

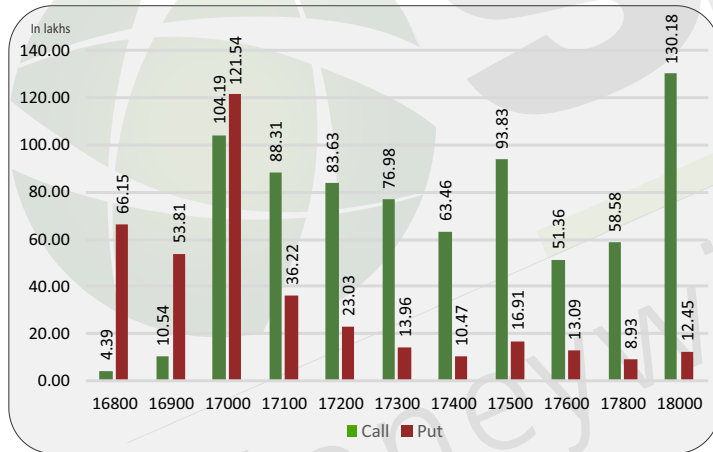
Index level

Index	Close	S1	S2	R1	R2
NIFTY	17037	16950	16850	17150	17250
BANKNIFTY	39486	39300	39100	39700	39900

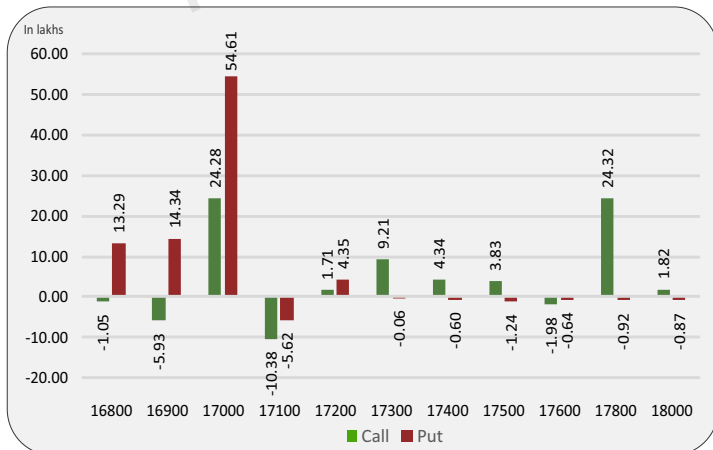
Nifty snapshot

	27-Mar	24-Mar
Nifty Spot	16985.70	16945.05
Nifty Mar	17037.40	16955.05
Nifty April	17114.10	17047.90
Chg. OI (Mar) (%)	-15.01	-4.09
Chg. OI (Apr) (%)	34.98	23.91
50 Day SMA	17600	17608
100 Day SMA	17952	17953
200 Day SMA	17473	17468

Nifty option OI concentration



Nifty option OI change



Nifty outlook

SGX 17063 (+63)

Today the markets are likely to open on a positive note. All the emerging markets are trading Green. The coming session is likely to witness a range of 16950 on declines and 17150 on advances.

Stock is in ban period

No Stock

Sentiment indicator

	27-Mar	24-Mar	23-Mar	22-Mar	21-Mar
NIFTY Discount/Premium	51.70	10.00	10.60	33.10	52.65
COST OF CARRY%	0.97	0.93	0.92	0.91	0.90
PCR(OI)	0.75	0.67	0.74	0.95	0.99
PCR(VOL)	0.99	1.02	0.82	0.96	0.95
A/D RATIO(Nifty 50)	2.27	0.16	0.52	1.13	1.27
A/D RATIO(All FO Stock)*	1.08	0.15	0.34	1.45	1.86
IMPLIED VOLATILITY	14.56	14.48	13.56	13.62	13.84
VIX	15.45	15.24	14.49	14.81	15.08
HISTORICAL VOLATILITY	18.9	18.94	18.96	18.99	19.04

*All Future Stock

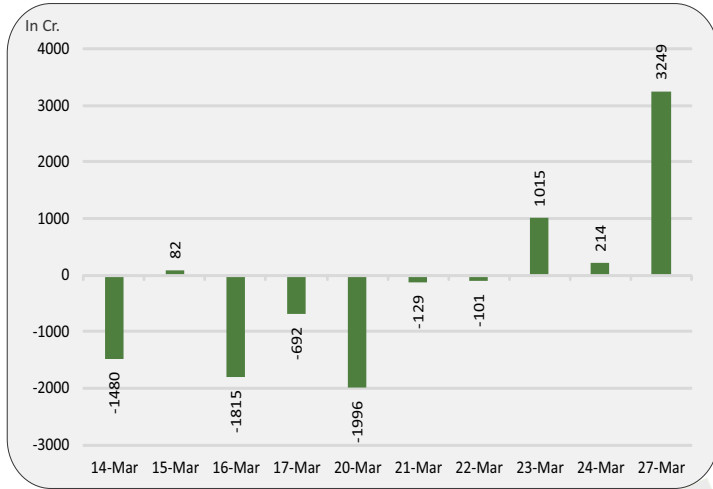
Nifty v/s OI

Date	Nifty	% Change	Open Interest	% Change
17-Mar	17178	0.8%	11968150	-2.7%
20-Mar	17029	-0.9%	12260400	2.4%
21-Mar	17160	0.8%	12295100	0.3%
22-Mar	17185	0.1%	11553150	-6.0%
23-Mar	17088	-0.6%	11644700	0.8%
24-Mar	16955	-0.8%	11168700	-4.1%
27-Mar	17037	0.5%	9492250	-15.0%

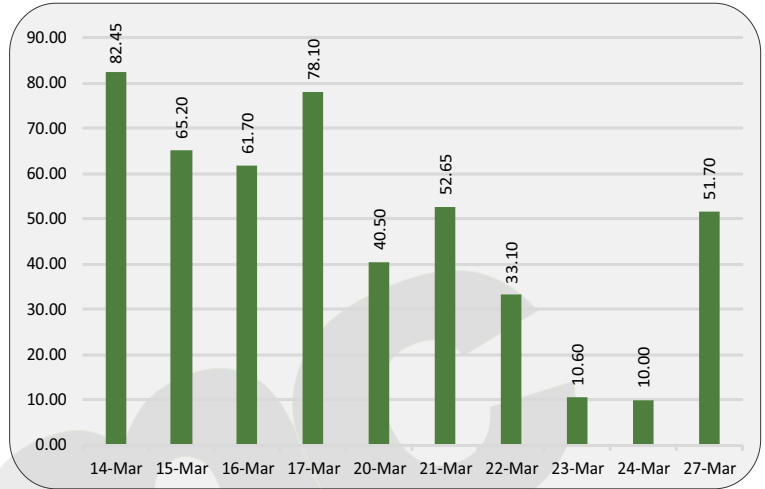
Fund flow (FII/DII)

	Net investment (in cr)
FII INDEX FUTURE	3249
FII INDEX OPTION	14303
FII STOCK FUTURE	1607
FII STOCK OPTION	-39
FII CASH	-891
DII CASH	1,809

FII'S activity in Nifty future



Nifty discount / premium



Top 10 long build up

	LTP	%Change	OpenInterest	%OIChange

Top 10 short build up

	LTP	%Change	OpenInterest	%OIChange

Indices to out perform

	Closing	% Change
PHARMA	11883	1.08%
FMCG	45188	0.28%
IT	27949	0.05%
BANK	39431	0.09%
REALTY	377	-1.16%

Indices to under perform

	Closing	% Change
SMALLCAP	8782	-1.59%
ENERGY	22515	-0.44%
AUTO	12035	-0.65%
MIDCAP	8256	-0.34%
METAL	5373	0.00%

Stocks to out perform

	Closing	% Change
AUROPHARMA	511.8	2.24%
ALKEM	3237.7	2.37%
CIPLA	890.1	1.31%
RAMCOCEM	741.4	-0.09%
SUNPHARMA	986.0	1.26%

Stocks to under perform

	Closing	% Change
IEX	134.3	-6.28%
TATAPOWER	187.1	-2.86%
DELTACORP	181.8	-1.99%
IBULHSGFIN	93.3	-1.58%
SAIL	81.3	-1.40%

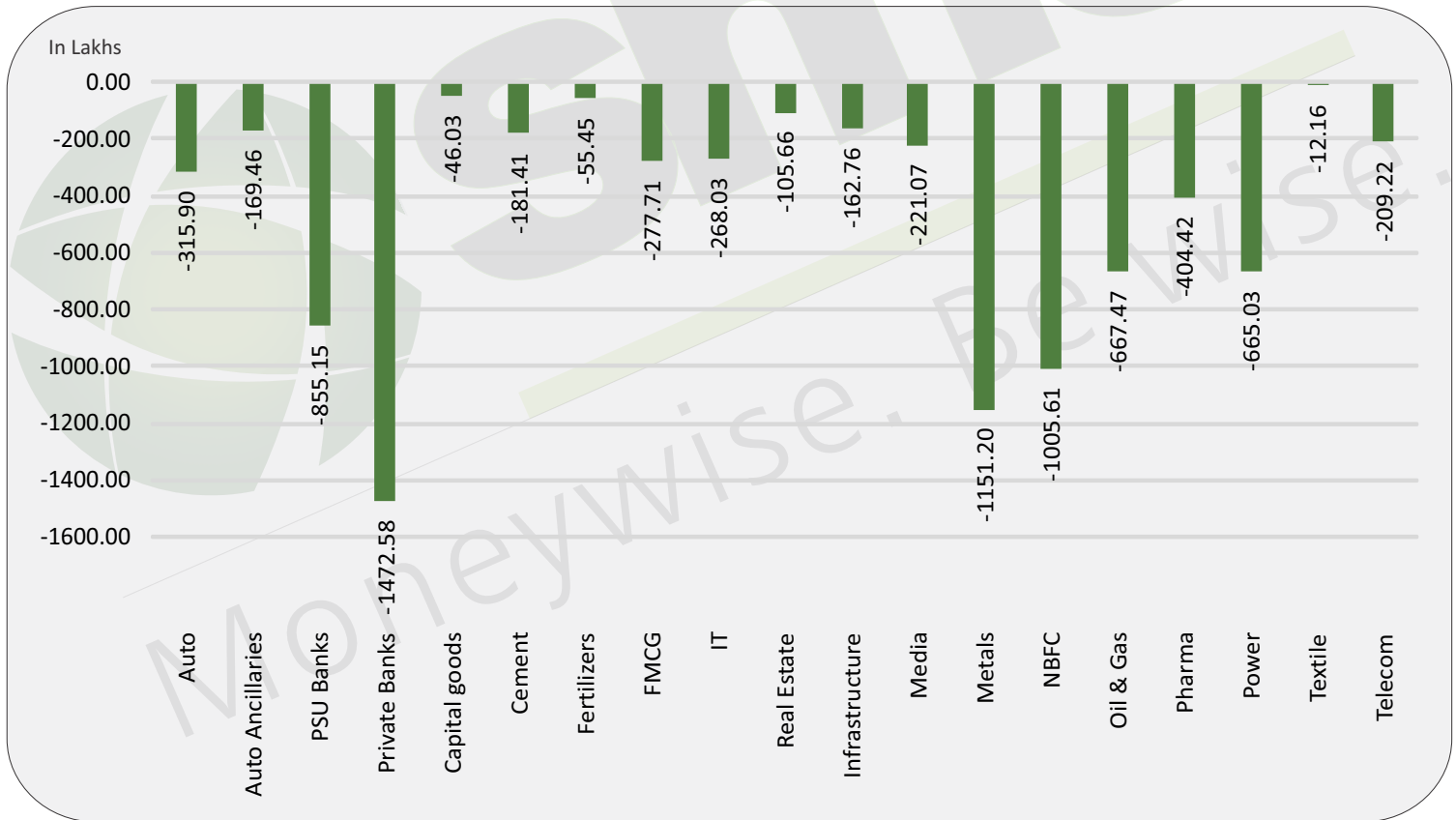
Sector overview

Scripts/Indexes	OI Change	Volume Change (%)	Price Change	Remark
Auto	-31589925	18.5%	-0.6%	Long Unwinding
Auto Ancillaries	-16946000	29.3%	-0.6%	Long Unwinding
PSU Banks	-85514500	34.6%	1.0%	Short Covering
Private Banks	-147258350	43.6%	-0.2%	Long Unwinding
Capital goods	-4603125	70.8%	-0.9%	Long Unwinding
Cement	-18141300	51.3%	0.4%	Short Covering
Fertilizers	-5545350	3.0%	0.6%	Short Covering
FMCG	-27770895	52.5%	0.4%	Short Covering
IT	-26803125	3.0%	0.0%	Short Covering
Real Estate	-10566175	48.1%	-1.4%	Long Unwinding

Sector overview

Scripts/Indexes	OI Change	Volume Change (%)	Price Change	Remark
Infrastructure	-16275500	73.0%	-0.5%	Long Unwinding
Media	-22107000	27.7%	-1.1%	Long Unwinding
Metals	-115120300	-3.6%	0.2%	Short Covering
NBFC	-100560686	22.9%	-0.3%	Long Unwinding
Oil & Gas	-66746550	40.1%	-0.1%	Long Unwinding
Pharma	-40442275	89.0%	1.8%	Short Covering
Power	-66502575	45.8%	-1.7%	Long Unwinding
Textile	-1215660	75.6%	0.7%	Short Covering
Telecom	-20921950	60.7%	0.3%	Short Covering

Change in sector open interest



E-mail: smc.care@smcindiaonline.com



Corporate Office:

11/6B, Shanti Chamber,
Pusa Road, New Delhi - 110005
Tel: +91-11-30111000
www.smcindiaonline.com

Mumbai Office:

Lotus Corporate Park, A Wing 401 / 402, 4th Floor,
Graham Firth Steel Compound, Off Western
Express Highway, Jay Coach Signal, Goreagon
(East) Mumbai - 400063
Tel: 91-22-67341600, Fax: 91-22-67341697

Kolkata Office:

18, Rabindra Sarani, Poddar Court, Gate No-4,
5th Floor, Kolkata - 700001
Tel.: 033 6612 7000/033 4058 7000
Fax: 033 6612 7004/033 4058 7004

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