

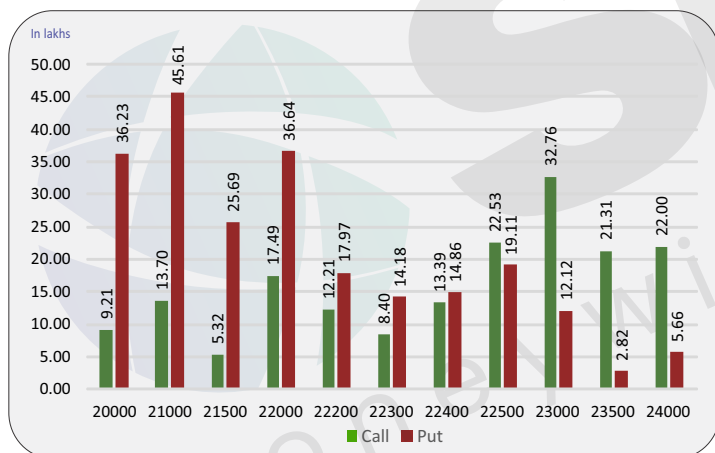
Index level

Index	Close	S1	S2	R1	R2
NIFTY	22593	22600	22500	22800	22900
BANKNIFTY	48117	47900	47700	48300	48500

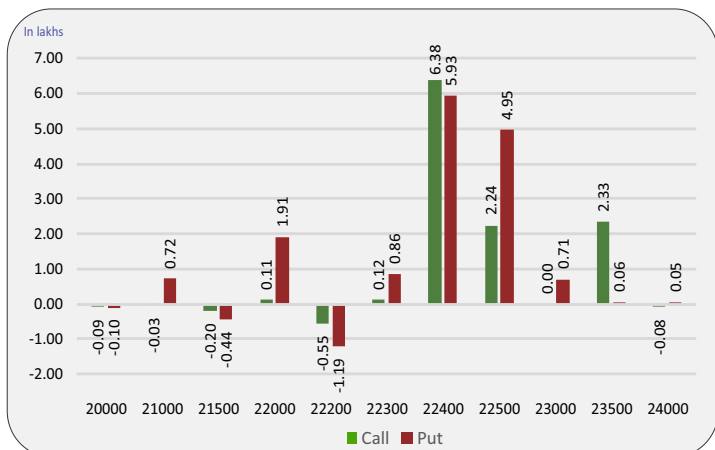
Nifty snapshot

	06-Mar	05-Mar
Nifty Spot	22474.05	22356.30
Nifty Mar	22593.05	22433.25
Nifty Apr	22735.55	22580.95
Chg. OI (Mar) (%)	9.30	-3.99
Chg. OI (Apr) (%)	-2.35	40.73
50 Day SMA	21836	21828
100 Day SMA	20936	20924
200 Day SMA	20118	20108

Nifty option OI concentration



Nifty option OI change



Nifty outlook

Gift Nifty 22657 (+64)

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 22600 on declines and 22800 on advances

Stock is in ban period

MANAPPURAM, MGL, ZEEL

Sentiment indicator

	06-Mar	05-Mar	04-Mar	02-Mar	01-Mar
NIFTY Discount/Premium	119.00	76.95	92.35	123.60	104.45
COST OF CARRY%	0.73	0.70	0.70	0.69	0.67
PCR(OI)	1.34	1.35	1.33	1.32	1.35
PCR(VOL)	1.15	1.12	1.47	1.58	1.25
A/D RATIO(Nifty 50)	2.06	0.69	0.96	2.27	3.45
A/D RATIO(All FO Stock)*	0.70	0.68	1.14	3.68	3.37
IMPLIED VOLATILITY	12.79	13.01	13.54	13.53	13.76
VIX	14.30	14.38	14.92	14.99	15.24
HISTORICAL VOLATILITY	14.7	14.7	14.73	14.77	14.8

*All Future Stock

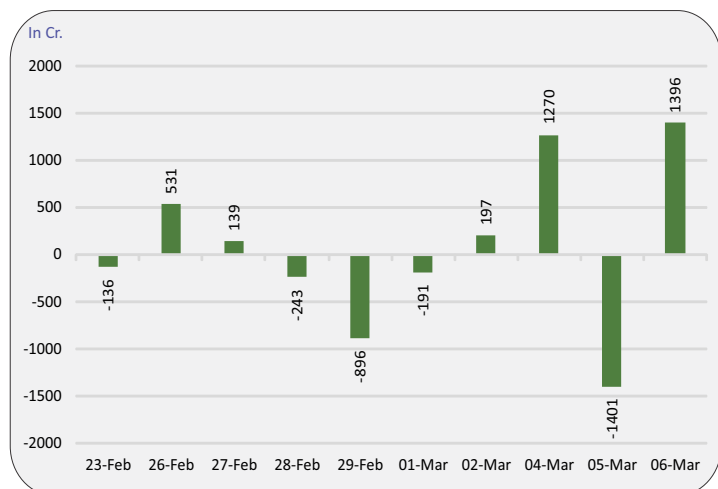
Nifty v/s OI

Date	Nifty	% Change	Open Interest	% Change
28-Feb	22076	-1.2%	9865850	31.1%
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%

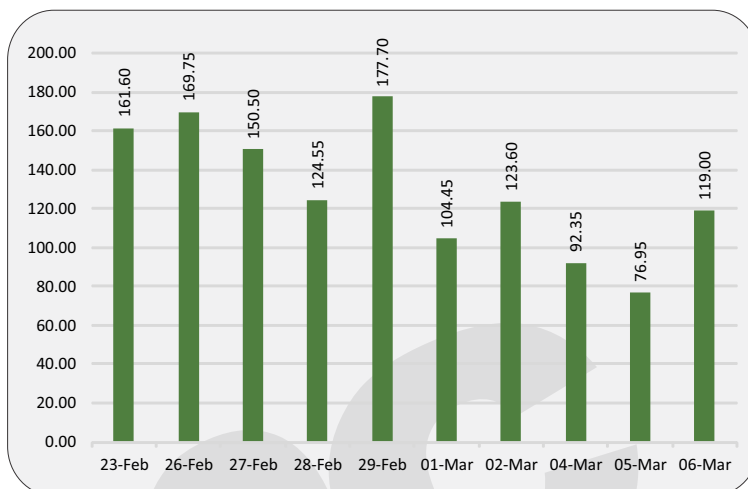
Fund flow (FII/DII)

	Net investment (in cr)
FII INDEX FUTURE	1396
FII INDEX OPTION	-2703
FII STOCK FUTURE	-450
FII STOCK OPTION	-352
FII CASH	2,767
DII CASH	2,150

FII'S activity in Nifty future



Nifty discount / premium



Top 10 long build up

	LTP	% Change	Open Interest	% OI Change
SUNPHARMA	1608.1	1.88%	16077600	6.62%
BAJAJ-AUTO	8635.1	3.14%	2187875	5.14%
SBILIFE	1525.9	1.77%	7950750	4.09%
OFSS	8060.2	3.56%	978800	4.08%
HCLTECH	1649.5	1.60%	14074900	3.89%
ASIANPAINT	2837.8	0.31%	8019800	3.41%
LTIM	5195.0	0.79%	2794650	3.04%
ICICIPRULI	576.7	3.95%	11631000	3.03%
INFY	1625.3	0.90%	28944400	2.98%
WIPRO	516.3	0.19%	51166500	2.97%

Indices to out perform

	Closing	% Change
BANK	47965	0.81%
AUTO	21181	0.28%
PSU BANK	7325	0.04%
PHARMA	19140	0.64%
FIN SERVICE	20986	0.63%

Indices to under perform

	Closing	% Change
SMALLCAP	15577	-1.96%
FMCG	53880	0.42%
IT	37002	0.77%
MIDCAP	13916	-0.52%
ENERGY	40452	-0.48%

Top 10 short build up

	LTP	% Change	Open Interest	% OI Change
MGL	1337.2	-15.01%	4235200	73.40%
MOTHERSON	121.7	-3.64%	144591500	27.44%
IGL	424.6	-7.90%	16865750	24.87%
RAMCOCEM	807.0	-2.58%	4570450	22.85%
L&TFH	160.3	-7.21%	47721090	13.85%
ULTRACEMCO	9700.9	-2.01%	2283600	11.41%
CHOLAFIN	1026.0	-2.35%	15547500	10.35%
INDHOTEL	577.9	-1.79%	17158000	7.40%
ABFRL	225.0	-2.32%	45385600	7.17%
LALPATHLAB	2210.2	-1.71%	1409700	6.53%

Stocks to out perform

	Closing	% Change
TATACHEM	1173.7	10.08%
RECLTD	469.1	1.02%
HDFCAMC	3757.2	-0.43%
M&MFIN	283.6	-2.16%
GAIL	191.1	-2.00%

Stocks to under perform

	Closing	% Change
NTPC	353.7	-1.64%
GODREJCP	1246.3	-0.48%
MFSL	986.8	0.19%
UBL	1719.6	0.31%
FEDERALBNK	157.7	0.99%

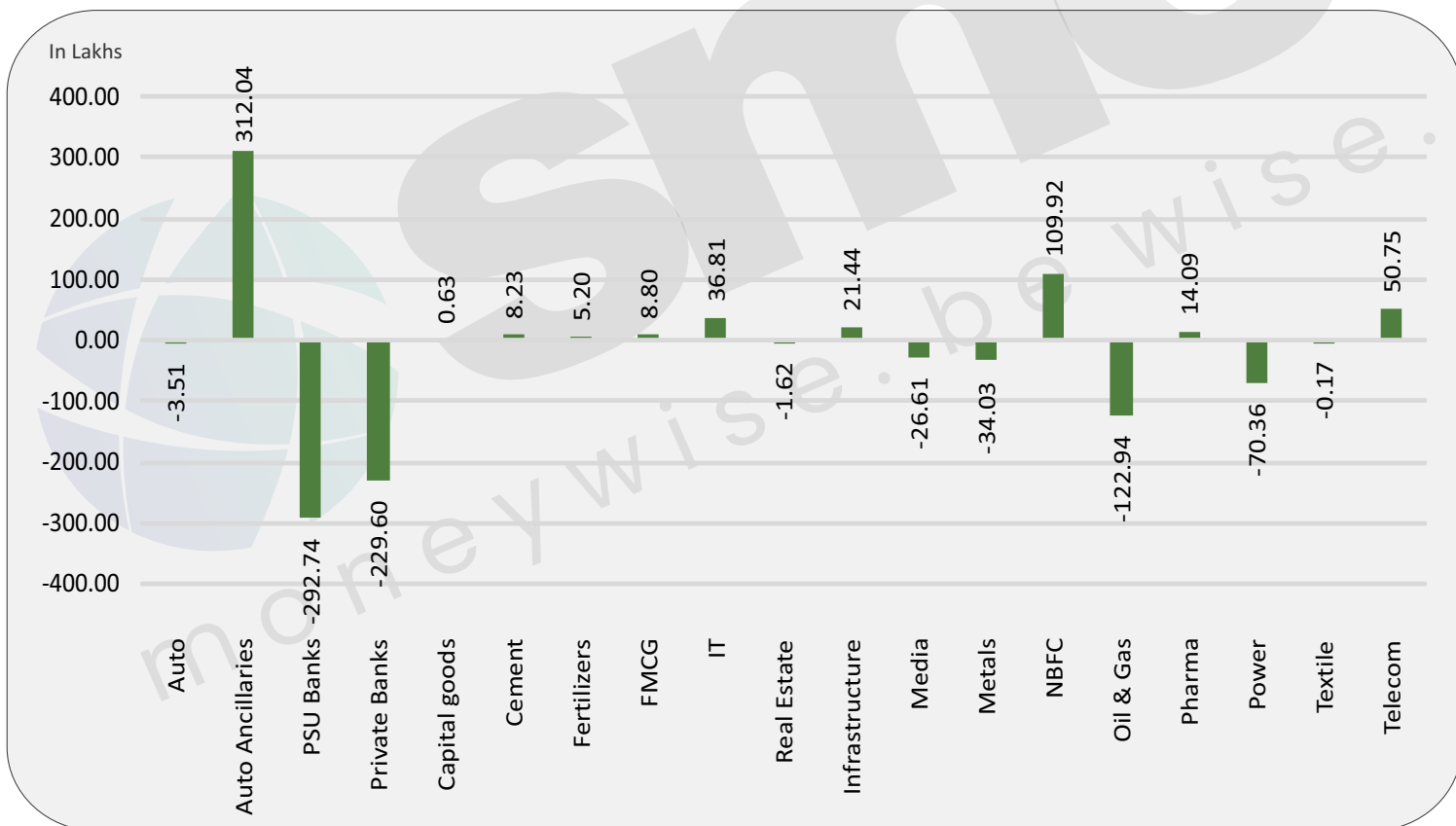
Sector overview

Scripts/Indexes	OI Change	Volume Change (%)	Price Change	Remark
Auto	-350600	-47.0%	0.6%	Short Covering
Auto Ancillaries	31203800	29.3%	-1.3%	Short Buildup
PSU Banks	-29273975	29.8%	0.4%	Short Covering
Private Banks	-22960300	58.1%	0.1%	Short Covering
Capital goods	62850	14.9%	0.3%	Long Buildup
Cement	823116	62.0%	-1.5%	Short Buildup
Fertilizers	520350	33.3%	3.2%	Long Buildup
FMCG	880275	78.6%	0.3%	Long Buildup
IT	3680725	40.7%	0.4%	Long Buildup
Real Estate	-161500	25.5%	-1.0%	Long Unwinding

Sector overview

Scripts/Indexes	OI Change	Volume Change (%)	Price Change	Remark
Infrastructure	2143750	38.7%	-2.3%	Short Buildup
Media	-2661000	43.0%	-2.7%	Long Unwinding
Metals	-3402900	22.2%	-0.6%	Long Unwinding
NBFC	10992212	-0.2%	-1.6%	Short Buildup
Oil & Gas	-12293600	76.5%	-3.5%	Long Unwinding
Pharma	1408600	61.9%	0.3%	Long Buildup
Power	-7036275	3.9%	-1.7%	Long Unwinding
Textile	-17490	8.2%	0.5%	Short Covering
Telecom	5075000	-2.6%	-0.6%	Short Buildup

Change in sector open interest



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