

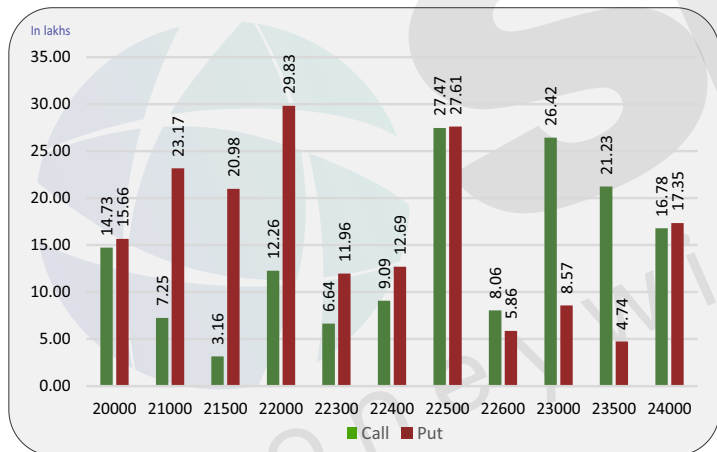
Index level

| Index | Close | S1 | S2 | R1 | R2 |
|-----------|-------|-------|-------|-------|-------|
| NIFTY | 22578 | 22400 | 22300 | 22600 | 22700 |
| BANKNIFTY | 47893 | 47700 | 47500 | 48100 | 48300 |

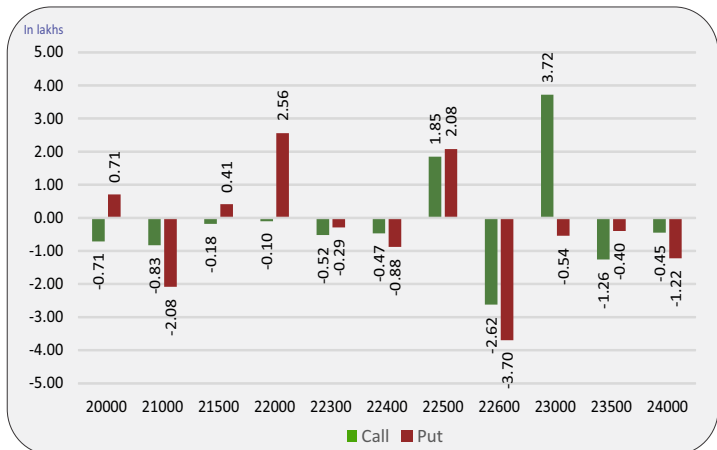
Nifty snapshot

| | 02-Apr | 01-Apr |
|-------------------|----------|----------|
| Nifty Spot | 22453.30 | 22462.00 |
| Nifty Apr | 22577.50 | 22602.60 |
| Nifty May | 22719.30 | 22739.00 |
| Chg. OI (Apr) (%) | 1.56 | -7.19 |
| Chg. OI (May) (%) | -2.03 | -47.11 |
| 50 Day SMA | 21982 | 21974 |
| 100 Day SMA | 21387 | 21366 |
| 200 Day SMA | 20413 | 20403 |

Nifty option OI concentration



Nifty option OI change



Nifty outlook

Gift Nifty 22456 (-122)

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

Stock is in ban period

HINDCOPPER

Sentiment indicator

| | 02-Apr | 01-Apr | 28-Mar | 27-Mar | 26-Mar |
|--------------------------|--------|--------|--------|--------|--------|
| NIFTY Discount/Premium | 124.20 | 140.60 | 161.30 | 208.15 | 255.85 |
| COST OF CARRY% | 0.72 | 0.72 | 0.68 | 0.69 | 0.69 |
| PCR(OI) | 1.20 | 1.20 | 1.21 | 1.25 | 1.30 |
| PCR(VOL) | 1.17 | 1.15 | 1.25 | 1.19 | 1.40 |
| A/D RATIO(Nifty 50) | 1.23 | 1.72 | 6.00 | 0.69 | 0.81 |
| A/D RATIO(All FO Stock)* | 2.65 | 4.97 | 2.25 | 0.76 | 2.12 |
| IMPLIED VOLATILITY | 10.98 | 11.38 | 12.32 | 12.14 | 12.18 |
| VIX | 11.65 | 12.08 | 12.83 | 12.70 | 12.82 |
| HISTORICAL VOLATILITY | 14.55 | 14.58 | 14.6 | 14.59 | 14.62 |

*All Future Stock

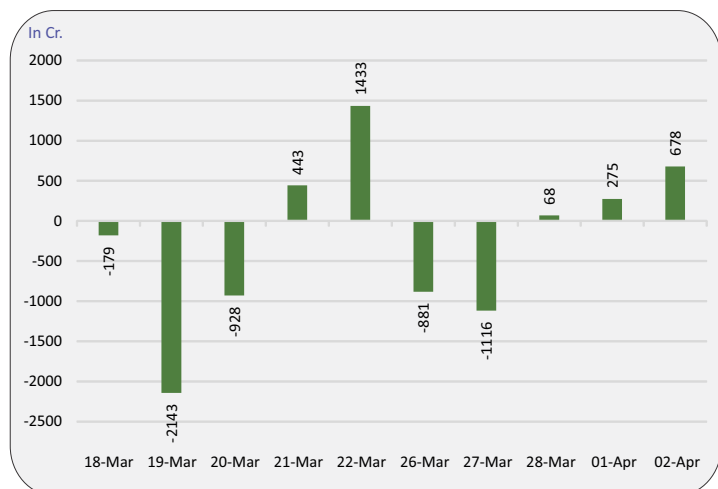
Nifty v/s OI

| Date | Nifty | % Change | Open Interest | % Change |
|--------|-------|----------|---------------|----------|
| 21-Mar | 22267 | 0.9% | 3399300 | 10.4% |
| 22-Mar | 22335 | 0.3% | 4073150 | 19.8% |
| 26-Mar | 22261 | -0.3% | 5931950 | 45.6% |
| 27-Mar | 22332 | 0.3% | 8352800 | 40.8% |
| 28-Mar | 22488 | 0.7% | 10663650 | 27.7% |
| 01-Apr | 22603 | 0.5% | 9897250 | -7.2% |
| 02-Apr | 22578 | -0.1% | 10051250 | 1.6% |

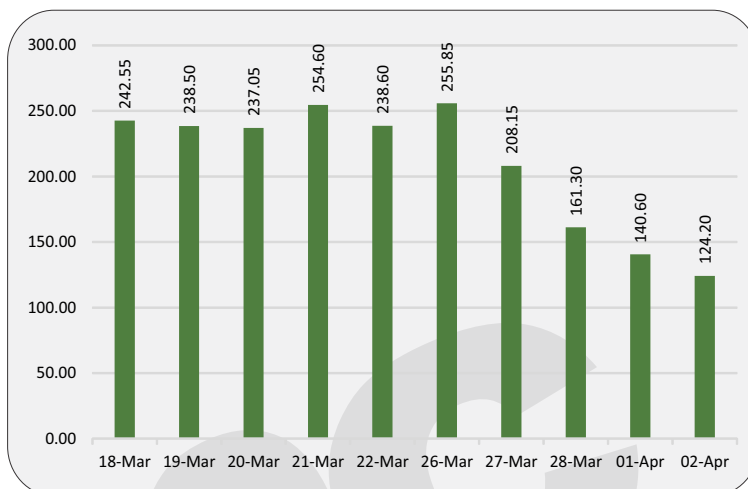
Fund flow (FII/DII)

| | Net investment (in cr) |
|------------------|------------------------|
| FII INDEX FUTURE | 678 |
| FII INDEX OPTION | 10390 |
| FII STOCK FUTURE | -1610 |
| FII STOCK OPTION | 108 |
| FII CASH | -1,623 |
| DII CASH | 1,953 |

FII'S activity in Nifty future



Nifty discount / premium



Top 10 long build up

| | LTP | % Change | Open Interest | % OI Change |
|-----------|--------|----------|---------------|-------------|
| RAMCOCEM | 868.0 | 1.88% | 6083450 | 31.51% |
| HAVELLS | 1556.2 | 2.37% | 7.50E+06 | 26.06% |
| SAIL | 149.1 | 5.11% | 161072000 | 13.55% |
| DALBHARAT | 2043.1 | 1.68% | 3482000 | 10.02% |
| UBL | 1818.4 | 1.69% | 2384400 | 8.96% |
| INDIACEM | 228.6 | 3.02% | 25145900 | 7.66% |
| CROMPTON | 282.0 | 3.60% | 23563800 | 7.49% |
| VOLTAS | 1199.4 | 3.77% | 7113600 | 7.41% |
| ZEEL | 154.7 | 4.42% | 140160000 | 7.18% |
| ATUL | 5944.7 | 1.76% | 427425 | 7.16% |

Indices to out perform

| | Closing | % Change |
|----------|---------|----------|
| SMALLCAP | 15961 | 1.22% |
| ENERGY | 39694 | 0.52% |
| METAL | 8691 | 1.50% |
| MIDCAP | 13923 | 1.09% |
| PSE | 9447 | 1.67% |

Indices to under perform

| | Closing | % Change |
|-------------|---------|----------|
| IT | 34794 | -0.71% |
| FMCG | 54097 | 0.39% |
| FIN SERVICE | 21151 | -0.22% |
| REALTY | 949 | 1.01% |
| INFRA | 8455 | 0.38% |

Top 10 short build up

| | LTP | % Change | Open Interest | % OI Change |
|------------|--------|----------|---------------|-------------|
| HINDCOPPER | 311.5 | -0.08% | 35568300 | 15.91% |
| INDIAMART | 2594.8 | -4.78% | 891600 | 13.87% |
| KOTAKBANK | 1770.2 | -1.82% | 32417200 | 7.29% |
| INFY | 1489.7 | -1.10% | 43193600 | 7.20% |
| AXISBANK | 1054.5 | -0.62% | 52661250 | 6.46% |
| BHEL | 254.3 | -0.59% | 84194250 | 5.37% |
| DLF | 941.6 | -1.42% | 36296700 | 4.42% |
| IDEA | 13.5 | -4.26% | 1858000000 | 4.41% |
| ICICIBANK | 1087.3 | -1.75% | 71411200 | 3.88% |
| MCDOWELL-N | 1161.3 | -0.43% | 7196700 | 3.58% |

Stocks to out perform

| | Closing | % Change |
|---------|---------|----------|
| ABFRL | 237.0 | 11.22% |
| RECLTD | 467.2 | 0.73% |
| HDFCAMC | 3770.5 | -0.33% |
| M&MFIN | 295.9 | 2.56% |
| GAIL | 184.3 | 0.55% |

Stocks to under perform

| | Closing | % Change |
|----------|---------|----------|
| DRREDDY | 6265.2 | -0.44% |
| GODREJCP | 1216.5 | -1.41% |
| MFSL | 1022.0 | -0.31% |
| UBL | 1818.4 | 1.69% |
| JSWSTEEL | 883.9 | 0.70% |

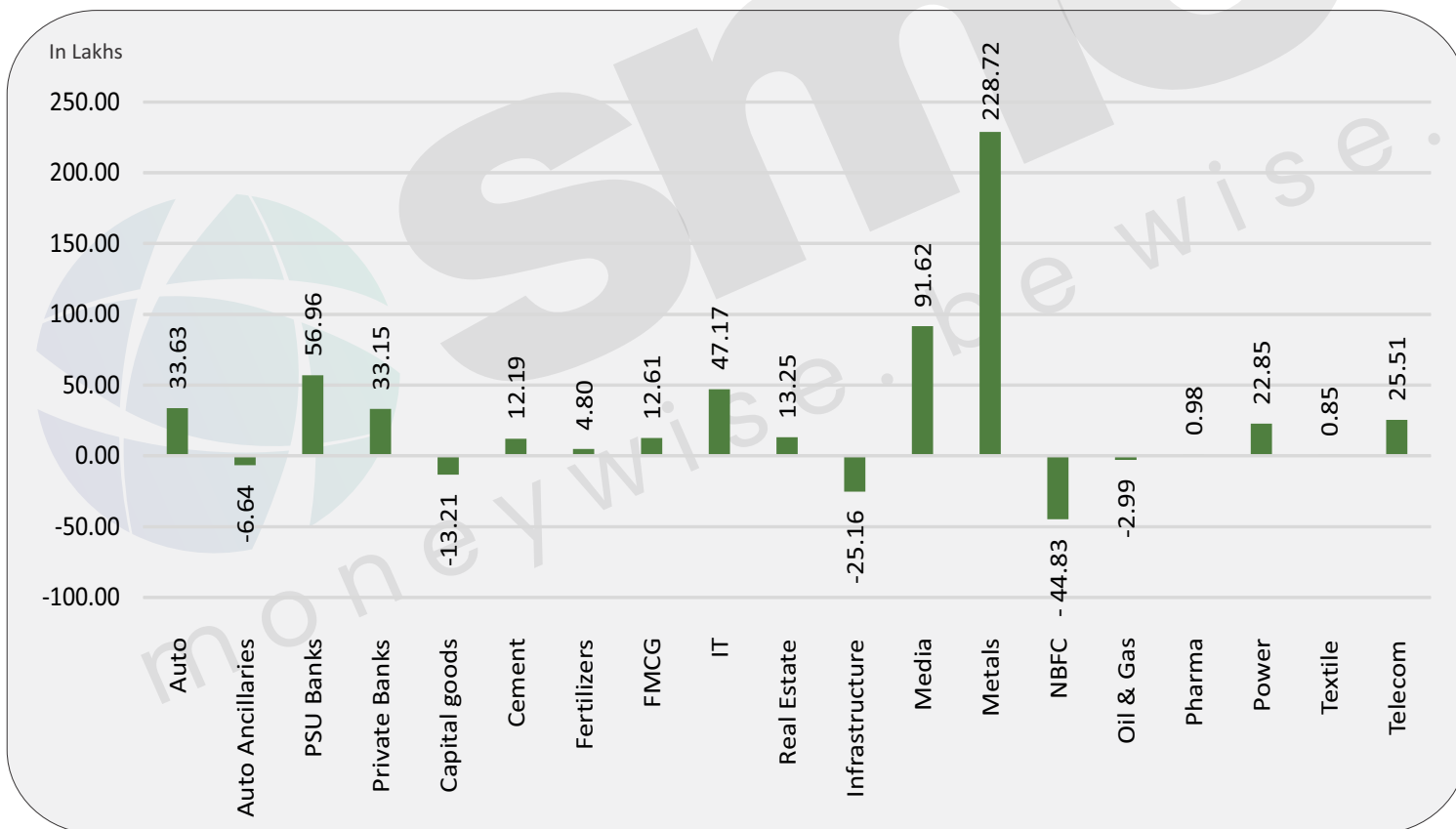
Sector overview

| Scripts/Indexes | OI Change | Volume Change (%) | Price Change | Remark |
|------------------|-----------|-------------------|--------------|----------------|
| Auto | 3363225 | -2.3% | 1.1% | Long Buildup |
| Auto Ancillaries | -663900 | -12.6% | 1.2% | Short Covering |
| PSU Banks | 5695725 | 21.7% | 1.2% | Long Buildup |
| Private Banks | 3314875 | 27.6% | 0.8% | Long Buildup |
| Capital goods | -1321200 | 53.1% | 0.7% | Short Covering |
| Cement | 1218967 | 41.0% | 1.6% | Long Buildup |
| Fertilizers | 480300 | 24.1% | 1.9% | Long Buildup |
| FMCG | 1261400 | 2.3% | 0.6% | Long Buildup |
| IT | 4716625 | -11.3% | -0.5% | Short Buildup |
| Real Estate | 1324525 | -43.5% | 1.6% | Long Buildup |

Sector overview

| Scripts/Indexes | OI Change | Volume Change (%) | Price Change | Remark |
|-----------------|-----------|-------------------|--------------|----------------|
| Infrastructure | -2515500 | -12.5% | 1.7% | Short Covering |
| Media | 9162000 | 512.7% | 2.6% | Long Buildup |
| Metals | 22872125 | 6.0% | 2.4% | Long Buildup |
| NBFC | -4482778 | 4.8% | 0.9% | Short Covering |
| Oil & Gas | -298500 | 67.4% | 1.3% | Short Covering |
| Pharma | 98350 | -15.1% | -0.2% | Short Buildup |
| Power | 2285175 | -23.4% | 0.2% | Long Buildup |
| Textile | 84900 | 43.9% | 0.4% | Long Buildup |
| Telecom | 2550750 | -46.7% | -2.0% | Short Buildup |

Change in sector open interest



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