

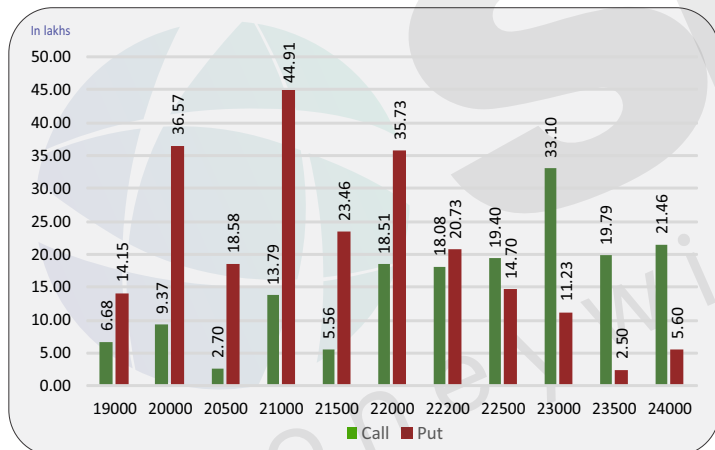
Index level

Index	Close	S1	S2	R1	R2
NIFTY	22498	22400	22300	22600	22700
BANKNIFTY	47691	47500	47300	47900	48100

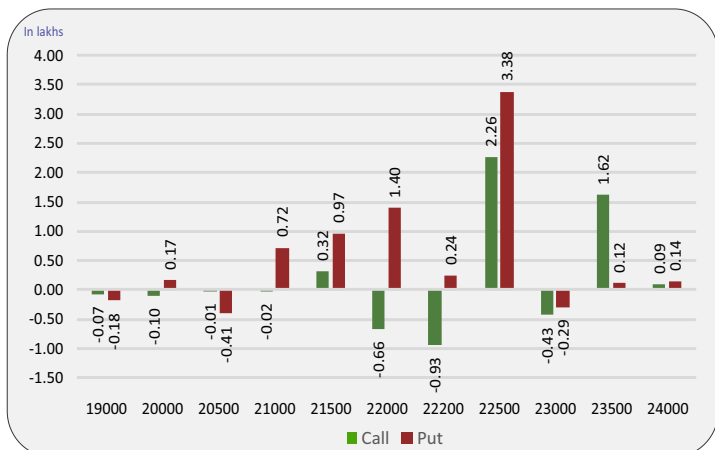
Nifty snapshot

	04-Mar	02-Mar
Nifty Spot	22405.60	22378.40
Nifty Mar	22497.95	22502.00
Nifty Apr	22639.85	22640.60
Chg. OI (Mar) (%)	-1.02	-0.57
Chg. OI (Apr) (%)	16.66	1.00
50 Day SMA	21794	21784
100 Day SMA	20882	20868
200 Day SMA	20075	20066

Nifty option OI concentration



Nifty option OI change



Nifty outlook

Gift Nifty 22492 (-6)

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 22400 on declines and 22600 on advances

Stock is in ban period

ZEEL

Sentiment indicator

	04-Mar	02-Mar	01-Mar	29-Feb	28-Feb
NIFTY Discount/Premium	92.35	123.60	104.45	177.70	124.55
COST OF CARRY%	0.70	0.69	0.67	0.69	0.66
PCR(OI)	1.33	1.32	1.35	1.36	1.45
PCR(VOL)	1.47	1.58	1.25	1.11	1.16
A/D RATIO(Nifty 50)	0.96	2.27	3.45	2.77	0.11
A/D RATIO(All FO Stock)*	1.14	3.68	3.37	4.24	0.12
IMPLIED VOLATILITY	13.54	13.53	13.76	14.25	15.01
VIX	14.92	14.99	15.24	15.57	16.33
HISTORICAL VOLATILITY	14.73	14.77	14.8	14.74	14.77

\*All Future Stock

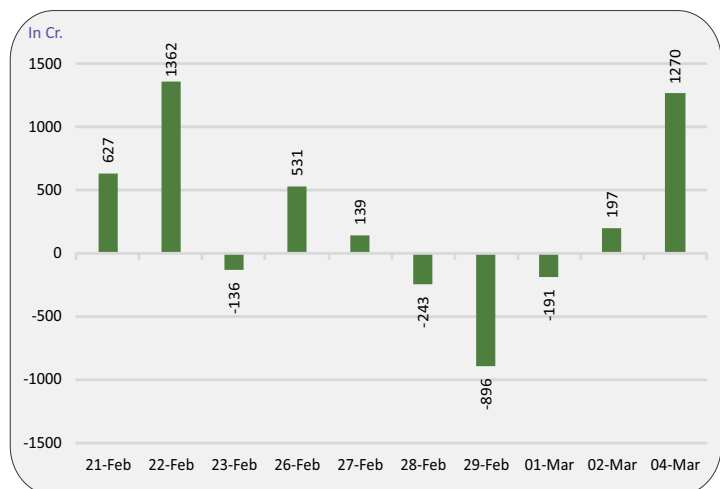
Nifty v/s OI

Date	Nifty	% Change	Open Interest	% Change
26-Feb	22292	-0.4%	4897600	51.6%
27-Feb	22349	0.3%	7524300	53.6%
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%

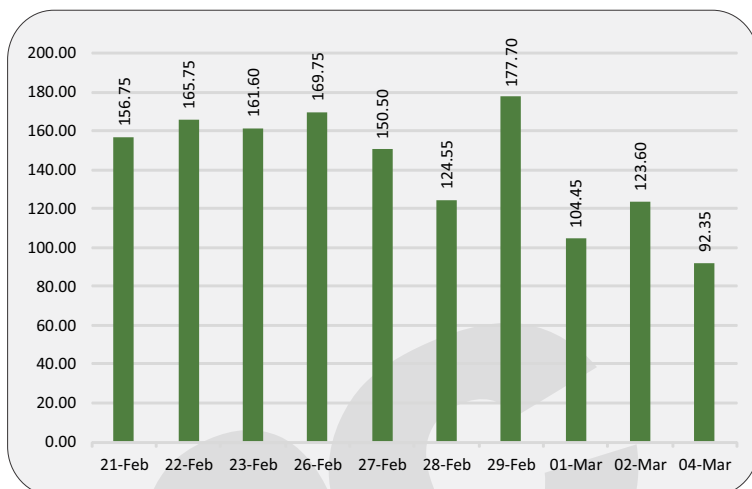
Fund flow (FII/DII)

	Net investment (in cr)
FII INDEX FUTURE	1270
FII INDEX OPTION	-19683
FII STOCK FUTURE	-325
FII STOCK OPTION	13
FII CASH	-564
DII CASH	3,543

### FII'S activity in Nifty future



### Nifty discount / premium



### Top 10 long build up

	LTP	% Change	Open Interest	% OI Change
SAIL	142.6	2.74%	138776000	15.39%
BHEL	265.8	11.80%	99314250	11.28%
MGL	1555.0	3.16%	2316000	9.95%
SUNTV	638.9	1.44%	6517500	9.92%
BEL	210.7	1.40%	134212200	9.14%
PEL	973.5	3.34%	11359500	7.40%
NATIONALUM	167.9	0.45%	79567500	7.23%
HINDCOPPER	286.0	0.76%	33750400	5.76%
BIOCON	280.2	0.66%	45332500	5.66%
BOSCHLTD	29511.6	0.94%	243500	5.46%

### Indices to out perform

	Closing	% Change
ENERGY	40467	1.79%
PSE	9604	2.38%
MIDCAP	14057	0.57%
METAL	8319	-0.23%
PHARMA	18960	0.29%

### Indices to under perform

	Closing	% Change
IT	37315	-0.77%
FMCG	54222	-0.45%
AUTO	20840	-0.49%
SMALLCAP	16087	-0.51%
MEDIA	2017	-1.85%

### Top 10 short build up

	LTP	% Change	Open Interest	% OI Change
NAUKRI	5192.6	-0.29%	1197150	12.41%
LALPATHLAB	2291.1	-2.64%	1240200	9.54%
INDIAMART	2640.9	-0.51%	823200	5.86%
MOTHERSON	120.5	-0.45%	100046100	5.86%
SBILIFE	1525.3	-1.96%	7116750	5.25%
EICHERMOT	3770.2	-2.72%	4128425	5.13%
GNFC	638.6	-0.61%	7777900	4.98%
JSWSTEEL	829.9	-2.49%	16443000	3.76%
LTTS	5286.7	-1.10%	723400	3.40%
LTIM	5251.9	-1.35%	2618100	3.22%

### Stocks to out perform

	Closing	% Change
BHEL	265.8	11.80%
RECLTD	464.6	0.61%
HDFCAMC	3834.0	1.92%
M&MFIN	289.0	-0.05%
GAIL	192.1	3.42%

### Stocks to under perform

	Closing	% Change
HEROMOTOCO	4614.9	0.63%
GODREJCP	1259.6	-1.69%
MFSL	1004.7	2.79%
UBL	1720.2	0.27%
AUROPHARMA	1097.8	1.46%

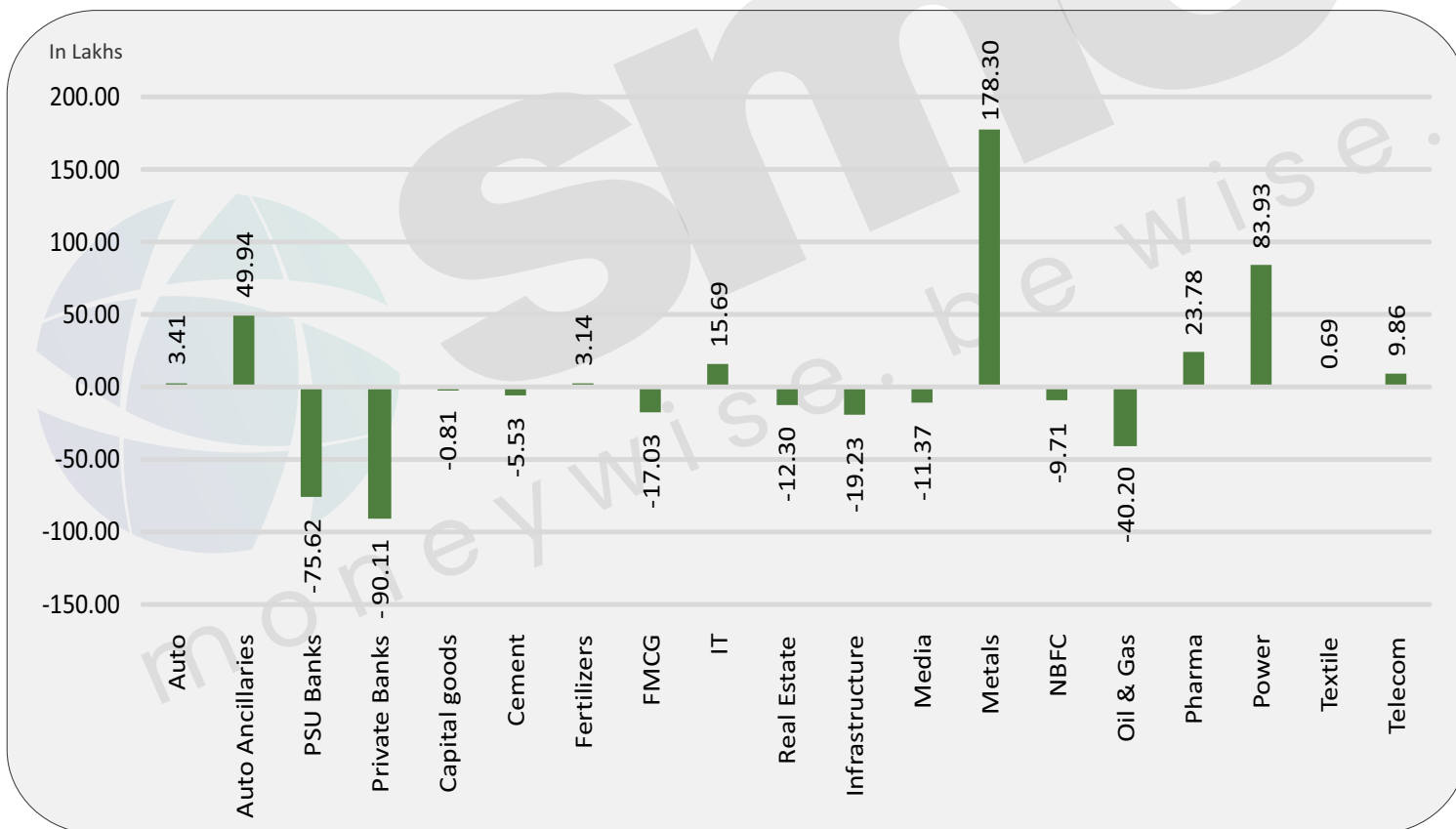
### Sector overview

Scripts/Indexes	OI Change	Volume Change (%)	Price Change	Remark
Auto	340525	397.4%	0.0%	Short Buildup
Auto Ancillaries	4993600	954.5%	0.3%	Long Buildup
PSU Banks	-7561925	297.7%	0.2%	Short Covering
Private Banks	-9011000	652.4%	0.2%	Short Covering
Capital goods	-81150	464.3%	0.2%	Short Covering
Cement	-552735	526.3%	-0.4%	Long Unwinding
Fertilizers	313750	1165.4%	0.5%	Long Buildup
FMCG	-1702875	504.8%	-0.5%	Long Unwinding
IT	1568625	555.5%	-0.9%	Short Buildup
Real Estate	-1229850	897.7%	1.4%	Short Covering

### Sector overview

Scripts/Indexes	OI Change	Volume Change (%)	Price Change	Remark
Infrastructure	-1923250	860.9%	0.7%	Short Covering
Media	-1137000	145.7%	-0.6%	Long Unwinding
Metals	17829675	275.2%	0.4%	Long Buildup
NBFC	-971135	1095.1%	1.1%	Short Covering
Oil & Gas	-4020450	850.0%	2.4%	Short Covering
Pharma	2377825	571.0%	0.6%	Long Buildup
Power	8393325	3099.8%	5.3%	Long Buildup
Textile	68595	1624.7%	-0.7%	Short Buildup
Telecom	986050	512.9%	0.6%	Long Buildup

### Change in sector open interest



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