

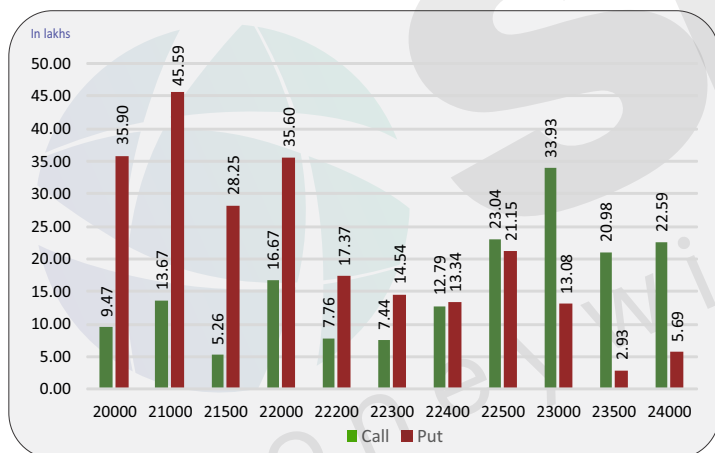
Index level

Index	Close	S1	S2	R1	R2
NIFTY	22552	22500	22400	22700	22800
BANKNIFTY	47958	47800	47600	48200	48400

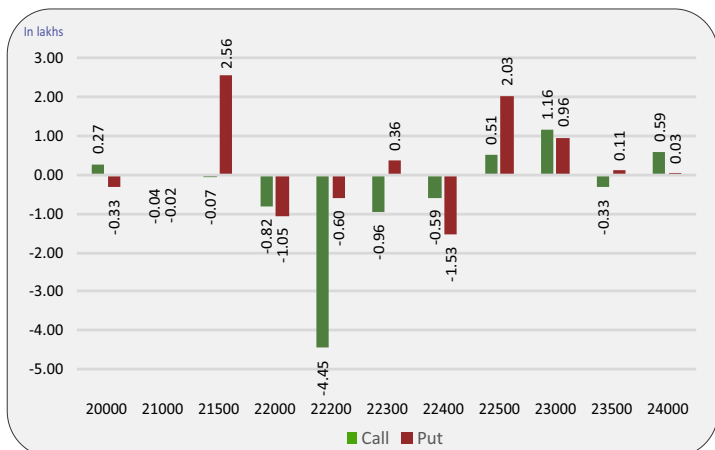
Nifty snapshot

	07-Mar	06-Mar
Nifty Spot	22493.55	22474.05
Nifty Mar	22552.35	22593.05
Nifty Apr	22692.60	22735.55
Chg. OI (Mar) (%)	-5.51	9.30
Chg. OI (Apr) (%)	3.46	-2.35
50 Day SMA	21853	21849
100 Day SMA	20963	20951
200 Day SMA	20140	20130

Nifty option OI concentration



Nifty option OI change



Nifty outlook

Gift Nifty 22635 (+83)

Today the markets are likely to open on positive note. All the emerging markets are trading mixed. The coming session is likely to witness a range of 22500 on declines and 22700 on advances.

Stock is in ban period

MANAPPURAM, MGL, SAIL, TATACHEM, ZEEL

Sentiment indicator

	07-Mar	06-Mar	05-Mar	04-Mar	02-Mar
NIFTY Discount/Premium	58.80	119.00	76.95	92.35	123.60
COST OF CARRY%	0.71	0.73	0.70	0.70	0.69
PCR(OI)	1.35	1.34	1.35	1.33	1.32
PCR(VOL)	1.34	1.15	1.12	1.47	1.58
A/D RATIO(Nifty 50)	1.33	2.06	0.69	0.96	2.27
A/D RATIO(All FO Stock)*	1.31	0.70	0.68	1.14	3.68
IMPLIED VOLATILITY	11.94	12.79	13.01	13.54	13.53
VIX	13.61	14.30	14.38	14.92	14.99
HISTORICAL VOLATILITY	14.66	14.7	14.7	14.73	14.77

*All Future Stock

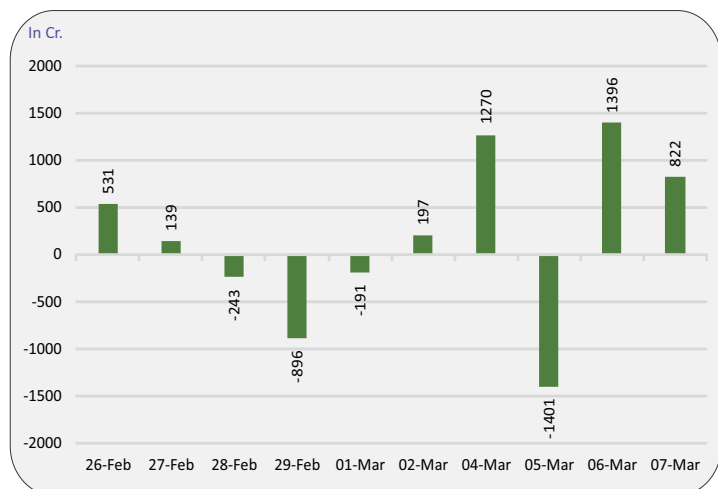
Nifty v/s OI

Date	Nifty	% Change	Open Interest	% Change
29-Feb	22161	0.4%	13081300	32.6%
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%

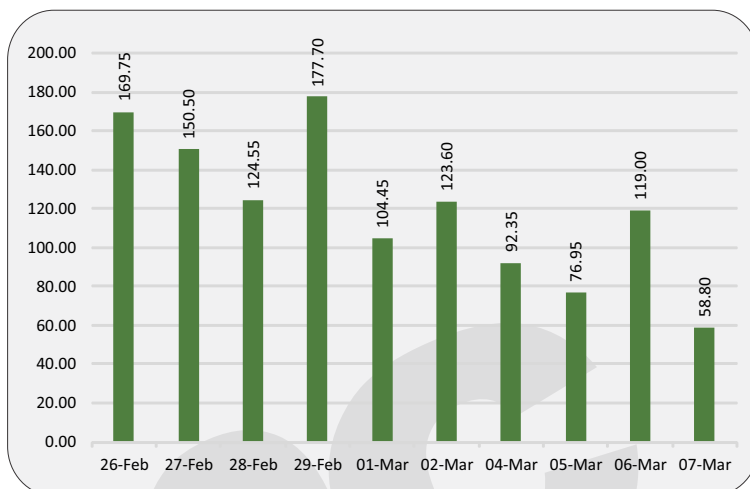
Fund flow (FII/DII)

	Net investment (in cr)
FII INDEX FUTURE	822
FII INDEX OPTION	-21735
FII STOCK FUTURE	3623
FII STOCK OPTION	-150
FII CASH	7,304
DII CASH	2,602

FII'S activity in Nifty future



Nifty discount / premium



Top 10 long build up

	LTP	% Change	Open Interest	% OI Change
TATAPOWER	428.7	7.96%	87122250	14.27%
TATACHEM	1297.1	10.51%	14716350	12.48%
TATASTEEL	157.9	3.47%	234762000	11.17%
NAVINFLUOR	3073.7	0.90%	1796100	7.94%
INDHOTEL	590.5	2.18%	18376000	7.10%
ZYDUSLIFE	982.3	1.75%	7174800	5.69%
BAJAJ-AUTO	8873.1	2.76%	2287625	4.56%
SUNPHARMA	1608.6	0.03%	16716700	3.98%
TATACOMM	2016.7	0.58%	7266500	3.34%
ULTRACEMCO	9724.4	0.24%	2356700	3.20%

Indices to out perform

	Closing	% Change
FMCG	54406	0.98%
IT	37100	0.27%
PHARMA	19194	0.28%
FIN SERVICE	21006	0.09%
METAL	8371	1.38%

Indices to under perform

	Closing	% Change
ENERGY	40302	-0.37%
SMALLCAP	15709	0.85%
PSE	9599	-0.06%
MIDCAP	13948	0.23%
AUTO	21127	-0.26%

Top 10 short build up

	LTP	% Change	Open Interest	% OI Change
APOLLOTYRE	516.1	-4.08%	10410800	15.39%
M&M	1904.4	-3.91%	14061600	11.45%
IGL	423.7	-0.21%	18473125	9.53%
SBILIFE	1515.7	-0.67%	8643000	8.71%
SHREECEM	24838.0	-0.30%	293675	8.00%
MRF	144162.8	-1.43%	37040	6.64%
SAIL	139.6	-0.18%	147576000	6.30%
COFORGE	6283.2	-0.94%	1343400	4.15%
MPHASIS	2500.2	-1.40%	3253525	3.58%
SIEMENS	4694.2	-0.91%	975900	2.72%

Stocks to out perform

	Closing	% Change
TATACHEM	1297.1	10.51%
RECLTD	470.9	0.39%
HDFCAMC	3737.4	-0.53%
M&MFIN	284.9	0.48%
GAIL	189.4	-0.89%

Stocks to under perform

	Closing	% Change
POLYCAB	4914.8	0.31%
GODREJCP	1240.3	-0.48%
MFSL	983.0	-0.39%
UBL	1704.0	-0.91%
HINDALCO	537.9	1.62%

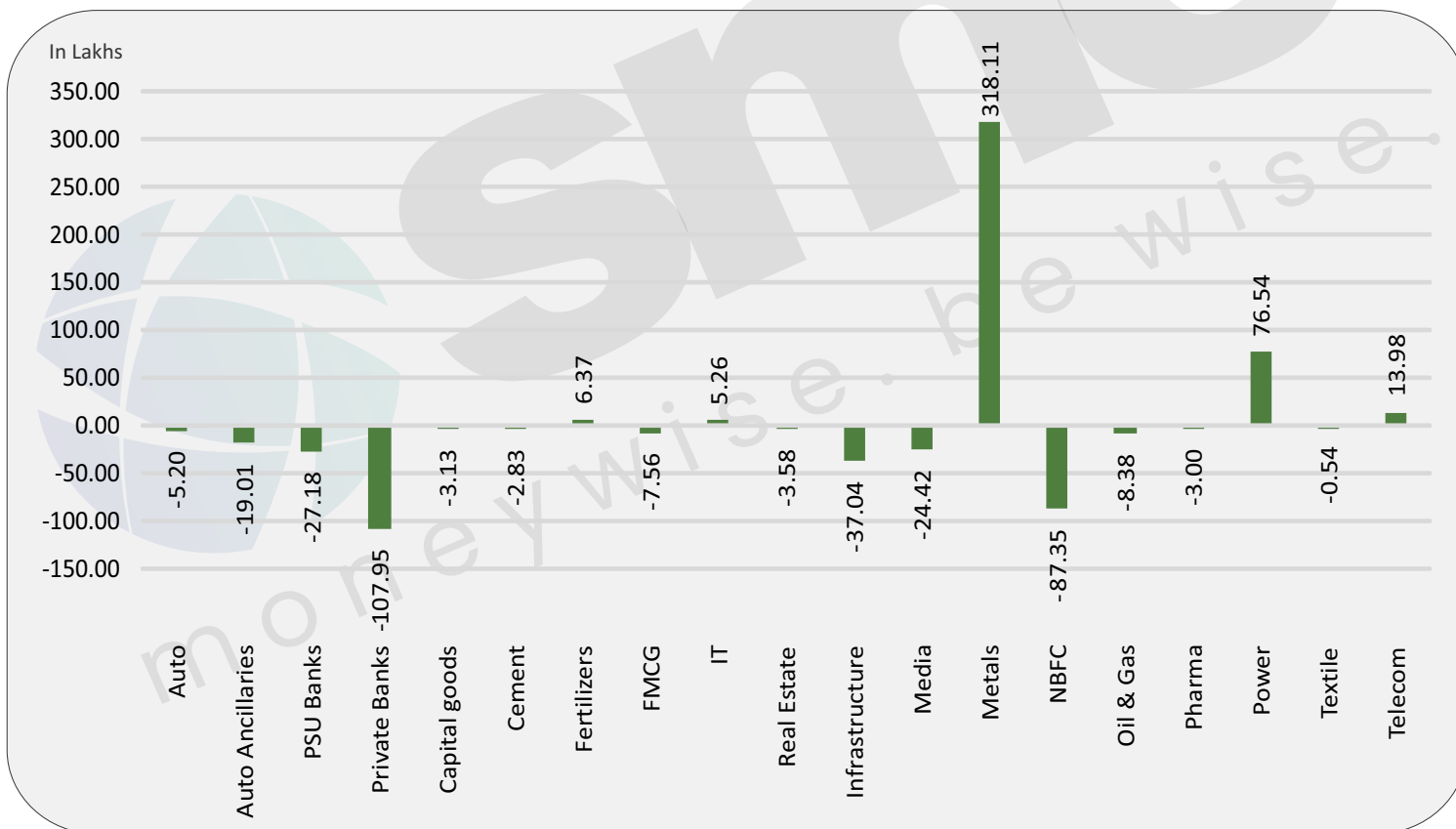
Sector overview

Scrips/Indexs	OI Change	Volume Change (%)	Price Change	Remark
Auto	-519600	48.8%	0.1%	Short Covering
Auto Ancillaries	-1901250	-70.1%	-1.4%	Long Unwinding
PSU Banks	-2718225	-55.5%	-0.1%	Long Unwinding
Private Banks	-10794750	-58.7%	-0.2%	Long Unwinding
Capital goods	-313200	13.2%	-0.1%	Long Unwinding
Cement	-283079	-26.2%	0.1%	Short Covering
Fertilizers	636550	59.6%	4.3%	Long Buildup
FMCG	-756250	35.3%	0.8%	Short Covering
IT	526450	-24.5%	-0.1%	Short Buildup
Real Estate	-358200	-38.5%	-0.3%	Long Unwinding

Sector overview

Scrips/Indexs	OI Change	Volume Change (%)	Price Change	Remark
Infrastructure	-3704000	-42.1%	0.5%	Short Covering
Media	-2442000	-52.5%	2.8%	Short Covering
Metals	31811100	41.3%	0.8%	Long Buildup
NBFC	-8734859	-46.1%	0.7%	Short Covering
Oil & Gas	-838150	-48.0%	-1.1%	Long Unwinding
Pharma	-299600	-13.8%	0.4%	Short Covering
Power	7654350	35.9%	2.0%	Long Buildup
Textile	-54195	62.7%	0.9%	Short Covering
Telecom	1398100	6.4%	0.6%	Long Buildup

Change in sector open interest



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