

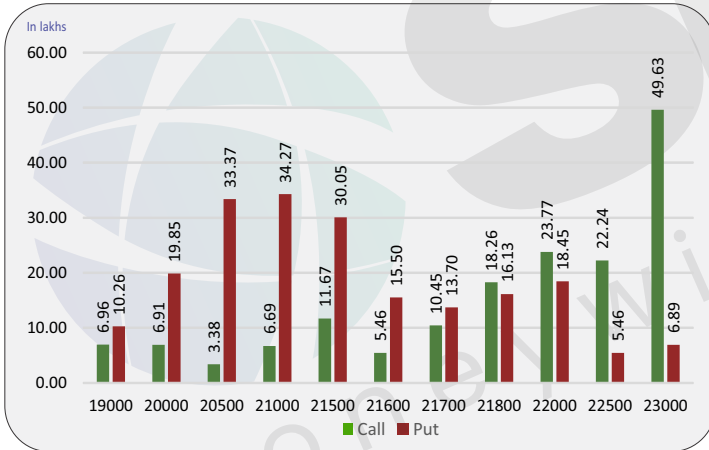
Index level

Index	Close	S1	S2	R1	R2
NIFTY	21698	21600	21500	21800	21900
BANKNIFTY	45091	44900	44700	45300	45500

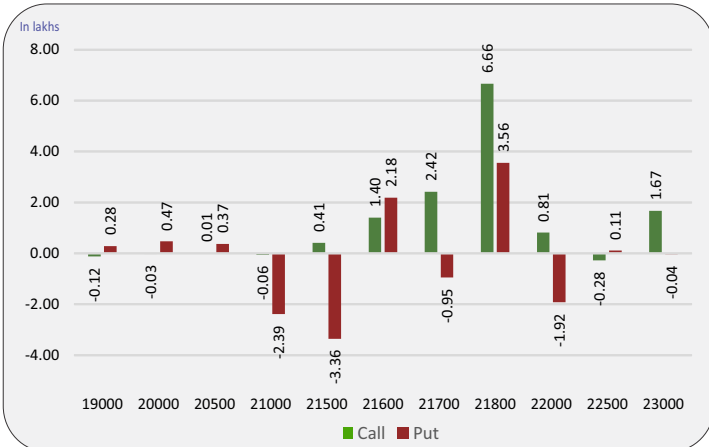
Nifty snapshot

	12-Feb	09-Feb
Nifty Spot	21616.05	21782.50
Nifty Jan	21697.85	21842.60
Nifty Feb	21842.00	21989.45
Chg. OI (Jan) (%)	1.43	-3.53
Chg. OI (Feb) (%)	-2.76	-8.09
50 Day SMA	21488	21463
100 Day SMA	20511	20508
200 Day SMA	19779	19768

Nifty option OI concentration



Nifty option OI change



Nifty outlook

Gift Nifty 21745 (+47)

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 21600 on declines and 21800 on advances

Stock is in ban period

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

Sentiment indicator

	12-Feb	09-Feb	07-Feb	06-Feb	05-Feb
NIFTY Discount/Premium	81.80	60.10	73.20	50.15	31.75
COST OF CARRY%	0.77	0.72	0.71	0.68	0.65
PCR(OI)	1.16	1.23	1.23	1.23	1.18
PCR(VOL)	1.09	1.10	1.09	1.01	1.07
A/D RATIO(Nifty 50)	0.40	0.36	1.45	3.08	0.40
A/D RATIO(All FO Stock)*	0.30	0.44	1.09	3.45	0.61
IMPLIED VOLATILITY	15.11	13.99	14.00	14.43	14.51
VIX	16.06	15.45	15.51	15.79	15.62
HISTORICAL VOLATILITY	14.97	14.98	15.01	15.05	15.05

*All Future Stock

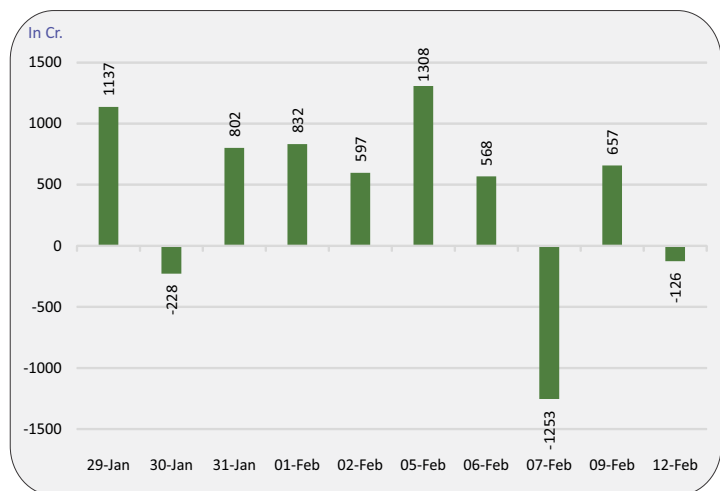
Nifty v/s OI

Date	Nifty	% Change	Open Interest	% Change
01-Feb	21751	-0.3%	11341800	0.8%
02-Feb	21951	0.9%	11806950	4.1%
05-Feb	21803	-0.7%	11792850	-0.1%
06-Feb	21980	0.8%	12047300	2.2%
07-Feb	22004	0.1%	12112800	0.5%
09-Feb	21843	-0.7%	11684900	-3.5%
12-Feb	21698	-0.7%	11851500	1.4%

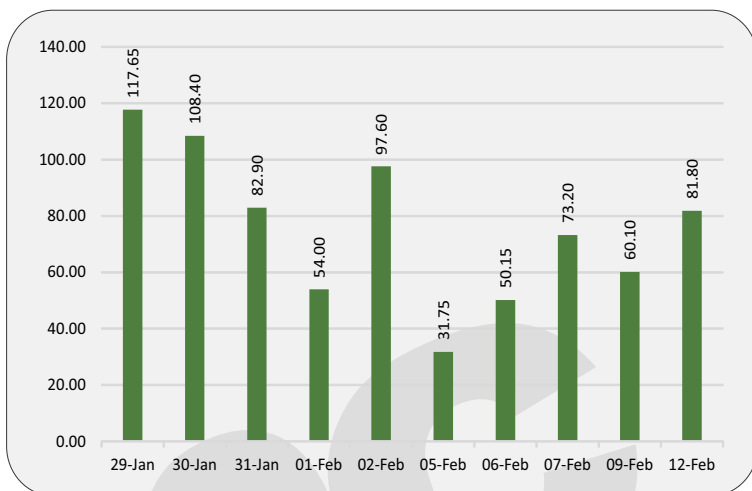
Fund flow (FII/DII)

	Net investment (in cr)
FII INDEX FUTURE	-126
FII INDEX OPTION	-12113
FII STOCK FUTURE	1606
FII STOCK OPTION	-478
FII CASH	127
DII CASH	1,712

FII'S activity in Nifty future



Nifty discount / premium



Top 10 long build up

	LTP	% Change	Open Interest	% OI Change
ASTRAL	1945.8	4.50%	3173082	15.51%
HCLTECH	1664.3	2.01%	13618500	13.85%
COFORGE	6694.2	2.46%	1210050	9.83%
VOLTAS	1072.2	1.07%	6847800	8.78%
MPHASIS	2609.9	0.45%	3117400	8.31%
LTTS	5599.2	0.05%	630600	8.24%
BALKRISIND	2356.85	2.00%	2264700	7.78%
HDFCAMC	3639.8	0.07%	2653200	7.32%
SUNPHARMA	1531.2	0.11%	18960200	5.92%
ABBOTINDIA	28632.8	1.38%	192040	5.33%

Indices to out perform

	Closing	% Change
IT	37998	0.79%
PHARMA	18670	0.28%
INFRA	7877	-1.25%
PSU BANK	6637	-4.43%
REALTY	850	-2.97%

Indices to under perform

	Closing	% Change
SMALLCAP	15617	-4.01%
FMCG	53293	-1.07%
PSE	8821	-3.81%
ENERGY	38097	-2.41%
BANK	44882	-1.65%

Top 10 short build up

	LTP	% Change	Open Interest	% OI Change
IPCALAB	1161.2	-2.30%	3385200	13.07%
BHARATFORG	1133.8	-14.11%	8325000	12.90%
NATIONALUM	142.8	-9.13%	81450000	12.67%
RECLTD	455.7	-5.92%	40188000	10.38%
HEROMOTOCO	4701.0	-2.90%	3546900	7.67%
BANDHANBNK	201.0	-7.33%	107647500	6.31%
IDFCFIRSTB	79.0	-3.25%	336082500	5.41%
PFC	421.7	-1.23%	71695250	4.77%
INDHOTEL	531.3	-0.79%	14354000	4.59%
COALINDIA	430.3	-4.76%	62561100	4.45%

Stocks to out perform

	Closing	% Change
TRENT	3807.3	0.80%
RECLTD	455.7	-5.92%
HDFCAMC	3639.8	0.07%
M&MFIN	280.1	-3.16%
GAIL	169.6	-2.50%

Stocks to under perform

	Closing	% Change
MCDOWELL-N	1097.0	-1.55%
GODREJCP	1200.9	-1.80%
MFSL	963.6	-2.70%
UBL	1729.4	-2.87%
TCS	4138.7	-0.07%

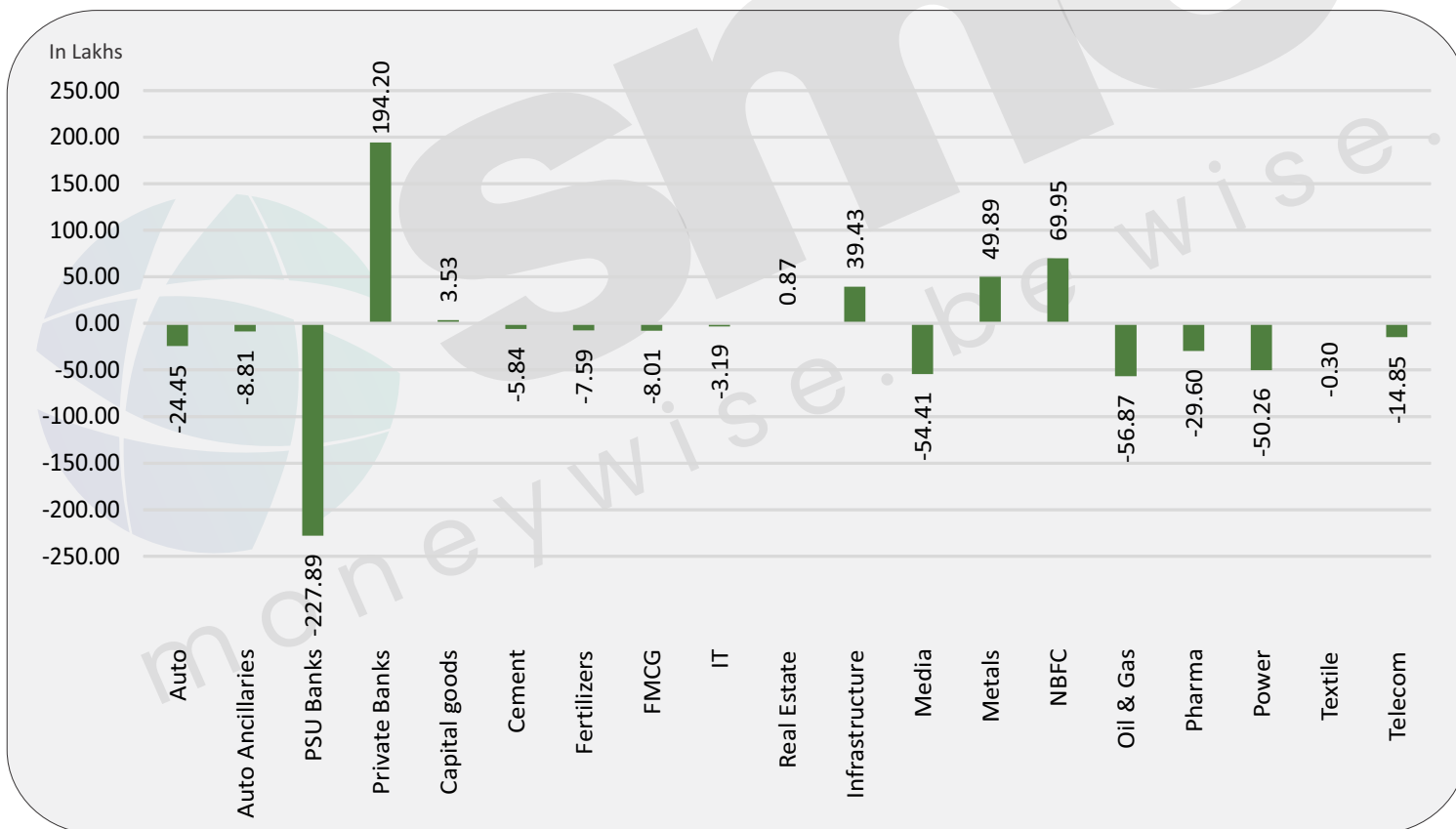
Sector overview

Scripts/Indexes	OI Change	Volume Change (%)	Price Change	Remark
Auto	-2445350	-19.4%	-0.5%	Long Unwinding
Auto Ancillaries	-880850	142.8%	-6.9%	Long Unwinding
PSU Banks	-22789375	-34.2%	-3.8%	Long Unwinding
Private Banks	19419550	5.0%	-2.6%	Short Buildup
Capital goods	353250	-20.1%	-1.1%	Short Buildup
Cement	-584117	-42.5%	-1.1%	Long Unwinding
Fertilizers	-758850	-12.3%	-0.6%	Long Unwinding
FMCG	-801025	-36.7%	-0.6%	Long Unwinding
IT	-318800	48.9%	1.0%	Short Covering
Real Estate	86825	-12.6%	-1.5%	Short Buildup

Sector overview

Scripts/Indexes	OI Change	Volume Change (%)	Price Change	Remark
Infrastructure	3942500	-36.6%	-3.6%	Short Buildup
Media	-5440500	-90.0%	-5.1%	Long Unwinding
Metals	4989175	1.5%	-3.9%	Short Buildup
NBFC	6994668	-32.3%	-2.9%	Short Buildup
Oil & Gas	-5687475	-31.3%	-2.9%	Long Unwinding
Pharma	-2959900	-5.2%	0.4%	Short Covering
Power	-5025825	-18.0%	-4.0%	Long Unwinding
Textile	-29610	-15.0%	-0.6%	Long Unwinding
Telecom	-1484600	-19.3%	-3.2%	Long Unwinding

Change in sector open interest



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