

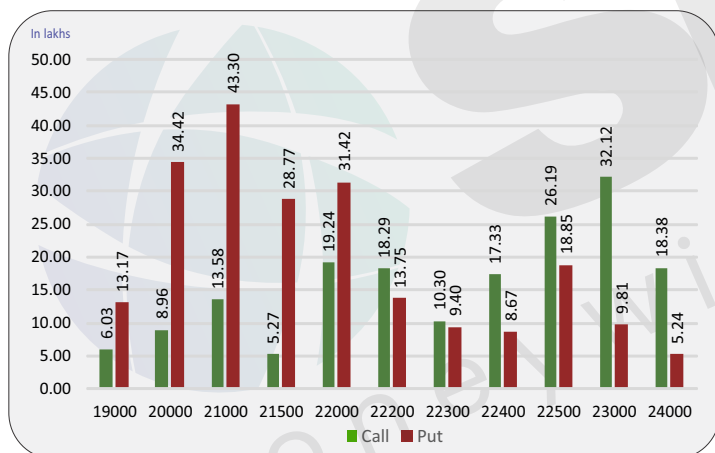
Index level

Index	Close	S1	S2	R1	R2
NIFTY	22103	22000	21900	22200	22300
BANKNIFTY	47081	46900	46700	47300	47500

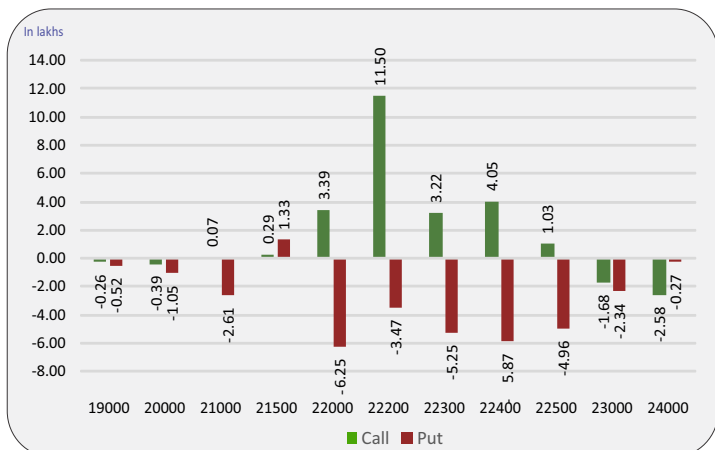
Nifty snapshot

	13-Mar	12-Mar
Nifty Spot	21997.70	22335.70
Nifty Mar	22103.25	22447.05
Nifty Apr	22259.75	22601.45
Chg. OI (Mar) (%)	-2.61	3.71
Chg. OI (Apr) (%)	4.39	0.03
50 Day SMA	21882	21879
100 Day SMA	21037	21025
200 Day SMA	20198	20189

Nifty option OI concentration



Nifty option OI change



Nifty outlook

Gift Nifty 22073 (-30)

Today the markets are likely to open on flat note. All the emerging markets are trading in red. The coming session is likely to witness a range of 22000 on declines and 22200 on advances.

Stock is in ban period

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

Sentiment indicator

	13-Mar	12-Mar	11-Mar	07-Mar	06-Mar
NIFTY Discount/Premium	105.55	111.35	88.70	58.80	119.00
COST OF CARRY%	0.83	0.82	0.81	0.76	0.76
PCR(OI)	1.17	1.32	1.34	1.35	1.34
PCR(VOL)	1.04	1.14	1.16	1.34	1.15
A/D RATIO(Nifty 50)	0.11	0.44	0.63	1.33	2.06
A/D RATIO(All FO Stock)*	0.03	0.31	0.42	1.31	0.70
IMPLIED VOLATILITY	13.63	13.13	13.70	12.95	13.44
VIX	14.43	13.64	14.00	13.61	14.30
HISTORICAL VOLATILITY	14.72	14.61	14.65	14.66	14.7

\*All Future Stock

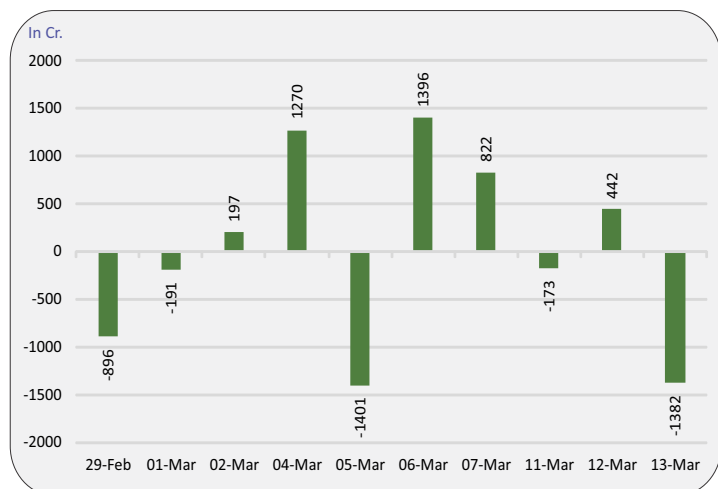
Nifty v/s OI

Date	Nifty	% Change	Open Interest	% Change
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%
13-Mar	22103	-1.5%	12175750	-2.6%

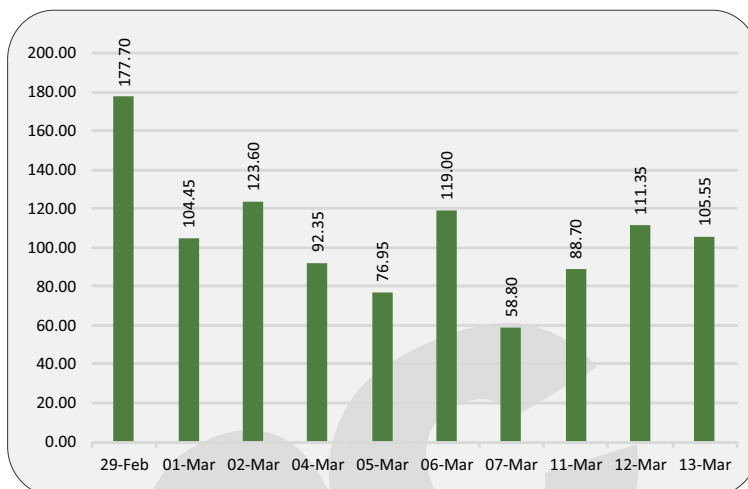
Fund flow (FII/DII)

	Net investment (in cr)
FII INDEX FUTURE	-1382
FII INDEX OPTION	-16694
FII STOCK FUTURE	4828
FII STOCK OPTION	-338
FII CASH	-4,595
DII CASH	9,094

### FII'S activity in Nifty future



### Nifty discount / premium



### Top 10 long build up

	LTP	% Change	Open Interest	% OI Change
ITC	423.6	4.35%	117956800	8.22%

### Indices to out perform

	Closing	% Change
IT	36946	-0.75%
FMCG	53664	0.05%
BANK	46981	-0.64%
FIN SERVICE	20758	-0.67%
REALTY	827	-5.32%

### Indices to under perform

	Closing	% Change
ENERGY	37439	-5.45%
SMALLCAP	14295	-5.28%
PSE	8756	-6.65%
METAL	7647	-5.69%
MIDCAP	13189	-3.86%

### Top 10 short build up

	LTP	% Change	Open Interest	% OI Change
METROPOLIS	1595.2	-2.09%	1418400	12.14%
POWERGRID	265.6	-7.39%	59590800	11.51%
BATAINDIA	1379.2	-3.66%	2965875	7.81%
MCX	3223.4	-7.06%	2463600	7.49%
TATASTEEL	144.4	-5.81%	269984000	6.51%
BHARATFORG	1121.3	-3.33%	7706500	5.98%
JSWSTEEL	794.5	-3.17%	18223650	5.75%
CANFINHOME	724.0	-5.02%	3815175	4.82%
ATUL	5975.0	-1.49%	353700	4.59%
JUBLFOOD	431.8	-3.55%	18752500	4.20%

### Stocks to out perform

	Closing	% Change
ITC	423.6	4.35%
RECLTD	447.1	-7.07%
HDFCAMC	3612.3	-2.11%
M&MFIN	261.6	-6.87%
GAIL	169.5	-6.28%

### Stocks to under perform

	Closing	% Change
HCLTECH	1634.4	-0.56%
GODREJCP	1201.6	-1.50%
MFSL	953.0	-3.28%
UBL	1690.7	-1.84%
SIEMENS	4667.3	-2.79%

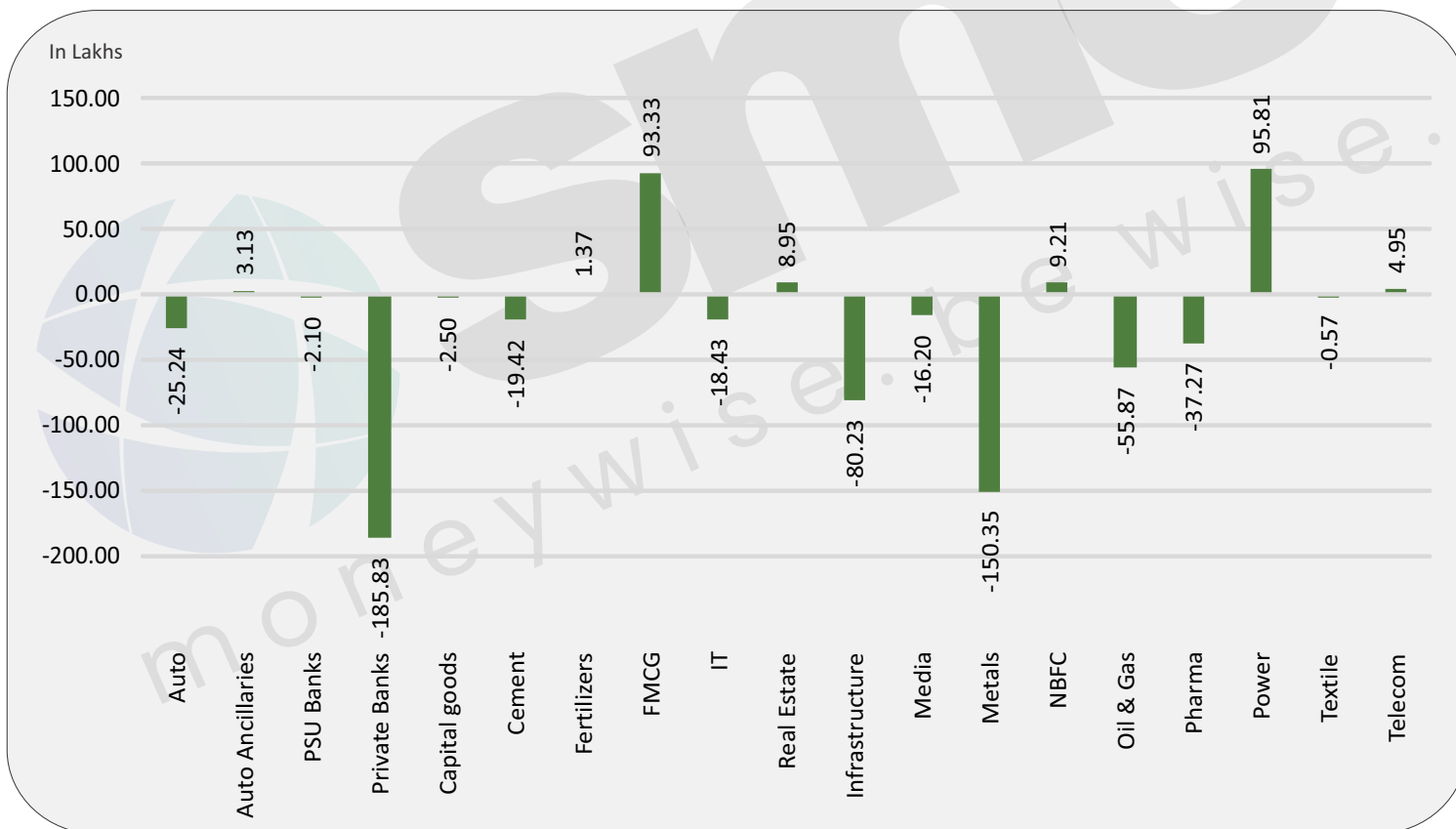
### Sector overview

Scripts/Indexes	OI Change	Volume Change (%)	Price Change	Remark
Auto	-2523575	71.4%	-2.7%	Long Unwinding
Auto Ancillaries	312850	88.3%	-4.2%	Short Buildup
PSU Banks	-209650	28.3%	-4.2%	Long Unwinding
Private Banks	-18583150	-3.0%	-2.4%	Long Unwinding
Capital goods	-250350	59.2%	-2.8%	Long Unwinding
Cement	-1941538	82.3%	-3.1%	Long Unwinding
Fertilizers	136550	48.9%	-4.1%	Short Buildup
FMCG	9332650	131.2%	-1.2%	Short Buildup
IT	-1842550	0.6%	-1.3%	Long Unwinding
Real Estate	895475	14.3%	-4.5%	Short Buildup

### Sector overview

Scripts/Indexes	OI Change	Volume Change (%)	Price Change	Remark
Infrastructure	-8022750	111.9%	-7.1%	Long Unwinding
Media	-1620000	147.7%	-5.4%	Long Unwinding
Metals	-15034525	66.5%	-6.6%	Long Unwinding
NBFC	921138	20.1%	-4.3%	Short Buildup
Oil & Gas	-5587025	54.4%	-5.2%	Long Unwinding
Pharma	-3727150	48.6%	-2.6%	Long Unwinding
Power	9581175	71.7%	-7.0%	Short Buildup
Textile	-56955	48.8%	-2.3%	Long Unwinding
Telecom	494650	98.6%	-3.9%	Short Buildup

### Change in sector open interest



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