volume Change (%)	Price Change	Remark
Infrastructure	-29611750	-0.4%	-0.5%	Long Unwinding
Media	-964500	1.6%	0.1%	Short Covering
Metals	-99574300	-11.1%	0.6%	Short Covering
NBFC	-43103095	-3.5%	0.6%	Short Covering
Oil & Gas	-80484125	25.3%	0.2%	Short Covering
Pharma	-14575200	67.1%	0.7%	Short Covering
Power	-48829050	-11.3%	0.3%	Short Covering
Textile	-432255	-3.4%	0.5%	Short Covering
Telecom	-9781750	64.1%	5.0%	Short Covering

Change in sector open interest



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