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Techno-Trade

NSE-Index/Stocks

Stocks & Index Analysis

NSE index and stocks functional details

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# **Overview**

This document describes functional aspects of index and stocks analysis, it covers all points considered for the design and implementation of the various methods adopted to capture the movement of the stocks and index on the basis of top- down approach.

# **Scope**

F&O stocks and Nifty index of NSE exchange.

# **Design and approach.**

This covers all the segments of analysis for both nifty and stocks considering top-down approach.

## **Common (Index and stocks)**

### Money flow (to understand the market pulse)

### Derivatives contracts positions

## **Stocks**

### Sector Analysis.

This is to find out stocks for swing trade.

Steps involved.

* + Fetch all the sector-index data from the new nse.
  + Arrange the indices in top gainer and top looser from last one day, week and month, put them separate lists like

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Date | stockName | lastday % change | oneweek%change | lastmonth%change |

* + Now from top gainer and top looser sectors find the same top gainer and top looser stocks from last one day, week and month. ( you may find this by calling stock Analysis program for each stocks)

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Date | stockName | Sector | lastday % change | oneweek%change | lastmonth%change |

* + Segregate the top 5 stocks in both groups as top gainers and top looser.

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| Date | stockName | Sector | lastday % change | oneweek%change | lastmonth%change | gainer/looser |

* + Now we have stocks listed for further analysis as below.

1. Analyse delivery % and volume/value of these stocks.(program exists)
2. Find out option chain positions of these stocks.(program exists)
3. Check price action for these stocks for demand and supply zones.
4. Find out correlation with nifty for past 7 days for intraday and one month for swing.
5. Put a flag for correlation is +ve (i.e value between 0.8-1 for safe trade, moderate between 0.5-0.8) .

### Top Gainers.

### Top Looser.

### Delivery volume/value analysis.

### Demand & Supply.

### Moving Averages.

### Option Chain Analysis

### Promoter & Promoters Group Data.

### Option Chain Probability consideration.

### Divergence.

### Fibonacci.

### Stocks historical volatility.

### Intrinsic value analysis.

### Stock Futures

## **Index**

### India Vix (i.e historical volatility)

### Nifty Futures.

### Option Chain Analysis.

#### Implied Volatility.

#### Premium Decay.

#### Change in OI.

### Option Chain Probability consideration.

### Fibonacci.

### External factors.