

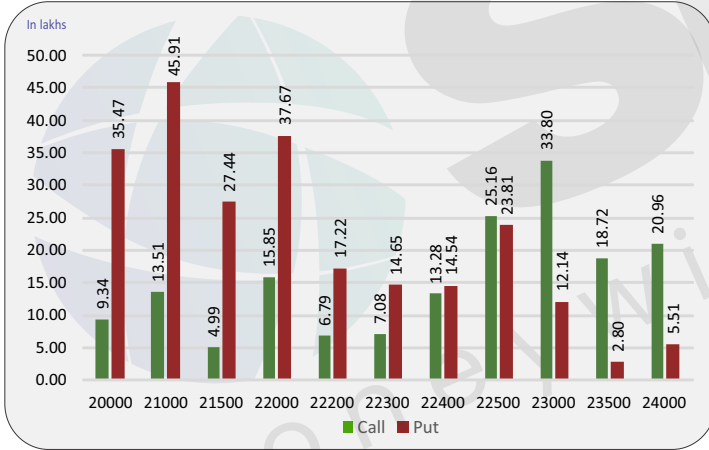
Index level

Index	Close	S1	S2	R1	R2
NIFTY	22447	22400	22300	22600	22700
BANKNIFTY	47527	47300	47100	47700	47900

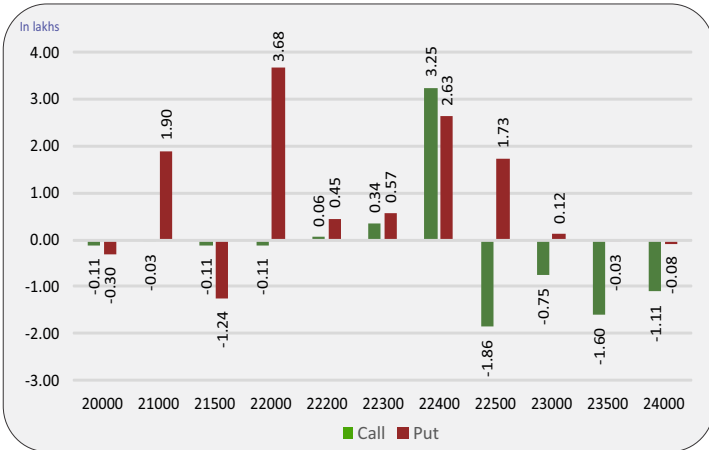
Nifty snapshot

	12-Mar	11-Mar
Nifty Spot	22335.70	22332.65
Nifty Mar	22447.05	22421.35
Nifty Apr	22601.45	22574.85
Chg. OI (Mar) (%)	3.71	-4.34
Chg. OI (Apr) (%)	0.03	7.99
50 Day SMA	21877	21874
100 Day SMA	21015	21002
200 Day SMA	20180	20171

Nifty option OI concentration



Nifty option OI change



Nifty outlook

Gift Nifty 22460 (+13)

Today the markets are likely to open on flat note. All the emerging markets are trading mixed. The coming session is likely to witness a range of 22400 on declines and 22600 on advances.

Stock is in ban period

ABFRL, HINDCOPPER, MANAPPURAM, MGL, NATIONALUM, PEL, SAIL, TATACHEM, ZEEL

Sentiment indicator

	12-Mar	11-Mar	07-Mar	06-Mar	05-Mar
NIFTY Discount/Premium	111.35	88.70	58.80	119.00	76.95
COST OF CARRY%	0.79	0.77	0.71	0.73	0.70
PCR(OI)	1.32	1.34	1.35	1.34	1.35
PCR(VOL)	1.14	1.16	1.34	1.15	1.12
A/D RATIO(Nifty 50)	0.44	0.63	1.33	2.06	0.69
A/D RATIO(All FO Stock)*	0.31	0.42	1.31	0.70	0.68
IMPLIED VOLATILITY	12.70	13.23	11.94	12.79	13.01
VIX	13.64	14.00	13.61	14.30	14.38
HISTORICAL VOLATILITY	14.61	14.65	14.66	14.7	14.7

*All Future Stock

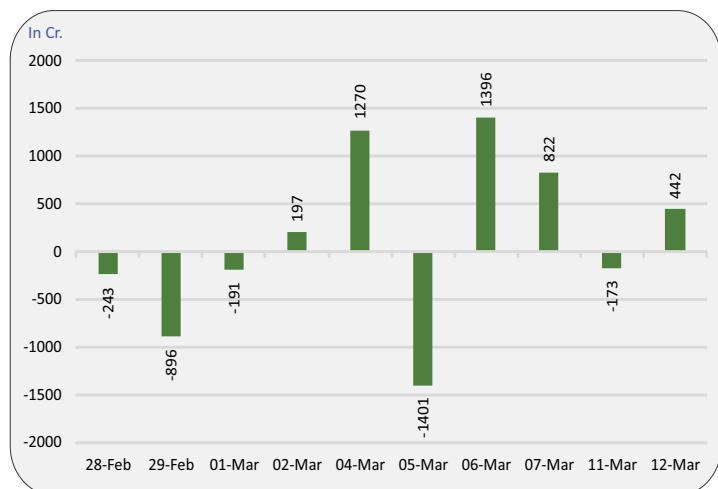
Nifty v/s OI

Date	Nifty	% Change	Open Interest	% Change
02-Mar	22502	0.3%	12839750	-0.6%
04-Mar	22498	0.0%	12709050	-1.0%
05-Mar	22433	-0.3%	12201950	-4.0%
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%

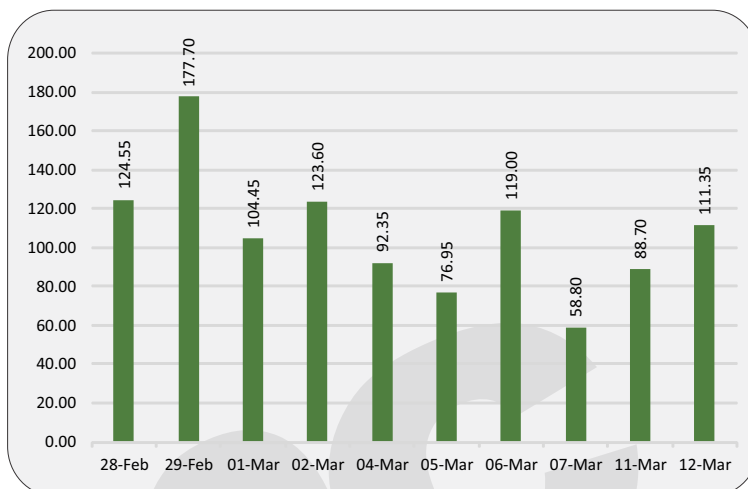
Fund flow (FII/DII)

	Net investment (in cr)
FII INDEX FUTURE	442
FII INDEX OPTION	-7642
FII STOCK FUTURE	2095
FII STOCK OPTION	-450
FII CASH	73
DII CASH	2,358

FII'S activity in Nifty future



Nifty discount / premium



Top 10 long build up

	LTP	% Change	Open Interest	% OI Change
OFSS	8302.0	1.87%	1147800	17.22%
INDIAMART	2629.2	3.15%	919500	6.68%
TCS	4210.8	1.65%	13200775	4.68%
METROPOLIS	1629.3	0.49%	1264800	3.16%
INDUSTOWER	249.0	0.14%	102996200	2.72%
POWERGRID	286.8	0.09%	53442000	2.08%
RBLBANK	251.1	0.82%	65087500	1.41%
LTTS	5288.4	0.09%	715200	0.87%
BHARTIARTL	1209.1	0.67%	33840900	0.20%

Indices to out perform

	Closing	% Change
IT	37224	0.64%
FIN SERVICE	20898	0.17%
REALTY	873	-3.71%
INFRA	8226	-0.63%
AUTO	20932	-0.33%

Indices to under perform

	Closing	% Change
SMALLCAP	15092	-1.98%
ENERGY	39599	-0.64%
FMCG	53636	-0.83%
PSU BANK	7039	-2.57%
BANK	47282	-0.10%

Top 10 short build up

	LTP	% Change	Open Interest	% OI Change
NATIONALUM	152.6	-3.96%	88635000	8.35%
BHEL	245.5	-4.01%	83102250	6.33%
KOTAKBANK	1730.1	-0.43%	37994000	6.12%
LALPATHLAB	2106.2	-2.02%	1632300	5.77%
DLF	869.3	-5.04%	34316700	5.35%
GRANULES	430.9	-2.84%	10980000	5.25%
MCX	3468.1	-2.01%	2292000	4.95%
JKCEMENT	4188.5	-1.10%	655500	4.67%
MRF	142698.8	-1.60%	41540	4.63%
APOLLOTYRE	504.1	-0.83%	12325000	4.44%

Stocks to out perform

	Closing	% Change
ICICIPRULI	601.5	0.48%
RECLTD	481.1	-0.05%
HDFCAMC	3690.1	-1.78%
M&MFIN	280.9	-1.04%
GAIL	180.9	-1.74%

Stocks to under perform

	Closing	% Change
TATACONSUM	1220.8	-0.26%
GODREJCP	1219.8	-1.89%
MFSL	985.3	-0.91%
UBL	1722.5	1.14%
TECHM	1297.4	0.45%

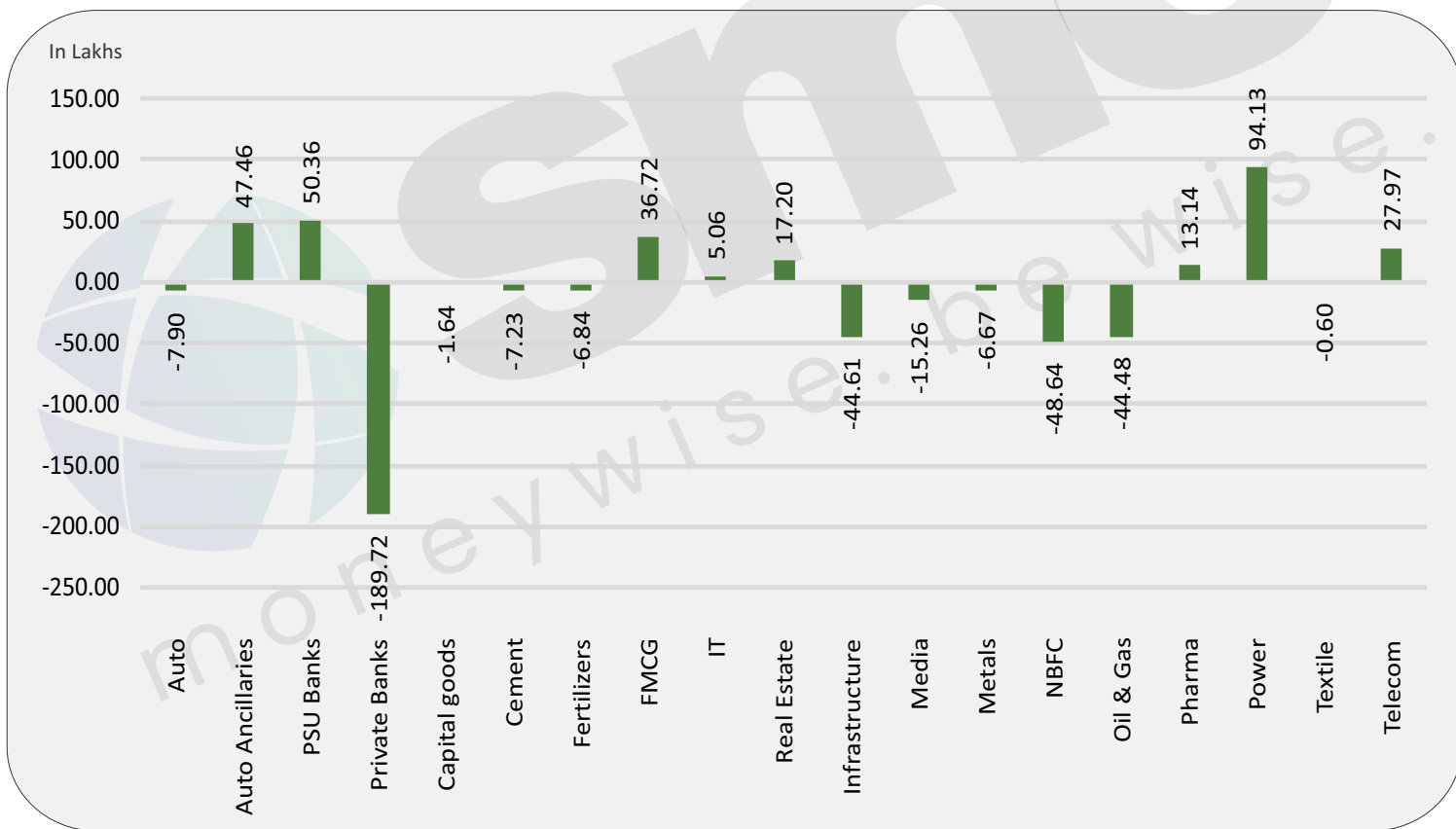
Sector overview

Scripts/Indexes	OI Change	Volume Change (%)	Price Change	Remark
Auto	-789825	-14.6%	-0.5%	Long Unwinding
Auto Ancillaries	4746450	-22.9%	-0.2%	Short Buildup
PSU Banks	5035750	10.2%	-2.4%	Short Buildup
Private Banks	-18972225	88.1%	-0.4%	Long Unwinding
Capital goods	-163950	-39.0%	-0.2%	Long Unwinding
Cement	-723150	16.3%	-1.7%	Long Unwinding
Fertilizers	-683500	-37.5%	-1.6%	Long Unwinding
FMCG	3672200	19.5%	-0.8%	Short Buildup
IT	506125	34.9%	0.1%	Long Buildup
Real Estate	1720300	98.1%	-4.6%	Short Buildup

Sector overview

Scripts/Indexes	OI Change	Volume Change (%)	Price Change	Remark
Infrastructure	-4461250	6.2%	-2.5%	Long Unwinding
Media	-1525500	-3.0%	-0.3%	Long Unwinding
Metals	-666700	-15.3%	-2.0%	Long Unwinding
NBFC	-4864254	17.9%	-0.7%	Long Unwinding
Oil & Gas	-4447725	5.1%	-0.1%	Long Unwinding
Pharma	1313950	-12.5%	-1.6%	Short Buildup
Power	9412800	-14.1%	-2.2%	Short Buildup
Textile	-59985	-23.2%	-1.6%	Long Unwinding
Telecom	2796700	-11.5%	0.4%	Long Buildup

Change in sector open interest



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