

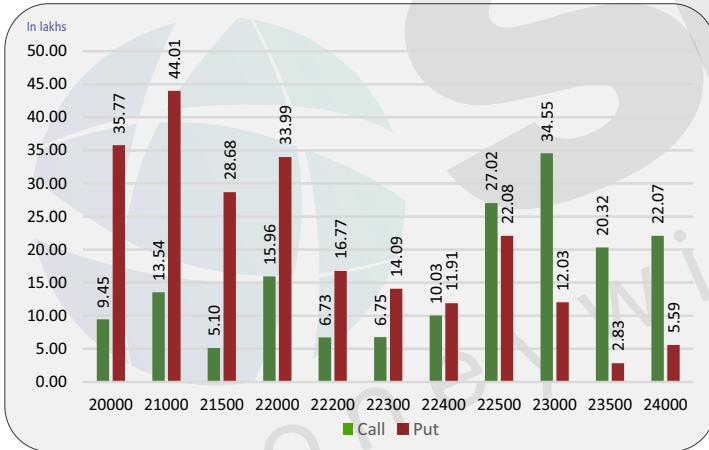
Index level

| Index | Close | S1 | S2 | R1 | R2 |
|-----------|-------|-------|-------|-------|-------|
| NIFTY | 22421 | 22300 | 22200 | 22500 | 22600 |
| BANKNIFTY | 47490 | 47300 | 47100 | 47700 | 47900 |

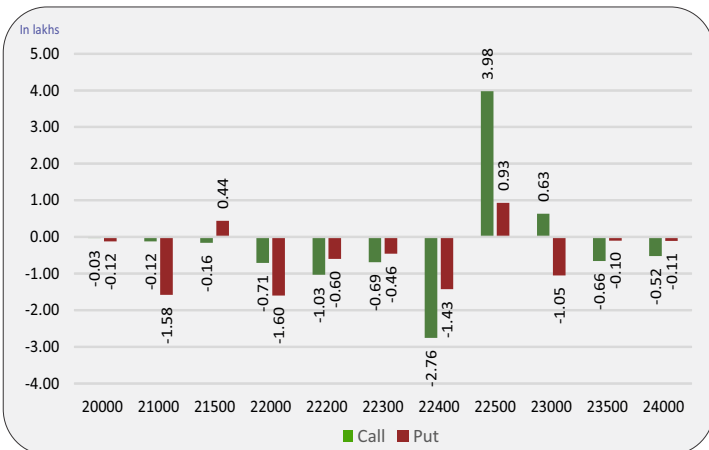
Nifty snapshot

| | 11-Mar | 07-Mar |
|-------------------|----------|----------|
| Nifty Spot | 22332.65 | 22493.55 |
| Nifty Mar | 22421.35 | 22552.35 |
| Nifty Apr | 22574.85 | 22692.60 |
| Chg. OI (Mar) (%) | -4.34 | -5.51 |
| Chg. OI (Apr) (%) | 7.99 | 3.46 |
| 50 Day SMA | 21864 | 21863 |
| 100 Day SMA | 20989 | 20977 |
| 200 Day SMA | 20160 | 20151 |

Nifty option OI concentration



Nifty option OI change



Nifty outlook

Gift Nifty 22450 (+29)

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 22300 on declines and 22500 on advances.

Stock is in ban period

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

Sentiment indicator

| | 11-Mar | 07-Mar | 06-Mar | 05-Mar | 04-Mar |
|--------------------------|--------|--------|--------|--------|--------|
| NIFTY Discount/Premium | 88.70 | 58.80 | 119.00 | 76.95 | 92.35 |
| COST OF CARRY% | 0.77 | 0.71 | 0.73 | 0.70 | 0.70 |
| PCR(OI) | 1.34 | 1.35 | 1.34 | 1.35 | 1.33 |
| PCR(VOL) | 1.16 | 1.34 | 1.15 | 1.12 | 1.47 |
| A/D RATIO(Nifty 50) | 0.63 | 1.33 | 2.06 | 0.69 | 0.96 |
| A/D RATIO(All FO Stock)* | 0.42 | 1.31 | 0.70 | 0.68 | 1.14 |
| IMPLIED VOLATILITY | 13.23 | 11.94 | 12.79 | 13.01 | 13.54 |
| VIX | 14.00 | 13.61 | 14.30 | 14.38 | 14.92 |
| HISTORICAL VOLATILITY | 14.65 | 14.66 | 14.7 | 14.7 | 14.73 |

*All Future Stock

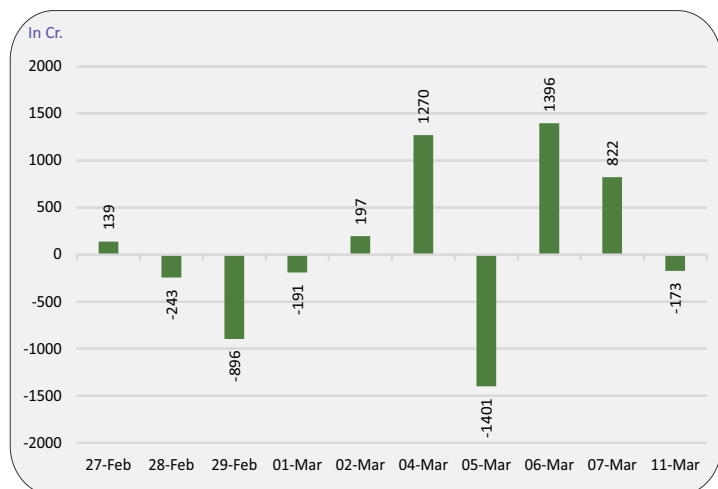
Nifty v/s OI

| Date | Nifty | % Change | Open Interest | % Change |
|--------|-------|----------|---------------|----------|
| 01-Mar | 22443 | 1.3% | 12913500 | -1.3% |
| 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% |

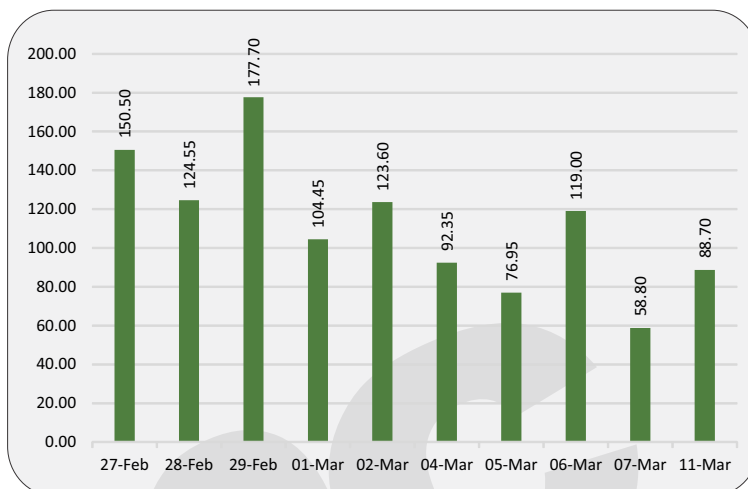
Fund flow (FII/DII)

| | Net investment (in cr) |
|------------------|------------------------|
| FII INDEX FUTURE | -173 |
| FII INDEX OPTION | -14364 |
| FII STOCK FUTURE | 895 |
| FII STOCK OPTION | -367 |
| FII CASH | 4,213 |
| DII CASH | 3,238 |

FII'S activity in Nifty future



Nifty discount / premium



Top 10 long build up

| | LTP | % Change | Open Interest | % OI Change |
|------------|----------|----------|---------------|-------------|
| INDIGO | 3233.9 | 3.89% | 7116600 | 42.42% |
| SIEMENS | 4757.8 | 1.36% | 1095150 | 12.22% |
| ZYDUSLIFE | 998.7 | 1.67% | 7745400 | 7.95% |
| MRF | 145025.3 | 0.60% | 39700 | 7.18% |
| ICICIPRULI | 598.6 | 2.97% | 12340500 | 4.87% |
| PIIND | 3666.8 | 0.59% | 2087750 | 4.23% |
| CIPLA | 1511.5 | 1.46% | 9861800 | 2.89% |
| PFC | 432.1 | 0.63% | 67161500 | 2.71% |
| ACC | 2653.7 | 0.13% | 4723500 | 1.25% |
| GODREJCP | 1243.3 | 0.24% | 5846500 | 1.19% |

Indices to out perform

| | Closing | % Change |
|--------|---------|----------|
| FMCG | 54087 | -0.59% |
| IT | 36988 | -0.30% |
| PHARMA | 19202 | 0.04% |
| MIDCAP | 13876 | -0.52% |
| METAL | 8251 | -1.44% |

Indices to under perform

| | Closing | % Change |
|----------|---------|----------|
| ENERGY | 39853 | -1.11% |
| BANK | 47328 | -1.06% |
| SMALLCAP | 15397 | -1.99% |
| PSU BANK | 7225 | -1.58% |
| AUTO | 21001 | -0.59% |

Top 10 short build up

| | LTP | % Change | Open Interest | % OI Change |
|------------|---------|----------|---------------|-------------|
| APOLLOTYRE | 508.3 | -1.50% | 11801400 | 13.36% |
| TATASTEEL | 153.9 | -2.53% | 253324500 | 7.91% |
| LALPATHLAB | 2149.5 | -1.86% | 1543200 | 6.97% |
| INDHOTEL | 574.3 | -2.74% | 19500000 | 6.12% |
| CANFINHOME | 771.2 | -2.04% | 3607500 | 6.02% |
| MARUTI | 11447.2 | -0.87% | 2626650 | 5.92% |
| NMDC | 229.9 | -3.85% | 74673000 | 5.69% |
| INDIAMART | 2548.9 | -2.88% | 861900 | 5.47% |
| ABBOTINDIA | 27361.6 | -0.58% | 207760 | 5.31% |
| BALKRISIND | 2252.4 | -0.97% | 2569800 | 5.26% |

Stocks to out perform

| | Closing | % Change |
|----------|---------|----------|
| TATACHEM | 1174.9 | -9.42% |
| RECLTD | 481.4 | 2.22% |
| HDFCAMC | 3756.8 | 0.52% |
| M&MFIN | 283.9 | -0.37% |
| GAIL | 184.1 | -2.80% |

Stocks to under perform

| | Closing | % Change |
|------------|---------|----------|
| TVSMOTOR | 2263.0 | -0.14% |
| GODREJCP | 1243.3 | 0.24% |
| MFSL | 994.3 | 1.15% |
| UBL | 1703.1 | -0.05% |
| TATACONSUM | 1224.0 | -3.29% |

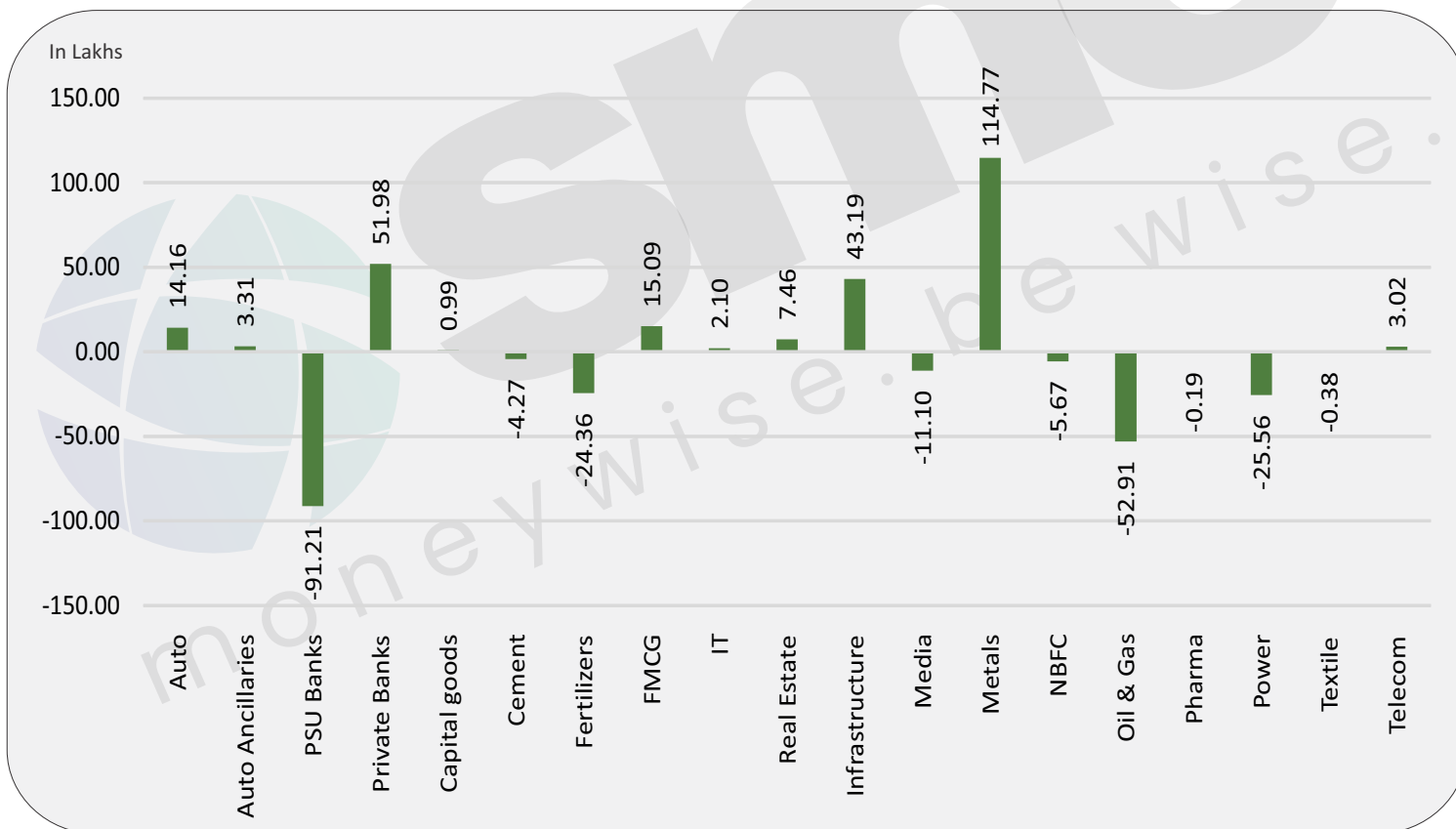
Sector overview

| Scripts/Indexes | OI Change | Volume Change (%) | Price Change | Remark |
|------------------|-----------|-------------------|--------------|----------------|
| Auto | 1415525 | -41.9% | -0.9% | Short Buildup |
| Auto Ancillaries | 330950 | 46.2% | -1.2% | Short Buildup |
| PSU Banks | -9120800 | 37.9% | -1.5% | Long Unwinding |
| Private Banks | 5197525 | 26.5% | -1.1% | Short Buildup |
| Capital goods | 98550 | 46.2% | 0.2% | Long Buildup |
| Cement | -426984 | -6.9% | 0.5% | Short Covering |
| Fertilizers | -2436350 | -87.1% | -4.2% | Long Unwinding |
| FMCG | 1508800 | -9.5% | -0.4% | Short Buildup |
| IT | 210450 | -11.8% | -0.2% | Short Buildup |
| Real Estate | 745975 | 64.5% | -1.2% | Short Buildup |

Sector overview

| Scripts/Indexes | OI Change | Volume Change (%) | Price Change | Remark |
|-----------------|-----------|-------------------|--------------|----------------|
| Infrastructure | 4318750 | 29.6% | -1.4% | Short Buildup |
| Media | -1110000 | -31.8% | -2.3% | Long Unwinding |
| Metals | 11476700 | -49.2% | -2.2% | Short Buildup |
| NBFC | -567428 | -7.9% | 0.0% | Long Unwinding |
| Oil & Gas | -5291000 | -10.7% | -1.0% | Long Unwinding |
| Pharma | -18925 | 8.5% | 0.1% | Short Covering |
| Power | -2556225 | -40.7% | -2.0% | Long Unwinding |
| Textile | -38175 | -6.5% | 0.1% | Short Covering |
| Telecom | 301800 | -37.1% | -1.6% | Short Buildup |

Change in sector open interest



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