

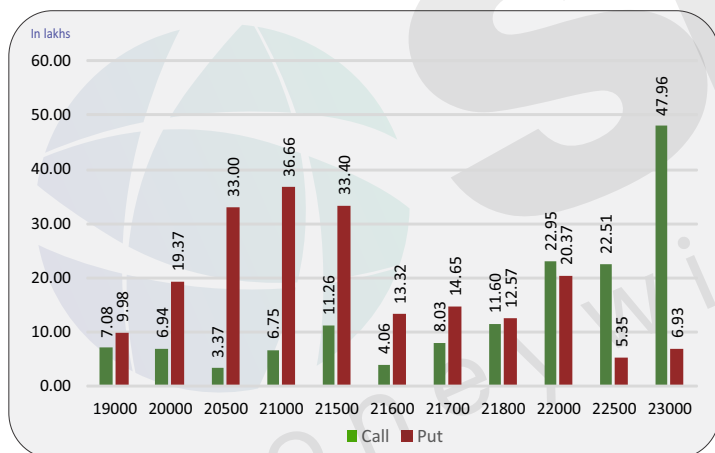
Index level

Index	Close	S1	S2	R1	R2
NIFTY	21843	21800	21700	22000	22100
BANKNIFTY	45900	45700	45500	46100	46300

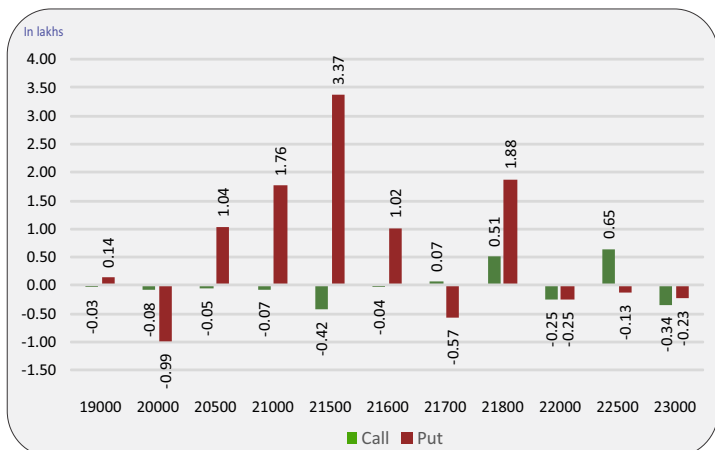
Nifty snapshot

	9-Feb	7-Feb
Nifty Spot	21782.50	21930.50
Nifty Jan	21842.60	22003.70
Nifty Feb	21989.45	22146.00
Chg. OI (Jan) (%)	-3.53	0.54
Chg. OI (Feb) (%)	-8.09	1.37
50 Day SMA	21459	21432
100 Day SMA	20496	20492
200 Day SMA	19759	19749

Nifty option OI concentration



Nifty option OI change



Nifty outlook

GIFT Nifty 21920 (+77)

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 21800 on declines and 22000 on advances.

Stock is in ban period

ASHOKLEY, AUROPHARMA, BALRAMCHIN, BIOCON, DELTACORP, HINDCOPPER, INDIACEM, INDUSTOWER, PNB, SAIL, UPL, ZEEL

Sentiment indicator

	9-Feb	7-Feb	6-Feb	5-Feb	2-Feb
NIFTY Discount/Premium	60.10	73.20	50.15	31.75	97.60
COST OF CARRY%	0.72	0.71	0.68	0.65	0.67
PCR(OI)	1.23	1.23	1.23	1.18	1.18
PCR(VOL)	1.10	1.09	1.01	1.07	1.19
A/D RATIO(Nifty 50)	0.36	1.45	3.08	0.40	3.08
A/D RATIO(All FO Stock)*	0.44	1.09	3.45	0.61	2.27
IMPLIED VOLATILITY	13.99	14.00	14.43	14.51	13.60
VIX	15.45	15.51	15.79	15.62	14.70
HISTORICAL VOLATILITY	14.98	15.01	15.05	15.05	15.06

*All Future Stock

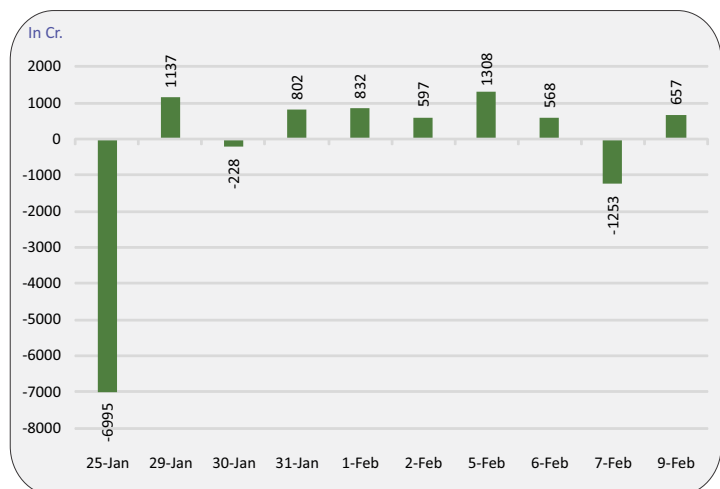
Nifty v/s OI

Date	Nifty	% Change	Open Interest	% Change
31-Jan	21809	0.8%	11246500	-0.1%
1-Feb	21751	-0.3%	11341800	0.8%
2-Feb	21951	0.9%	11806950	4.1%
5-Feb	21803	-0.7%	11792850	-0.1%
6-Feb	21980	0.8%	12047300	2.2%
7-Feb	22004	0.1%	12112800	0.5%
9-Feb	21843	-0.7%	11684900	-3.5%

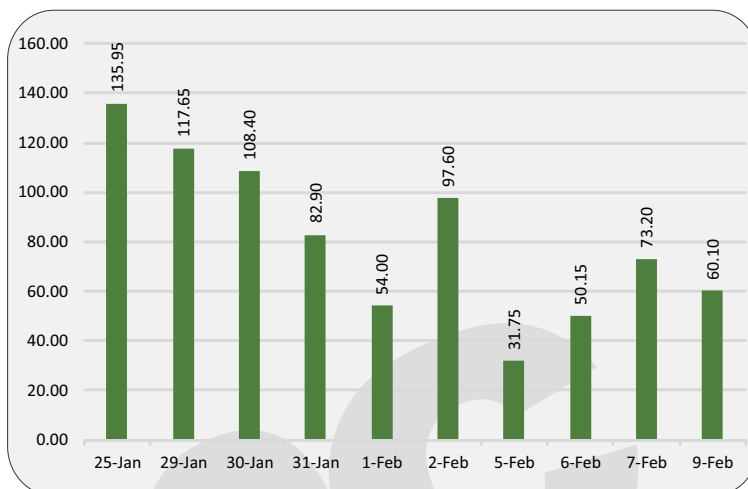
Fund flow (FII/DII)

	Net investment (in cr)
FII INDEX FUTURE	657
FII INDEX OPTION	-6381
FII STOCK FUTURE	-2173
FII STOCK OPTION	853
FII CASH	142
DII CASH	-422

FII'S activity in Nifty future



Nifty discount / premium



Top 10 long build up

	LTP	% Change	Open Interest	% OI Change
PIIND	3495.9	4.46%	2980750	51.63%
SUNPHARMA	1529.4	2.76%	17899700	18.59%
POWERGRID	269.2	1.15%	67507200	17.93%
ZEEL	204.3	11.67%	119361000	16.70%
BHARATFORG	1320.0	2.10%	7373500	14.92%
ACC	2640.6	4.79%	4403100	12.14%
CONCOR	947.9	2.08%	16051000	11.35%
ALKEM	5306.8	3.16%	1432400	10.35%
APOLLOHOSP	6461.8	4.28%	2058625	10.23%
TATACOMM	1767.5	3.89%	6468000	5.11%

Indices to out perform

	Closing	% Change
ENERGY	39038	0.24%
PSU BANK	6945	2.98%
PHARMA	18617	0.28%
BANK	45635	-0.40%
MEDIA	2192	1.72%

Indices to under perform

	Closing	% Change
FMCG	53867	-1.65%
IT	37699	-0.18%
AUTO	19576	-1.65%
METAL	8096	-2.19%
PSE	9170	-1.31%

Top 10 short build up

	LTP	% Change	Open Interest	% OI Change
MRF	137354.4	-4.54%	40445	19.01%
CHAMBLFERT	363.4	-4.41%	8468300	15.74%
PFC	427.0	-8.82%	68428625	15.14%
HDFCLIFE	586.6	-3.40%	26859800	8.48%
HDFCBANK	1413.8	-1.80%	194842450	8.04%
RAMCOCEM	902.5	-9.91%	3026000	7.42%
IPCALAB	1188.5	-2.26%	2993900	6.74%
ABFRL	254.0	-3.75%	47023600	6.74%
SBILIFE	1447.1	-2.14%	7171500	6.58%
BRITANNIA	4990.3	-2.32%	2511400	6.17%

Stocks to out perform

	Closing	% Change
TRENT	3777.1	4.10%
RECLTD	484.4	-5.42%
HDFCAMC	3637.1	-0.43%
M&MFIN	289.2	-2.79%
GAIL	173.9	-3.44%

Stocks to under perform

	Closing	% Change
TCS	4141.4	1.10%
GODREJCP	1222.9	-1.52%
MFSL	990.3	2.63%
UBL	1780.5	-0.90%
OBEROIRLTY	1346.6	1.98%

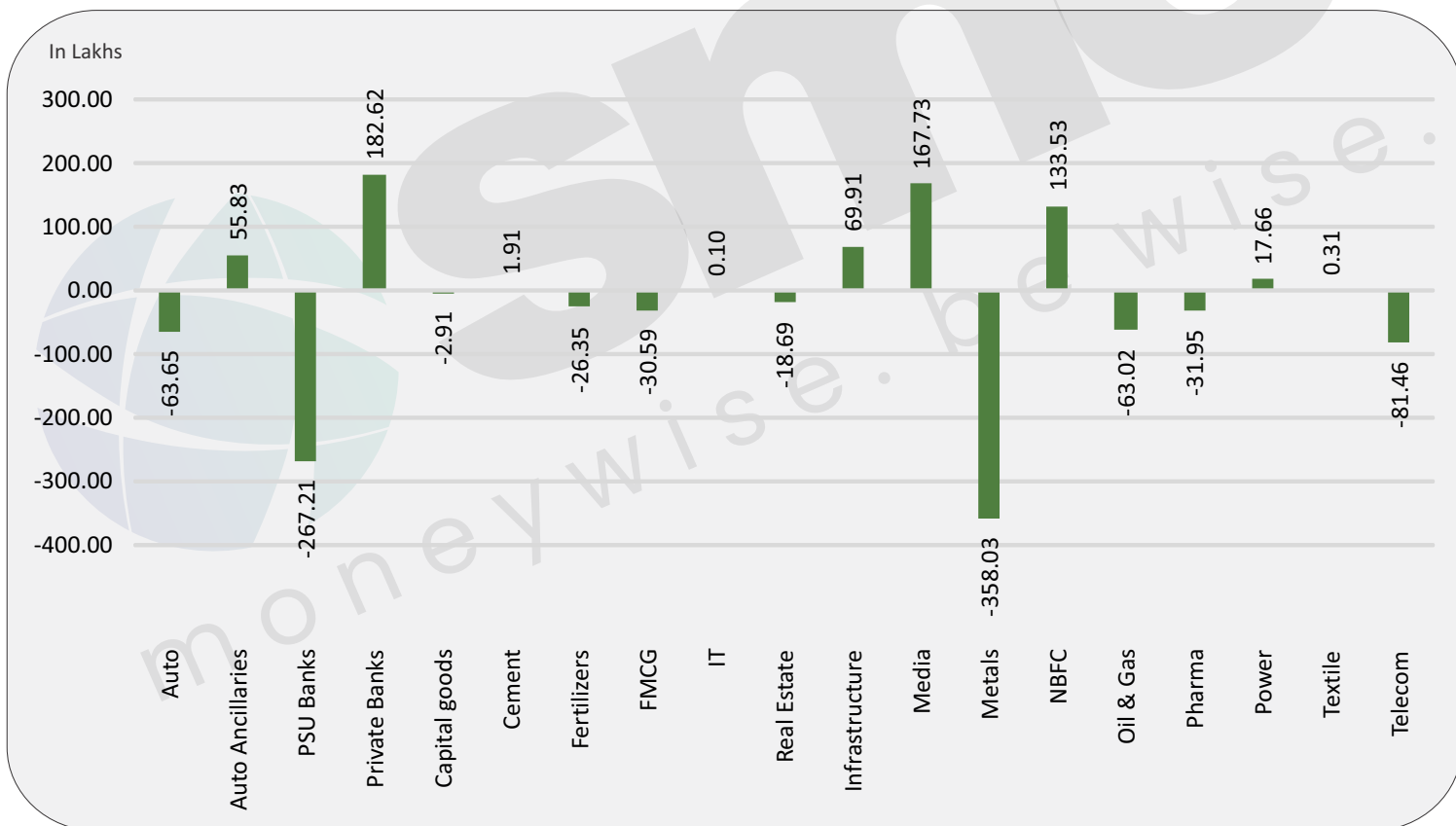
Sector overview

Scripts/Indexes	OI Change	Volume Change (%)	Price Change	Remark
Auto	-6365050	11.4%	-1.4%	Long Unwinding
Auto Ancillaries	5583050	121.9%	0.7%	Long Buildup
PSU Banks	-26721325	-0.1%	4.5%	Short Covering
Private Banks	18262425	26.5%	-1.4%	Short Buildup
Capital goods	-291000	25.3%	2.0%	Short Covering
Cement	191399	183.9%	-0.8%	Short Buildup
Fertilizers	-2634900	12.1%	-2.4%	Long Unwinding
FMCG	-3058875	-15.3%	-1.3%	Long Unwinding
IT	9825	-11.8%	-0.3%	Short Buildup
Real Estate	-1869125	-44.0%	-0.5%	Long Unwinding

Sector overview

Scripts/Indexes	OI Change	Volume Change (%)	Price Change	Remark
Infrastructure	6991000	66.5%	0.0%	Short Buildup
Media	16773000	2006.1%	4.4%	Long Buildup
Metals	-35802550	-46.8%	-2.7%	Long Unwinding
NBFC	13352965	21.5%	-2.8%	Short Buildup
Oil & Gas	-6301950	19.0%	-1.9%	Long Unwinding
Pharma	-3195475	16.1%	-0.6%	Long Unwinding
Power	1765725	109.6%	-0.9%	Short Buildup
Textile	31350	59.5%	0.1%	Long Buildup
Telecom	-8146350	3.4%	-0.5%	Long Unwinding

Change in sector open interest



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