

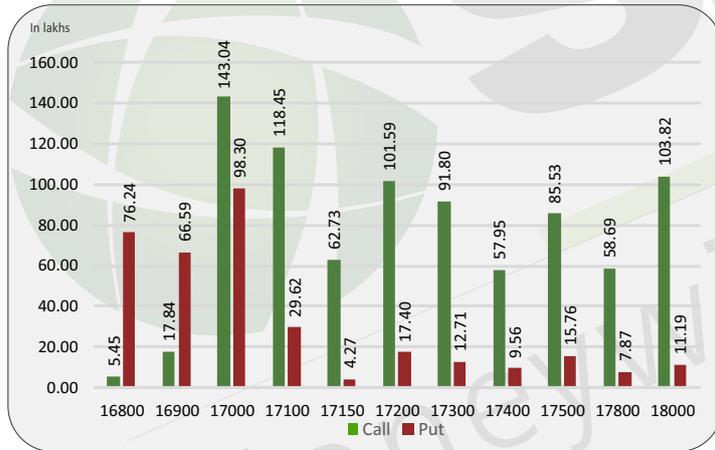
Index level

Index	Close	S1	S2	R1	R2
NIFTY	16971	16950	16850	17150	17250
BANKNIFTY	39589	39400	39200	39800	40000

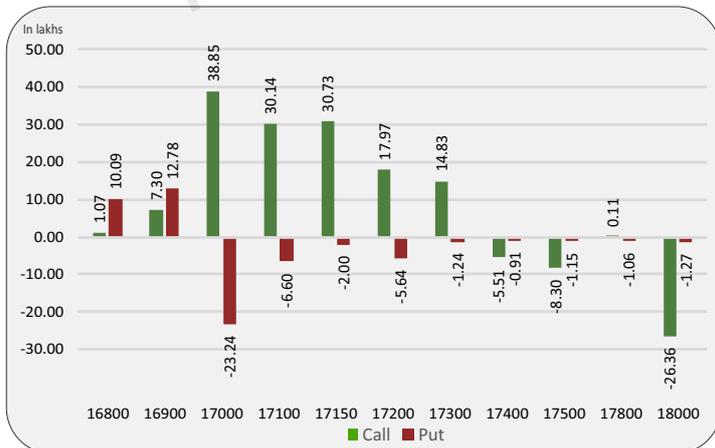
Nifty snapshot

	28-Mar	27-Mar
Nifty Spot	16951.70	16985.70
Nifty Mar	16970.60	17037.40
Nifty April	17072.80	17114.10
Chg. OI (Mar) (%)	-31.51	-15.01
Chg. OI (Apr) (%)	43.55	34.98
50 Day SMA	17581	17588
100 Day SMA	17940	17942
200 Day SMA	17476	17470

Nifty option OI concentration



Nifty option OI change



Nifty outlook

SGX 17069 (+98)

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 Stocks

Sentiment indicator

	28-Mar	27-Mar	24-Mar	23-Mar	22-Mar
NIFTY Discount/Premium	18.90	51.70	10.00	10.60	33.10
COST OF CARRY%	0.67	0.66	0.62	0.62	0.62
PCR(OI)	0.69	0.75	0.67	0.74	0.95
PCR(VOL)	0.98	0.99	1.02	0.82	0.96
A/D RATIO(Nifty 50)	0.43	2.27	0.16	0.52	1.13
A/D RATIO(All FO Stock)*	0.39	1.08	0.15	0.34	1.45
IMPLIED VOLATILITY	14.28	14.56	14.48	13.56	13.62
VIX	15.10	15.45	15.24	14.49	14.81
HISTORICAL VOLATILITY	18.87	18.9	18.94	18.96	18.99

*All Future Stock

Nifty v/s OI

Date	Nifty	% Change	Open Interest	% Change
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%
28-Mar	16971	-0.4%	6501200	-31.5%

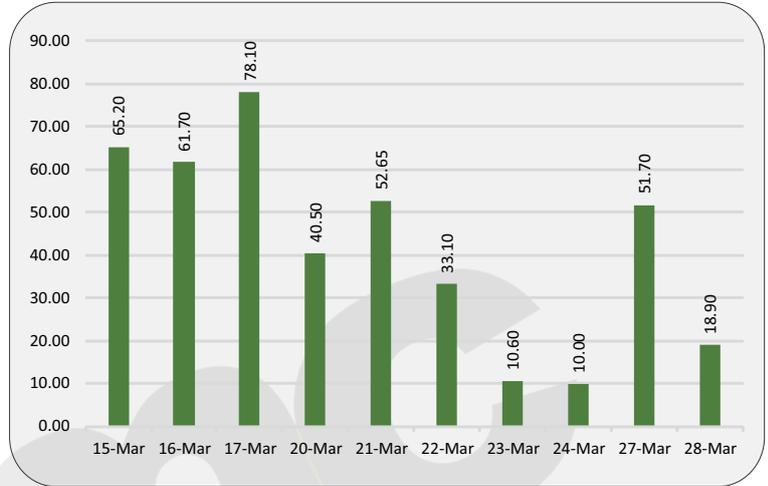
Fund flow (FII/DII)

	Net investment (in cr)
FII INDEX FUTURE	-931
FII INDEX OPTION	-8581
FII STOCK FUTURE	-147
FII STOCK OPTION	-185
FII CASH	1,531
DII CASH	-156

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
BANK	39568	0.35%
PHARMA	11873	-0.08%
FIN SERVICE	17664	0.27%
PSU BANK	3567	-0.21%
REALTY	372	-1.21%

Indices to under perform

	Closing	% Change
IT	27703	-0.88%
ENERGY	22389	-0.56%
SMALLCAP	8701	-0.91%
AUTO	11918	-0.97%
MIDCAP	8231	-0.30%

Stocks to out perform

	Closing	% Change
AUROPHARMA	510.8	-0.19%
GLENMARK	450.4	2.11%
CIPLA	890.5	0.04%
DRREDDY	4535.0	0.72%
CROMPTON	294.2	-0.66%

Stocks to under perform

	Closing	% Change
IEX	128.1	-4.58%
ADANIENT	1603.4	-7.08%
BANDHANBNK	187.9	-5.29%
ADANI PORTS	593.0	-5.97%
DELTACORP	176.0	-3.19%

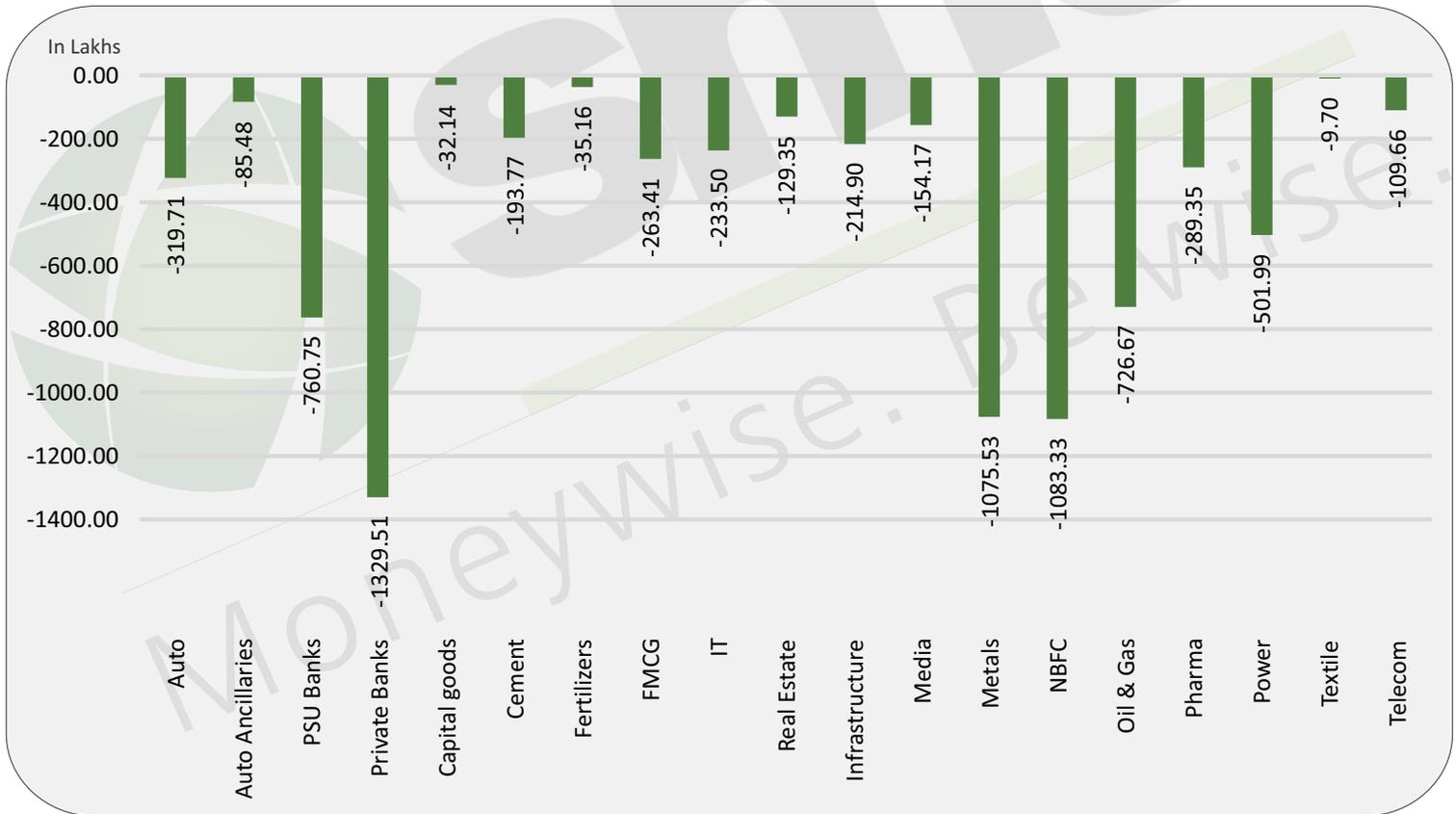
Sector overview

Scripts/Indexes	OI Change	Volume Change (%)	Price Change	Remark
Auto	-31970875	-13.0%	-1.3%	Long Unwinding
Auto Ancillaries	-8548250	-8.6%	-0.7%	Long Unwinding
PSU Banks	-76075400	-22.8%	-0.8%	Long Unwinding
Private Banks	-132951200	-21.6%	-0.7%	Long Unwinding
Capital goods	-3214100	-30.5%	-0.1%	Long Unwinding
Cement	-19377075	-7.9%	-1.9%	Long Unwinding
Fertilizers	-3515600	-8.2%	0.7%	Short Covering
FMCG	-26340815	-16.3%	-0.4%	Long Unwinding
IT	-23350475	-10.8%	-1.7%	Long Unwinding
Real Estate	-12935275	8.5%	-0.8%	Long Unwinding

Sector overview

Scripts/Indexes	OI Change	Volume Change (%)	Price Change	Remark
Infrastructure	-21489500	5.0%	-2.7%	Long Unwinding
Media	-15417000	-18.5%	-1.9%	Long Unwinding
Metals	-107552550	-20.0%	-0.1%	Long Unwinding
NBFC	-108332590	-13.0%	-0.4%	Long Unwinding
Oil & Gas	-72666650	-17.2%	-0.3%	Long Unwinding
Pharma	-28935475	-32.9%	-0.6%	Long Unwinding
Power	-50199300	-14.7%	0.5%	Short Covering
Textile	-970365	-12.7%	0.3%	Short Covering
Telecom	-10966000	-43.5%	-2.5%	Long Unwinding

Change in sector open interest



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