

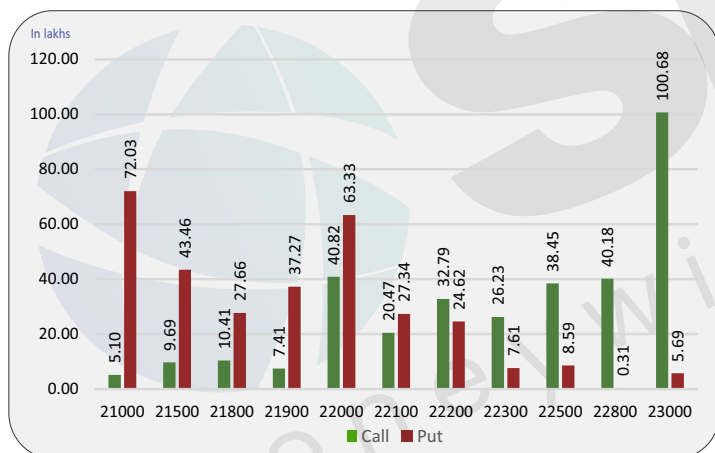
Index level

Index	Close	S1	S2	R1	R2
NIFTY	22243	22200	22100	22400	22500
BANKNIFTY	46980	46800	46600	47200	47400

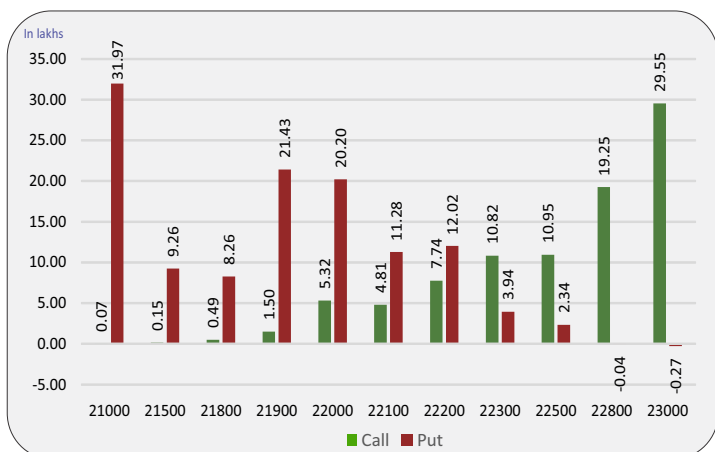
Nifty snapshot

	22-Feb	21-Feb
Spot	22217.45	22055.05
February	22243.25	22070.15
March	22383.20	22211.80
Chg. OI (Nov) (%)	-0.59	-1.40
Chg. OI (Dec) (%)	49.13	18.71
50 Day SMA	21649	21625
100 Day SMA	20686	20661
200 Day SMA	19930	19910

Nifty option OI concentration



Nifty option OI change



Nifty outlook

Gift Nifty 21307 (+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 22200 on declines and 22400 on advances

Stock is in ban period

ABFRL, ASHOKLEY, BALRAMCHIN, BANDHANBNK, BIOCON, GMRINFRA, GNFC, HINDCOPPER, INDUSTOWER, NATIONALUM, PEL, PVRINOX, RBLBANK, SAIL, ZEEL

Sentiment indicator

	22-Feb	21-Feb	20-Feb	19-Feb	16-Feb
Discount/Premium	25.80	15.10	20.25	49.15	57.10
COST OF CARRY%	0.91	0.90	0.89	0.88	0.85
PCR(OI)	1.05	0.99	1.19	1.17	1.22
PCR(VOL)	0.89	1.01	1.03	1.28	1.27
A/D RATIO(50)	2.27	0.44	1.04	1.18	2.77
A/D RATIO(All FO Stock)*	5.00	0.27	0.85	1.06	2.91
IMPLIED VOLATILITY	13.76	14.44	14.51	14.45	13.94
VIX	15.20	15.93	16.07	16.02	15.22
HISTORICAL VOLATILITY	14.8	14.8	14.81	14.84	14.88

*All Future Stock

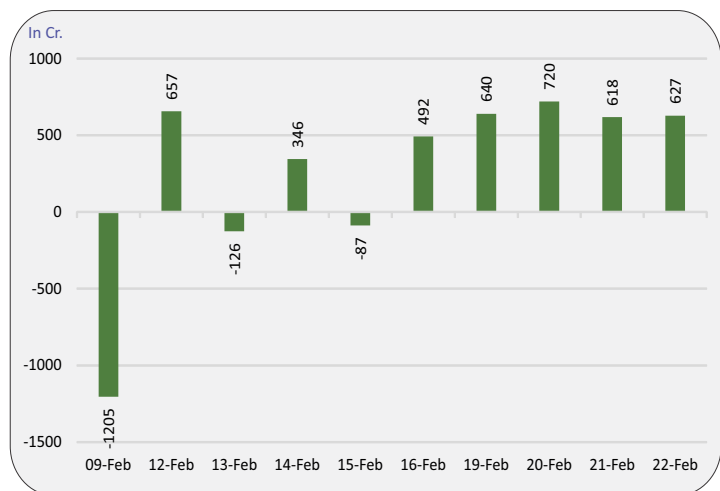
Nifty v/s OI

Date	Nifty	% Change	Open Interest	% Change
14-Feb	21917	0.4%	11818300	-1.5%
15-Feb	22005	0.4%	11450650	-3.1%
16-Feb	22098	0.4%	11613300	1.4%
19-Feb	22171	0.3%	11758800	1.3%
20-Feb	22217	0.2%	11361700	-3.4%
21-Feb	22070	-0.7%	11202450	-1.4%
22-Feb	22243	0.8%	11136000	-0.6%

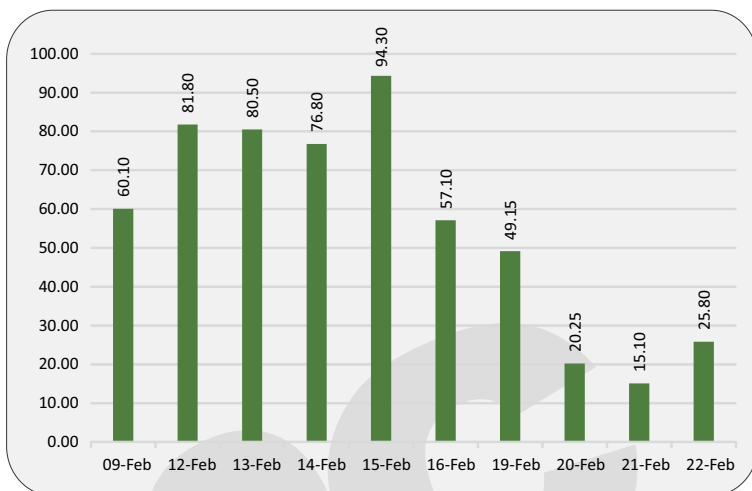
Fund flow (FII/DII)

	Net investment (in cr)
FII INDEX FUTURE	627
FII INDEX OPTION	-14792
FII STOCK FUTURE	-280
FII STOCK OPTION	104
FII CASH	-1,410.05
DII CASH	1,823.68

FII'S activity in Nifty future



Nifty discount / premium



Top 10 long build up

	LTP	% Change	Open Interest	% OI Change
MARUTI	11635.4	1.74%	2266150	4.74%
M&M	1907.0	2.80%	11683350	4.02%
DRREDDY	6348.4	0.18%	1813250	2.91%
PERSISTENT	8595.2	0.65%	1620300	2.44%
SIEMENS	4564.0	2.57%	1114500	2.33%
MGL	1534.0	1.64%	2144800	2.29%
BERGEPAIN	561.4	0.38%	13889040	1.76%
DIVISLAB	3656.8	0.21%	3395400	1.58%
SUNPHARMA	1555.7	0.90%	18115300	1.55%
EICHERMOT	3946.4	3.09%	3464825	1.54%

Indices to out perform

	Closing	% Change
FMCG	54419	0.98%
AUTO	20585	1.64%
METAL	8069	1.17%
IT	38130	1.94%
PSU BANK	7159	0.21%

Indices to under perform

	Closing	% Change
ENERGY	39590	0.78%
BANK	46920	-0.21%
FIN SERVICE	20666	-0.10%
PSE	9334	1.17%
MEDIA	2135	1.01%

Top 10 short build up

	LTP	% Change	Open Interest	% OI Change
JUBLFOOD	492.4	-0.64%	15636250	5.75%
ULTRACEMCO	9954.6	-0.10%	1775000	1.31%
TATACONSUM	1162.4	-0.09%	11044800	1.08%
KOTAKBANK	1726.6	-1.14%	30195600	0.92%
MFSL	952.8	-0.07%	9340000	0.43%
VOLTAS	1101.5	-0.46%	7230600	0.41%
CHOLAFIN	1087.3	-0.22%	14043750	0.30%
DABUR	543.3	-0.68%	21460000	0.19%

Stocks to out perform

	Closing	% Change
APLLTD	0.0	0.00%
RECLTD	461.8	1.49%
HDFCAMC	3792.3	1.37%
M&MFIN	291.4	0.57%
GAIL	182.7	1.08%

Stocks to under perform

	Closing	% Change
APOLLOHOSP	6780.7	0.40%
GODREJCP	1256.5	1.67%
MFSL	952.8	-0.07%
POWERGRID	282.5	0.66%
MCX	3680.0	0.42%

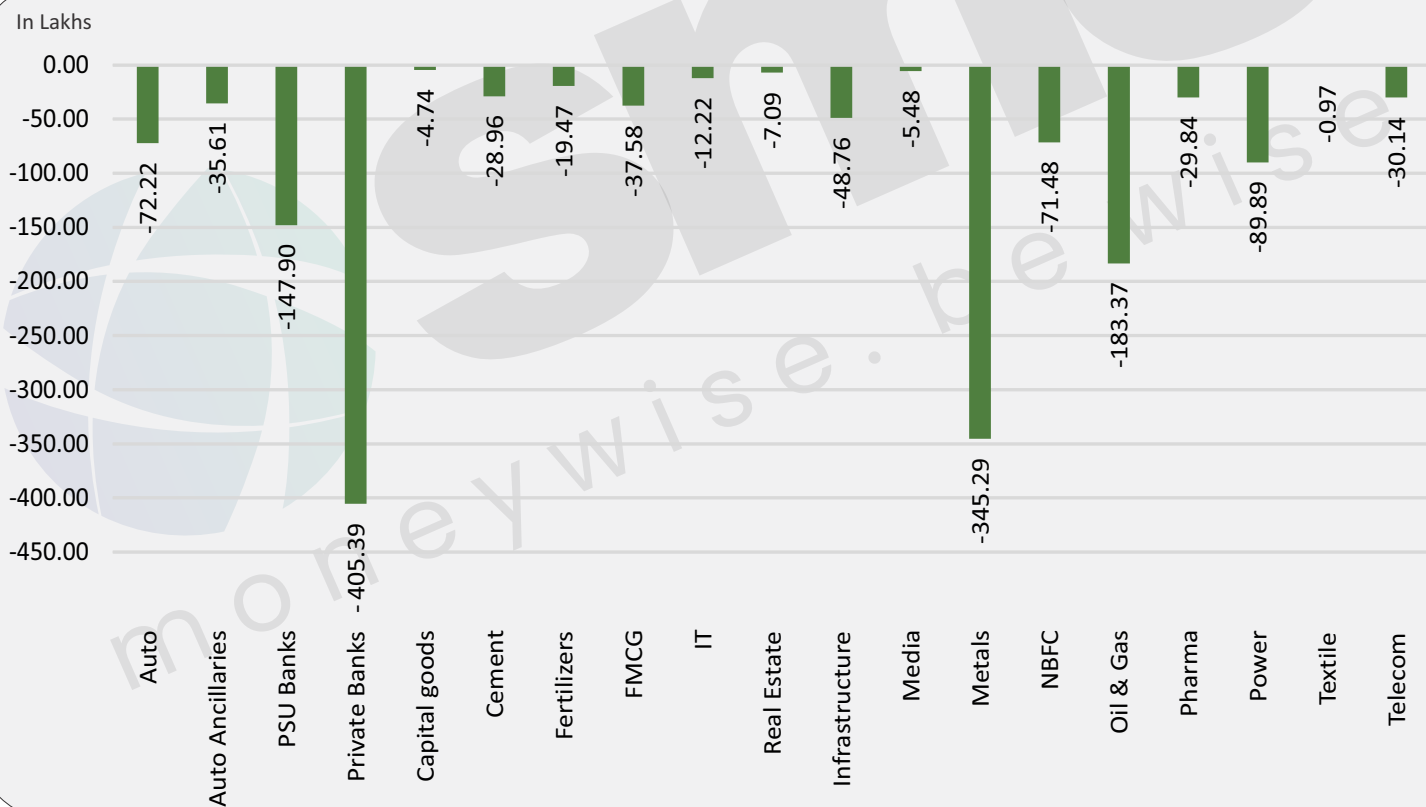
Sector overview

Scripts/Indexes	OI Change	Volume Change (%)	Price Change	Remark
Auto	-7221500	7.5%	1.3%	Short Covering
Auto Ancillaries	-3561300	-9.2%	1.1%	Short Covering
PSU Banks	-14790475	-22.8%	0.8%	Short Covering
Private Banks	-40539325	34.4%	0.6%	Short Covering
Capital goods	-474450	54.4%	3.5%	Short Covering
Cement	-2896496	31.6%	0.4%	Short Covering
Fertilizers	-1946600	-35.0%	0.5%	Short Covering
FMCG	-3758200	26.8%	0.5%	Short Covering
IT	-1222350	35.1%	2.0%	Short Covering
Real Estate	-709350	-32.6%	1.6%	Short Covering

Sector overview

Scripts/Indexes	OI Change	Volume Change (%)	Price Change	Remark
Infrastructure	-4875500	-33.5%	2.0%	Short Covering
Media	-547500	-4.3%	1.8%	Short Covering
Metals	-34528600	-23.6%	1.3%	Short Covering
NBFC	-7147720	-13.4%	0.7%	Short Covering
Oil & Gas	-18336650	10.7%	0.4%	Short Covering
Pharma	-2983775	-8.1%	0.4%	Short Covering
Power	-8989125	1.3%	1.4%	Short Covering
Textile	-96825	-59.0%	0.2%	Short Covering
Telecom	-3013950	104.7%	0.7%	Short Covering

Change in sector open interest



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