

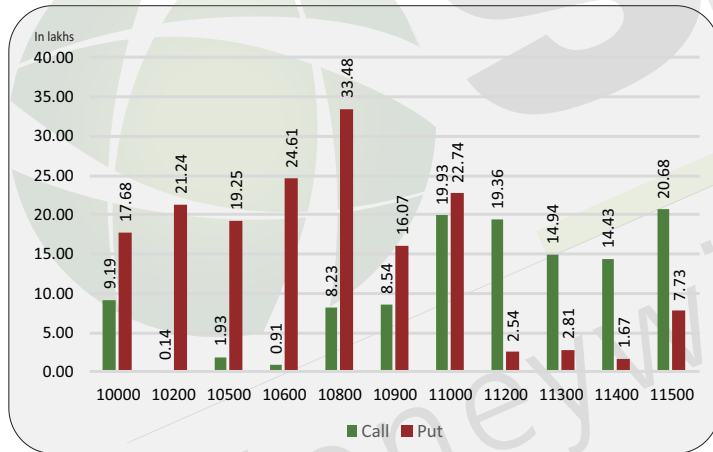
Index level

Index	Close	S1	S2	R1	R2
NIFTY	11025	10920	10780	11150	11280
BANKNIFTY	27551	27320	27140	27780	27950

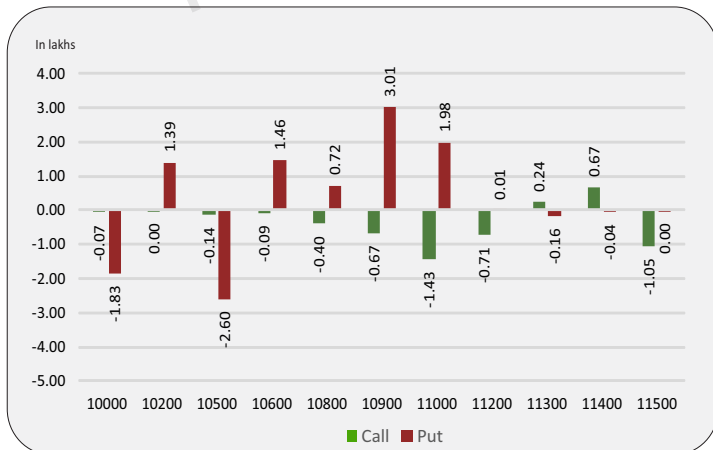
Nifty snapshot

	9-Sep	6-Sep
Nifty Spot	11003.05	10946.20
Nifty Aug	11025.25	10973.65
Nifty Sep	11066.80	11013.20
Chg. OI (Aug) (%)	-1.99	-2.01
Chg. OI (Sep) (%)	8.15	0.08
50 Day SMA	11253	11270
100 Day SMA	11475	11481
200 Day SMA	11213	11211

Nifty option OI concentration



Nifty option OI change



Nifty outlook

SGX Nifty 11069 (+44)

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 10920 on declines and 11150 on advances.

Stock is in ban period

No Stock

Sentiment indicator

	9-Sep	6-Sep	5-Sep	4-Sep	3-Sep
NIFTY Discount/Premium	22.20	27.45	33.70	41.65	38.50
COST OF CARRY%	0.75	0.72	0.72	0.72	0.70
PCR(OI)	1.27	1.23	1.13	1.18	1.17
PCR(VOL)	1.16	0.95	0.83	0.74	0.76
A/D RATIO(Nifty 50)	3.17	3.64	2.85	1.83	0.09
A/D RATIO(All FO Stock)*	3.44	3.35	2.61	1.45	0.12
IMPLIED VOLATILITY	14.39	15.50	16.37	16.55	17.60
VIX	15.85	16.28	17.27	17.24	17.24
HISTORICAL VOLATILITY	18.98	19.44	19.64	20.26	20.77

*All Future Stock

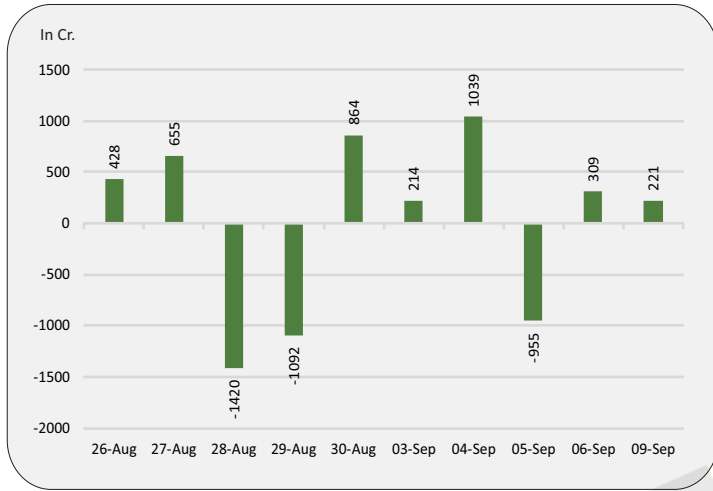
Nifty v/s OI

Date	Nifty	% Change	Open Interest	% Change
29-Aug	11002	-0.7%	17506650	81.8%
30-Aug	11059	0.5%	17425425	-0.5%
03-Sep	10836	-2.0%	17812800	2.2%
04-Sep	10886	0.5%	17217000	-3.3%
05-Sep	10882	0.0%	17515350	1.7%
06-Sep	10974	0.8%	17163150	-2.0%
09-Sep	11025	0.5%	16822050	-2.0%

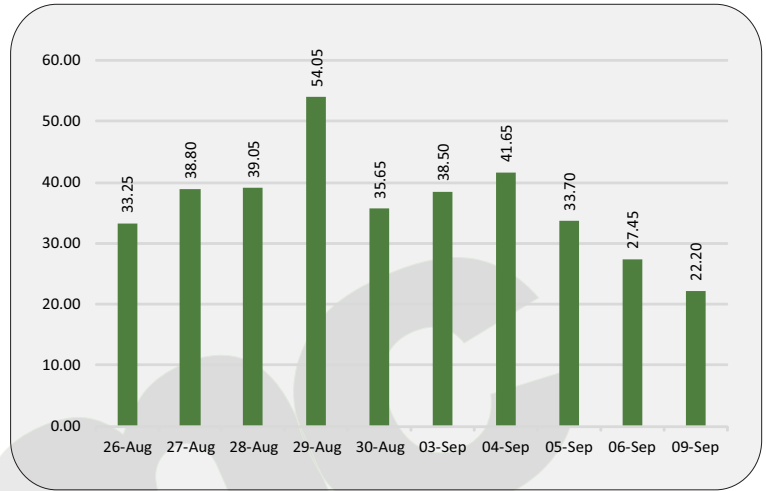
Fund flow (FII/DII)

	Net investment (in cr)
FII INDEX FUTURE	221
FII INDEX OPTION	2074
FII STOCK FUTURE	-53
FII STOCK OPTION	-68
FII CASH	-188
DII CASH	686

FII'S activity in Nifty future



Nifty discount / premium



Top 10 long build up

	LTP	% Change	Open Interest	% OI Change
JUSTDIAL	720.6	4.02%	2319800	16.04%
CESC	802.4	2.14%	569600	12.48%
BATAINDIA	1554.1	1.17%	2760450	7.43%
DHFL	48.6	7.06%	13264000	5.07%
NCC	58.7	2.53%	39848000	4.27%
ICICIPRULI	440.3	0.53%	6276000	4.13%
FEDERALBNK	86.7	3.96%	45283000	4.02%
INDIGO	1680.3	1.44%	2718600	3.57%
L&TFH	93.3	1.14%	33745500	3.48%
CHOLAFIN	273.0	1.49%	3385000	2.97%

Indices to out perform

	Closing	% Change
BANK	27505	0.94%
AUTO	7165	0.89%
ENERGY	14618	0.18%
MIDCAP	4315	1.41%
FIN SERVICE	12342	0.87%

Indices to under perform

	Closing	% Change
IT	15919	-0.72%
FMCG	28846	0.68%
PHARMA	8078	0.11%
REALTY	256	0.67%
MEDIA	1912	0.33%

Top 10 short build up

	LTP	% Change	Open Interest	% OI Change
APOLLOHOSP	1479.4	-0.51%	1531500	13.61%
HEXAWARE	383.5	-1.38%	2529000	11.14%
MFSL	400.5	-1.62%	2943600	10.74%
DLF	155.0	-0.10%	39617200	5.21%
HCLTECH	1089.3	-1.48%	10637900	4.66%
DIVISLAB	1634.4	-0.70%	2608400	3.38%
BHEL	50.4	-0.98%	49252500	3.16%
ASHOKLEY	63.2	-1.63%	86118000	2.65%
EQUITAS	108.9	-6.32%	14288000	2.38%
JINDALSTEL	96.0	-0.26%	38025600	2.12%

Stocks to out perform

	Closing	% Change
RBLBANK	360.0	6.86%
TATAPOWER	60.3	3.79%
DISHTV	23.6	2.84%
MCX	960.6	10.56%
NBCC	37.1	4.81%

Stocks to under perform

	Closing	% Change
IBULHSGFIN	383.7	-1.72%
DLF	155.0	-0.10%
MFSL	400.5	-1.62%
ASHOKLEY	63.2	-1.63%
PEL	1897.7	0.51%

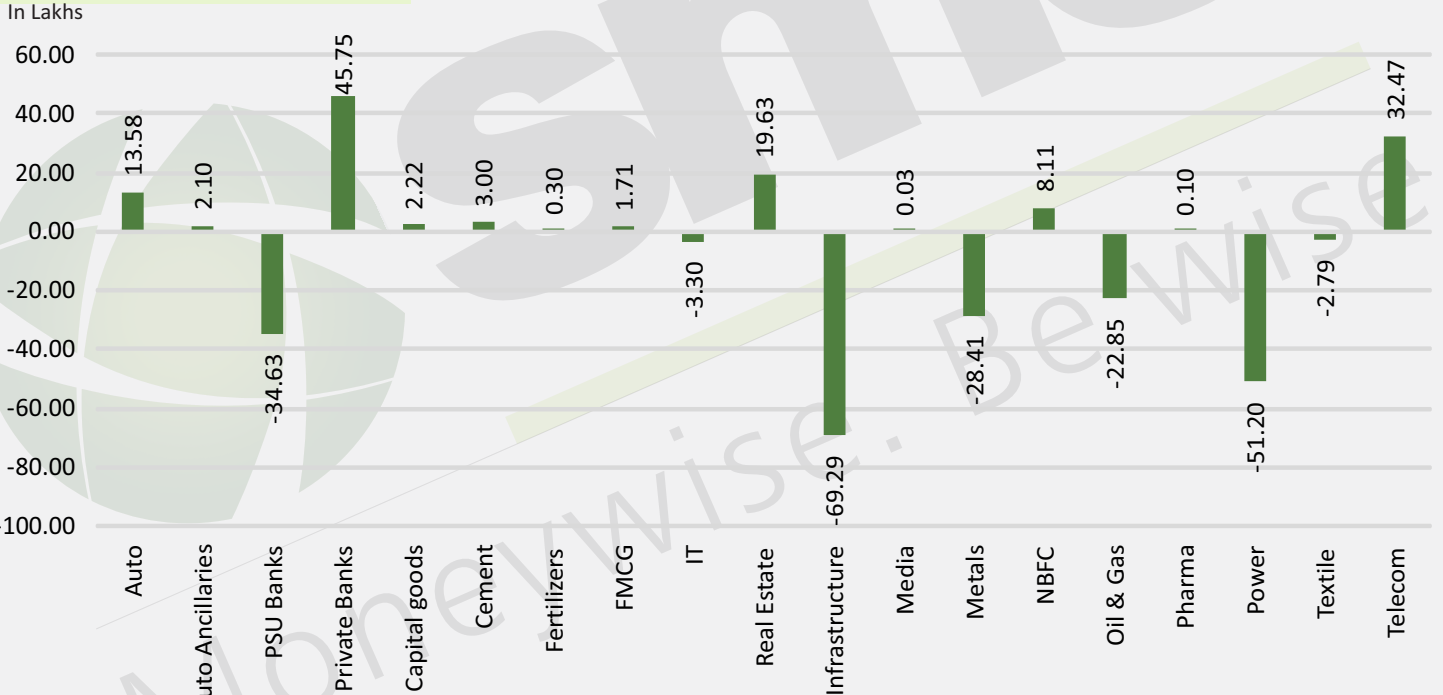
Sector overview

Scripts/Indexes	OI Change	Volume Change (%)	Price Change	Remark
Auto	1357825	-5.9%	0.3%	Short Covering
Auto Ancillaries	210390	-11.6%	1.3%	Long Buildup
PSU Banks	-3462500	11.3%	2.4%	Long Buildup
Private Banks	4575275	1.0%	1.5%	Long Buildup
Capital goods	221550	85.1%	2.5%	Long Buildup
Cement	300450	-30.3%	0.3%	Long Buildup
Fertilizers	29700	143.1%	2.5%	Long Buildup
FMCG	171400	-2.9%	0.8%	Long Buildup
IT	-329650	-47.1%	-0.6%	Short Buildup
Real Estate	1962800	-63.2%	-0.1%	Long Unwinding

Sector overview

Scripts/Indexes	OI Change	Volume Change (%)	Price Change	Remark
Infrastructure	-6929000	-19.2%	1.7%	Long Buildup
Media	2700	-1.0%	1.4%	Long Buildup
Metals	-2840618	-1.9%	-0.4%	Long Unwinding
NBFC	811050	-39.1%	1.2%	Long Buildup
Oil & Gas	-2285424	-40.8%	0.6%	Long Buildup
Pharma	10000	-19.1%	-0.2%	Long Unwinding
Power	-5120300	-5.4%	1.4%	Long Buildup
Textile	-279275	-13.5%	1.0%	Long Buildup
Telecom	3247324	-33.4%	2.4%	Long Buildup

Change in sector open interest



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