

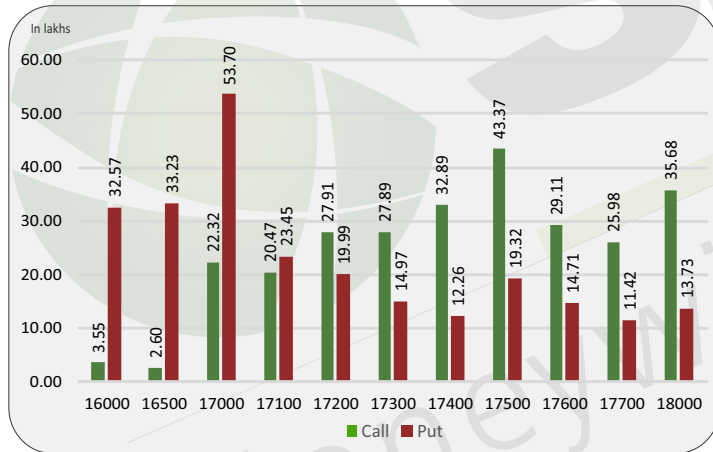
Index level

Index	Close	S1	S2	R1	R2
NIFTY	17185	17050	16950	17250	17350
BANKNIFTY	40119	39900	39700	40300	40500

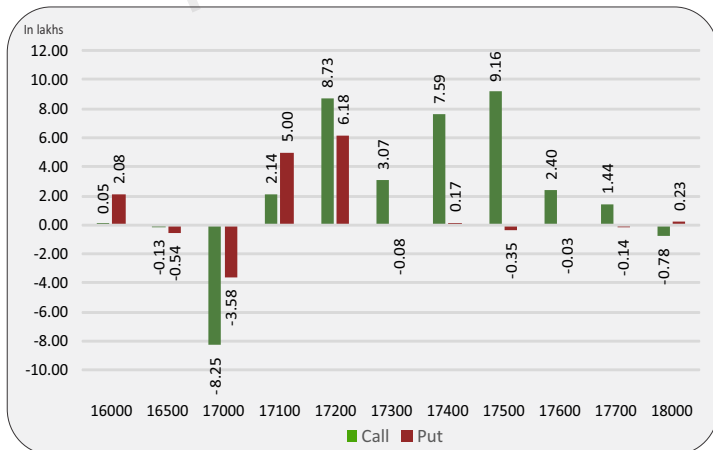
Nifty snapshot

	22-Mar	21-Mar
Nifty Spot	17151.90	17107.50
Nifty Mar	17185.00	17160.15
Nifty April	17277.50	17252.15
Chg. OI (Mar) (%)	-6.03	0.28
Chg. OI (Apr) (%)	3.12	7.34
50 Day SMA	17656	17661
100 Day SMA	17985	17985
200 Day SMA	17464	17459

Nifty option OI concentration



Nifty option OI change



Nifty outlook

SGX 17140 (-45)

Today the markets are likely to open on a flat note. All the emerging markets are trading mixed. The coming session is likely to witness a range of 17050 on declines and 17250 on advances.

Stock is in ban period

BIOCON, IBULHSGFIN

Sentiment indicator

	22-Mar	21-Mar	20-Mar	17-Mar	16-Mar
NIFTY Discount/Premium	33.10	52.65	40.50	78.10	61.70
COST OF CARRY%	0.91	0.90	0.89	0.86	0.85
PCR(OI)	0.95	0.99	0.96	1.05	1.07
PCR(VOL)	0.96	0.95	0.89	0.91	0.97
A/D RATIO(Nifty 50)	1.13	1.27	0.22	2.57	1.50
A/D RATIO(All FO Stock)*	1.45	1.86	0.23	1.97	1.86
IMPLIED VOLATILITY	13.62	13.84	14.83	13.30	14.80
VIX	14.81	15.08	16.01	14.77	16.22
HISTORICAL VOLATILITY	18.99	19.04	19.06	19.07	19.09

*All Future Stock

Nifty v/s OI

Date	Nifty	% Change	Open Interest	% Change
14-Mar	17126	-0.5%	12354550	6.3%
15-Mar	17037	-0.5%	12389500	0.3%
16-Mar	17047	0.1%	12300850	-0.7%
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%

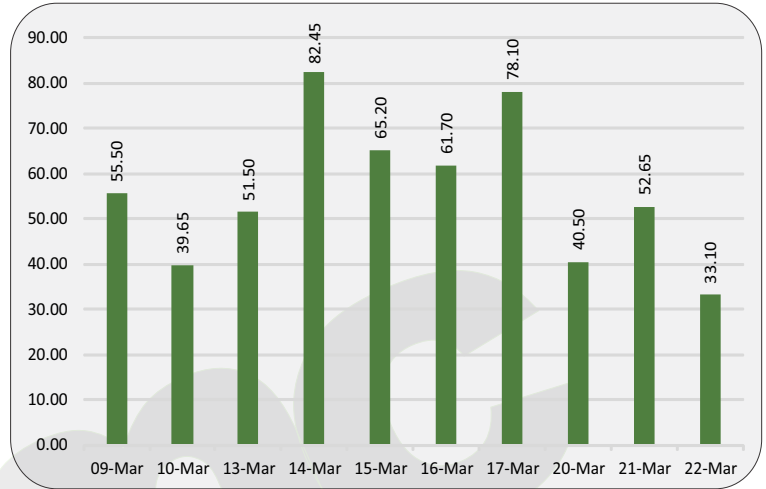
Fund flow (FII/DII)

	Net investment (in cr)
FII INDEX FUTURE	-101
FII INDEX OPTION	-13038
FII STOCK FUTURE	488
FII STOCK OPTION	123
FII CASH	62
DII CASH	384

FII'S activity in Nifty future



Nifty discount / premium



Top 10 long build up

	LTP	% Change	Open Interest	% OI Change
JKCEMENT	2846.6	0.88%	445750	12.78%
METROPOLIS	1259.0	1.27%	843600	6.19%
GAIL	106.0	0.24%	75286200	5.10%
M&MFIN	230.9	0.20%	24296000	4.63%
CANFINHOME	550.0	2.95%	3533400	4.23%
PIIND	2998.1	1.37%	2168500	2.46%
APOLLOHOSP	4289.7	0.08%	1431500	2.27%
LALPATHLAB	1836.4	2.67%	852500	2.07%
WHIRLPOOL	1352.3	0.71%	820750	1.69%
BANDHANBNK	211.8	3.85%	41796000	1.23%

Indices to out perform

	Closing	% Change
BANK	39999	0.26%
FIN SERVICE	17863	0.32%
PSU BANK	3708	0.83%
ENERGY	22836	0.19%
SMALLCAP	9114	0.54%

Indices to under perform

	Closing	% Change
FMCG	45110	0.44%
IT	28218	0.19%
PSE	4494	-0.57%
AUTO	12201	0.49%
METAL	5492	-0.04%

Top 10 short build up

	LTP	% Change	Open Interest	% OI Change
PVR	1552.0	-1.47%	2271874	7.06%
BRITANNIA	4249.8	-0.80%	1329200	4.55%
LICHSGFIN	341.7	-1.06%	12246000	3.01%
BERGEPAIN	591.9	-0.26%	7106000	2.96%
COALINDIA	215.0	-1.42%	34511400	2.49%
GODREJPROP	1088.1	-1.25%	4226200	1.09%
DIXON	2896.9	-0.48%	605625	0.96%
MOTHERSON	65.5	-0.61%	63348750	0.82%
LTIM	4669.6	-0.26%	1180950	0.70%
OBEROIRLT	866.1	-0.08%	5700100	0.35%

Stocks to out perform

	Closing	% Change
HDFCLIFE	498.1	2.67%
MANAPPURAM	120.0	2.39%
CANFINHOME	550.0	2.95%
JUBLFOOD	448.2	0.28%
MUTHOOTFIN	965.8	-0.45%

Stocks to under perform

	Closing	% Change
BIOCON	204.2	1.31%
INDIACEM	182.3	0.69%
MPHASIS	1808.0	0.32%
NATIONALUM	78.1	-1.45%
GMRINFRA	39.8	-0.50%

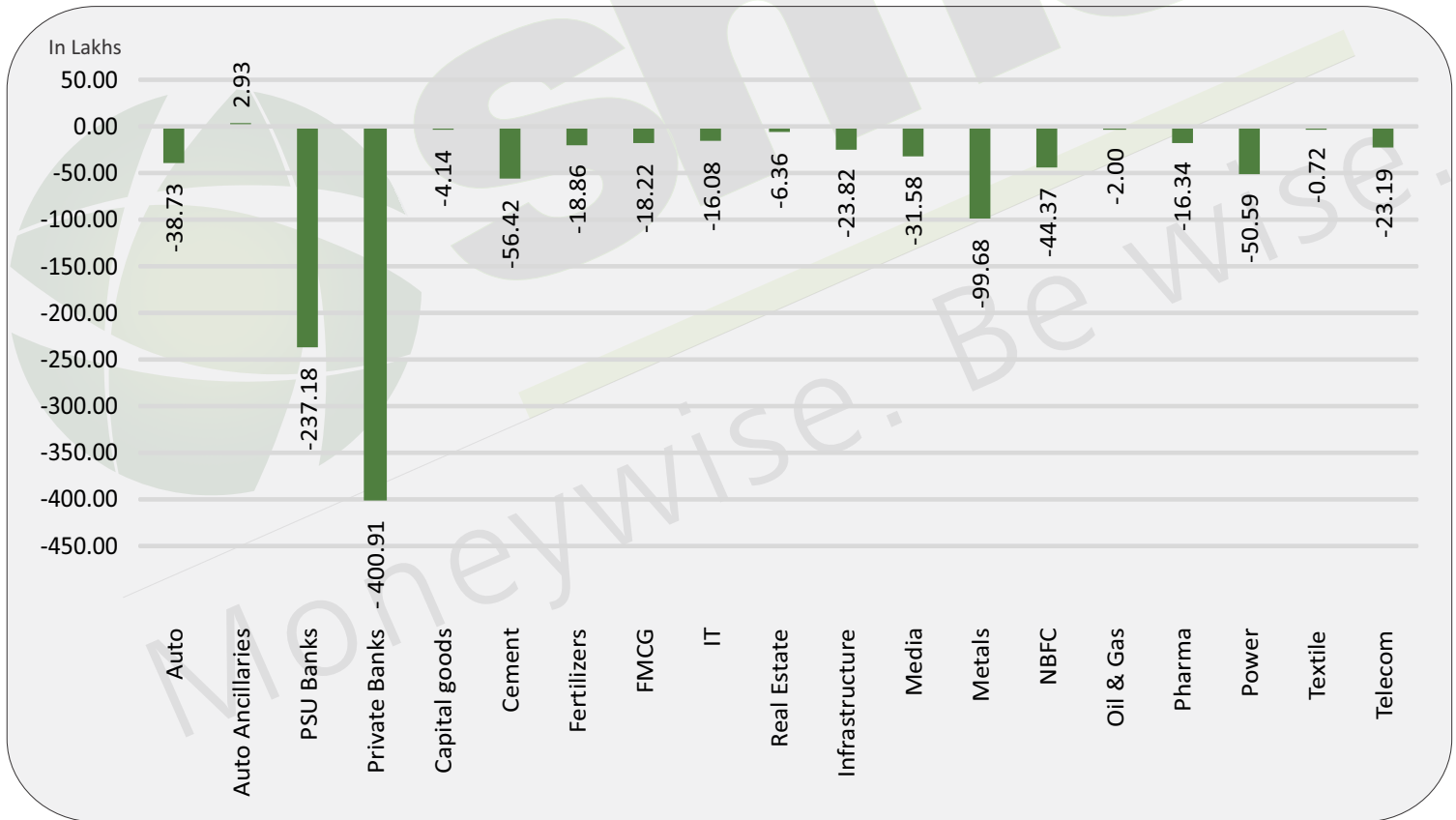
Sector overview

Scripts/Indexes	OI Change	Volume Change (%)	Price Change	Remark
Auto	-3873325	-14.9%	0.6%	Short Covering
Auto Ancillaries	292950	-21.3%	0.0%	Long Buildup
PSU Banks	-23718100	-18.3%	0.6%	Short Covering
Private Banks	-40091000	41.6%	0.7%	Short Covering
Capital goods	-413500	-4.2%	-0.7%	Long Unwinding
Cement	-5641600	40.4%	0.7%	Short Covering
Fertilizers	-1885850	3.6%	0.6%	Short Covering
FMCG	-1822460	-46.3%	0.4%	Short Covering
IT	-1608400	-2.8%	0.1%	Short Covering
Real Estate	-635975	1.5%	-0.6%	Long Unwinding

Sector overview

Scripts/Indexes	OI Change	Volume Change (%)	Price Change	Remark
Infrastructure	-2382000	-25.8%	-0.3%	Long Unwinding
Media	-3157500	-17.5%	0.3%	Short Covering
Metals	-9967950	22.4%	-0.5%	Long Unwinding
NBFC	-4436976	31.9%	0.3%	Short Covering
Oil & Gas	-199600	-33.4%	-0.5%	Long Unwinding
Pharma	-1633850	-2.0%	0.9%	Short Covering
Power	-5059125	5.6%	-0.9%	Long Unwinding
Textile	-72480	-20.6%	1.1%	Short Covering
Telecom	-2319150	-17.7%	-0.3%	Long Unwinding

Change in sector open interest



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