

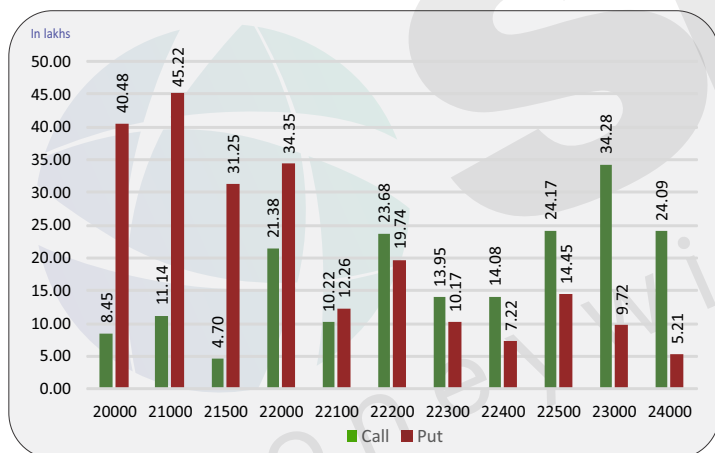
Index level

| Index     | Close | S1    | S2    | R1    | R2    |
|-----------|-------|-------|-------|-------|-------|
| NIFTY     | 22133 | 22000 | 21900 | 22200 | 22300 |
| BANKNIFTY | 46695 | 46500 | 46300 | 46900 | 47100 |

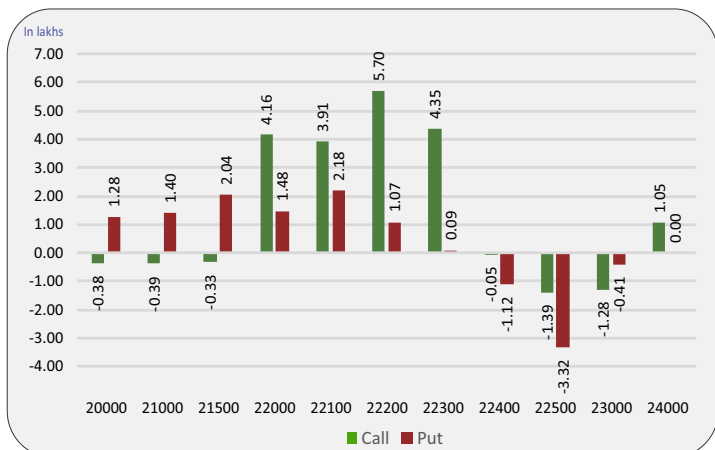
Nifty snapshot

|                   | 15-Mar   | 14-Mar   |
|-------------------|----------|----------|
| Nifty Spot        | 22023.35 | 22146.65 |
| Nifty Mar         | 22133.20 | 22264.55 |
| Nifty Apr         | 22295.55 | 22421.80 |
| Chg. OI (Mar) (%) | -2.75    | 6.01     |
| Chg. OI (Apr) (%) | 8.15     | -0.62    |
| 50 Day SMA        | 21902    | 21894    |
| 100 Day SMA       | 21087    | 21072    |
| 200 Day SMA       | 20235    | 20227    |

Nifty option OI concentration



Nifty option OI change



Nifty outlook

Gift Nifty 22066 (-67)

Today the markets are likely to open on negative 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

ABFRL, BHEL, BIOCON, HINDCOPPER, MANAPPURAM, NATIONALUM, PEL, RBLBANK, SAIL, TATACHEM, ZEEL

Sentiment indicator

|                          | 15-Mar | 14-Mar | 13-Mar | 12-Mar | 11-Mar |
|--------------------------|--------|--------|--------|--------|--------|
| NIFTY Discount/Premium   | 109.85 | 117.90 | 105.55 | 111.35 | 88.70  |
| COST OF CARRY%           | 0.85   | 0.84   | 0.83   | 0.82   | 0.81   |
| PCR(OI)                  | 1.17   | 1.21   | 1.17   | 1.32   | 1.34   |
| PCR(VOL)                 | 0.96   | 1.09   | 1.04   | 1.14   | 1.16   |
| A/D RATIO(Nifty 50)      | 0.36   | 3.90   | 0.11   | 0.44   | 0.63   |
| A/D RATIO(All FO Stock)* | 0.55   | 8.94   | 0.03   | 0.31   | 0.42   |
| IMPLIED VOLATILITY       | 13.17  | 13.03  | 13.63  | 13.13  | 13.70  |
| VIX                      | 13.69  | 13.62  | 14.43  | 13.64  | 14.00  |
| HISTORICAL VOLATILITY    | 14.7   | 14.72  | 14.72  | 14.61  | 14.65  |

\*All Future Stock

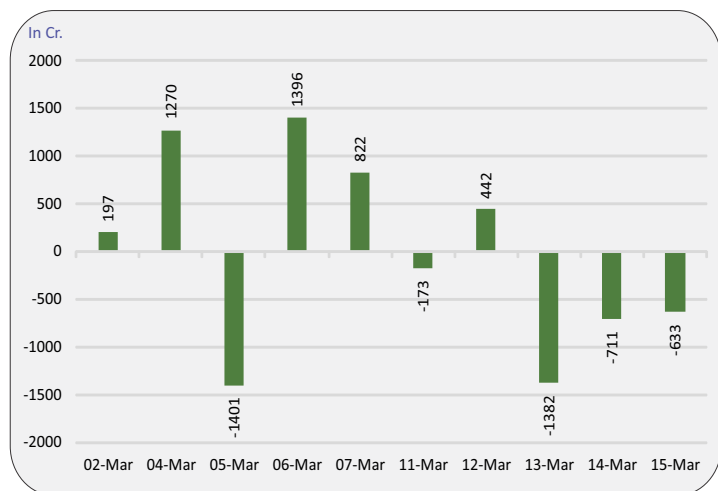
Nifty v/s OI

| Date   | Nifty | % Change | Open Interest | % Change |
|--------|-------|----------|---------------|----------|
| 06-Mar | 22593 | 0.7%     | 13337150      | 9.3%     |
| 07-Mar | 22552 | -0.2%    | 12601650      | -5.5%    |
| 11-Mar | 22421 | -0.6%    | 12054950      | -4.3%    |
| 12-Mar | 22447 | 0.1%     | 12502600      | 3.7%     |
| 13-Mar | 22103 | -1.5%    | 12175750      | -2.6%    |
| 14-Mar | 22265 | 0.7%     | 12907650      | 6.0%     |
| 15-Mar | 22133 | -0.6%    | 12552850      | -2.7%    |

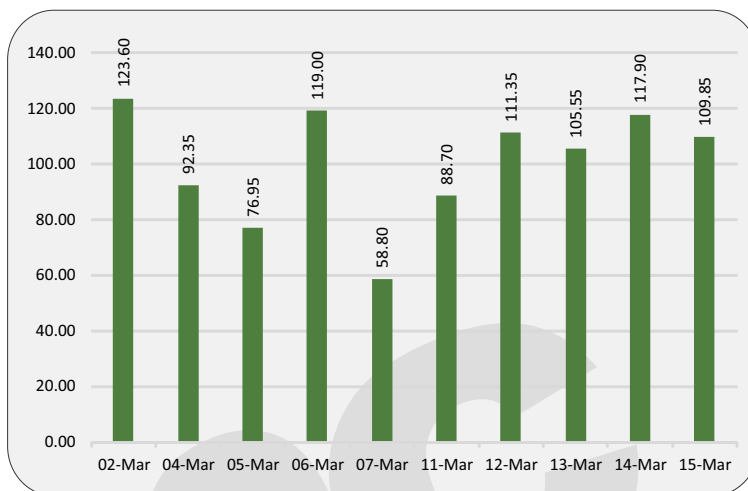
Fund flow (FII/DII)

|                  | Net investment (in cr) |
|------------------|------------------------|
| FII INDEX FUTURE | -633                   |
| FII INDEX OPTION | -3772                  |
| FII STOCK FUTURE | -1921                  |
| FII STOCK OPTION | 1124                   |
| FII CASH         | 849                    |
| DII CASH         | -682                   |

### FII'S activity in Nifty future



### Nifty discount / premium



### Top 10 long build up

|            | LTP     | % Change | Open Interest | % OI Change |
|------------|---------|----------|---------------|-------------|
| PAGEIND    | 34930.8 | 1.37%    | 171210        | 10.25%      |
| HINDCOPPER | 271.2   | 3.02%    | 29775400      | 9.73%       |
| HDFCAMC    | 3763.5  | 1.07%    | 3074400       | 7.51%       |
| COLPAL     | 2718.4  | 1.21%    | 3439800       | 6.09%       |
| CANBK      | 551.2   | 0.20%    | 47187900      | 4.40%       |
| BALRAMCHIN | 361.0   | 0.73%    | 9825600       | 3.66%       |
| UBL        | 1746.9  | 0.81%    | 2465600       | 3.65%       |
| INDUSTOWER | 250.4   | 1.34%    | 101541000     | 2.21%       |
| BOSCHLTD   | 29668.6 | 0.50%    | 245900        | 1.95%       |
| BHARTIARTL | 1222.1  | 1.86%    | 32865250      | 1.92%       |

### Indices to out perform

|          | Closing | % Change |
|----------|---------|----------|
| SMALLCAP | 14847   | 0.39%    |
| IT       | 37501   | -0.47%   |
| FMCG     | 54155   | 0.02%    |
| METAL    | 7803    | 0.03%    |
| MIDCAP   | 13346   | -0.46%   |

### Indices to under perform

|             | Closing | % Change |
|-------------|---------|----------|
| BANK        | 46594   | -0.42%   |
| AUTO        | 20192   | -1.57%   |
| FIN SERVICE | 20644   | -0.39%   |
| PSE         | 8722    | -2.47%   |
| REALTY      | 830     | -0.17%   |

### Top 10 short build up

|            | LTP      | % Change | Open Interest | % OI Change |
|------------|----------|----------|---------------|-------------|
| MRF        | 140058.8 | -0.29%   | 47895         | 10.32%      |
| PFC        | 380.1    | -4.81%   | 75988750      | 9.53%       |
| ICICIBANK  | 1080.8   | -0.54%   | 74795000      | 8.76%       |
| APOLLOTYRE | 473.0    | -4.44%   | 13409600      | 7.67%       |
| NTPC       | 318.0    | -1.75%   | 95493000      | 7.18%       |
| ONGC       | 260.2    | -1.68%   | 85958950      | 5.85%       |
| HINDPETRO  | 471.0    | -6.31%   | 39784500      | 5.78%       |
| BEL        | 189.4    | -3.47%   | 162421500     | 5.54%       |
| AXISBANK   | 1051.4   | -1.21%   | 48557500      | 5.25%       |
| BIOCON     | 252.6    | -5.87%   | 45540000      | 4.20%       |

### Stocks to out perform

|         | Closing | % Change |
|---------|---------|----------|
| COLPAL  | 2718.4  | 1.21%    |
| RECLTD  | 446.3   | -3.38%   |
| HDFCAMC | 3763.5  | 1.07%    |
| M&MFIN  | 261.9   | -0.55%   |
| GAIL    | 174.2   | -1.44%   |

### Stocks to under perform

|            | Closing | % Change |
|------------|---------|----------|
| MGL        | 1271.2  | -0.68%   |
| GODREJCP   | 1217.7  | -1.01%   |
| MFSL       | 966.7   | -0.61%   |
| UBL        | 1746.9  | 0.81%    |
| INDUSTOWER | 250.4   | 1.34%    |

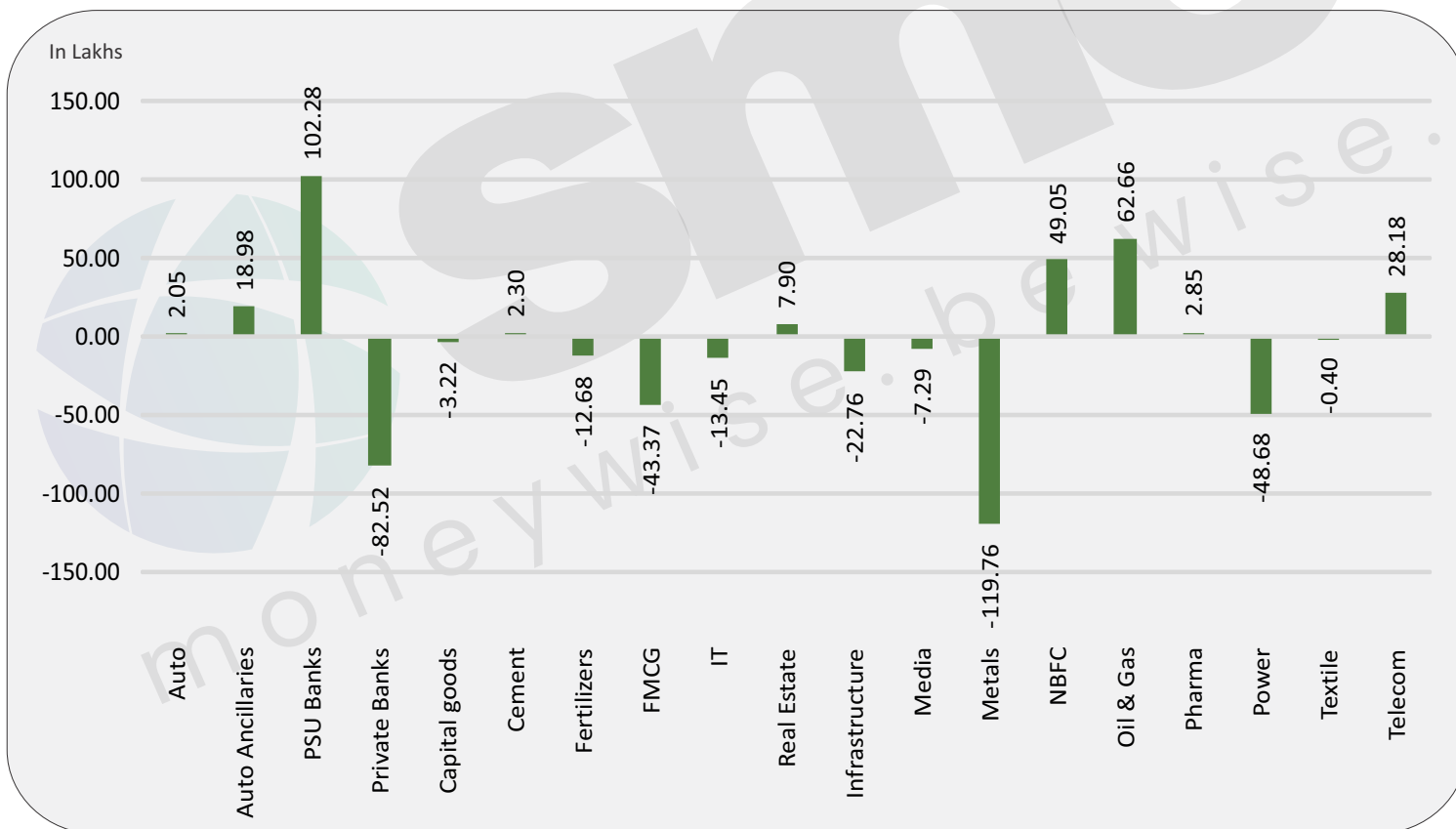
### Sector overview

| Scripts/Indexes  | OI Change | Volume Change (%) | Price Change | Remark         |
|------------------|-----------|-------------------|--------------|----------------|
| Auto             | 204950    | 29.0%             | -1.7%        | Short Buildup  |
| Auto Ancillaries | 1898300   | -13.3%            | -0.1%        | Short Buildup  |
| PSU Banks        | 10227875  | 15.2%             | -1.4%        | Short Buildup  |
| Private Banks    | -8251750  | 49.3%             | 0.0%         | Short Covering |
| Capital goods    | -321900   | -18.4%            | -0.9%        | Long Unwinding |
| Cement           | 229878    | 21.7%             | 0.8%         | Long Buildup   |
| Fertilizers      | -1267750  | 38.7%             | 0.8%         | Short Covering |
| FMCG             | -4336650  | 32.8%             | -0.2%        | Long Unwinding |
| IT               | -1344725  | -10.3%            | 0.0%         | Short Covering |
| Real Estate      | 789675    | -5.2%             | 0.0%         | Short Buildup  |

### Sector overview

| Scripts/Indexes | OI Change | Volume Change (%) | Price Change | Remark         |
|-----------------|-----------|-------------------|--------------|----------------|
| Infrastructure  | -2276000  | -24.5%            | -0.8%        | Long Unwinding |
| Media           | -729000   | 12.9%             | -2.1%        | Long Unwinding |
| Metals          | -11975575 | -26.7%            | -0.6%        | Long Unwinding |
| NBFC            | 4904560   | 43.9%             | -0.9%        | Short Buildup  |
| Oil & Gas       | 6265575   | 52.9%             | -2.1%        | Short Buildup  |
| Pharma          | 284775    | -16.3%            | -1.4%        | Short Buildup  |
| Power           | -4867575  | -10.7%            | -1.8%        | Long Unwinding |
| Textile         | -39585    | 45.1%             | 0.7%         | Short Covering |
| Telecom         | 2818250   | 40.5%             | 1.6%         | Long Buildup   |

### Change in sector open interest



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