

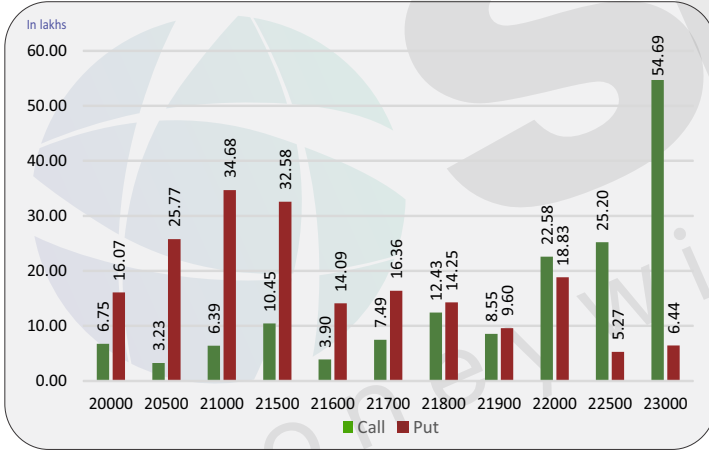
Index level

Index	Close	S1	S2	R1	R2
NIFTY	22005	22000	21900	22200	22300
BANKNIFTY	46385	46200	46000	46600	46800

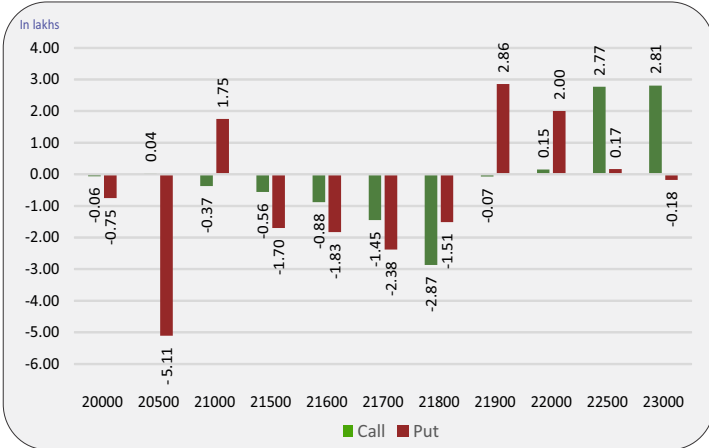
Nifty snapshot

	15-Feb	14-Feb
Nifty Spot	21910.75	21840.05
Nifty Jan	22005.05	21916.85
Nifty Feb	22149.60	22057.10
Chg. OI (Jan) (%)	-3.11	-1.48
Chg. OI (Feb) (%)	8.76	6.33
50 Day SMA	21544	21530
100 Day SMA	20573	20567
200 Day SMA	19839	19829

Nifty option OI concentration



Nifty option OI change



Nifty outlook

Gift Nifty 22107 (+102)

Today the markets are likely to open on positive note. All the emerging markets are trading in green. The coming session is likely to witness a range of 22000 on declines and 22200 on advances

Stock is in ban period

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

Sentiment indicator

	15-Feb	14-Feb	13-Feb	12-Feb	09-Feb
NIFTY Discount/Premium	94.30	76.80	80.50	81.80	60.10
COST OF CARRY%	0.84	0.83	0.82	0.81	0.77
PCR(OI)	1.17	1.20	1.18	1.16	1.23
PCR(VOL)	1.15	1.01	1.17	1.09	1.10
A/D RATIO(Nifty 50)	1.23	2.06	2.69	0.40	0.36
A/D RATIO(All FO Stock)*	1.73	2.40	2.65	0.30	0.44
IMPLIED VOLATILITY	13.99	13.98	14.43	14.79	14.07
VIX	15.23	15.44	15.81	16.06	15.45
HISTORICAL VOLATILITY	14.9	14.93	14.96	14.97	14.98

\*All Future Stock

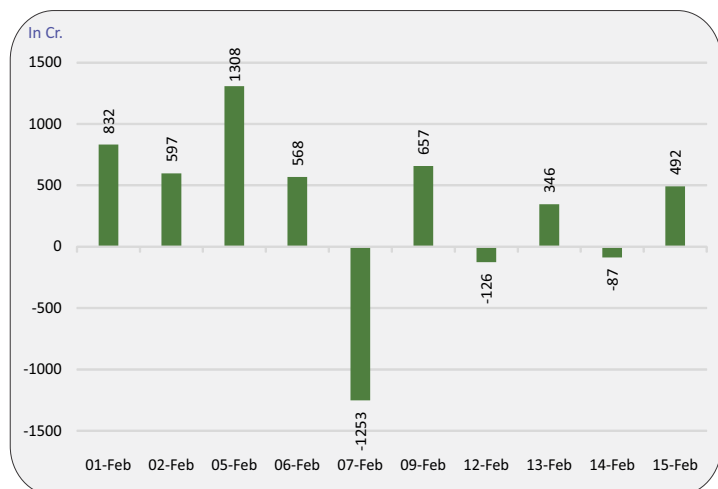
Nifty v/s OI

Date	Nifty	% Change	Open Interest	% Change
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%
13-Feb	21824	0.6%	11995600	1.2%
14-Feb	21917	0.4%	11818300	-1.5%
15-Feb	22005	0.4%	11450650	-3.1%

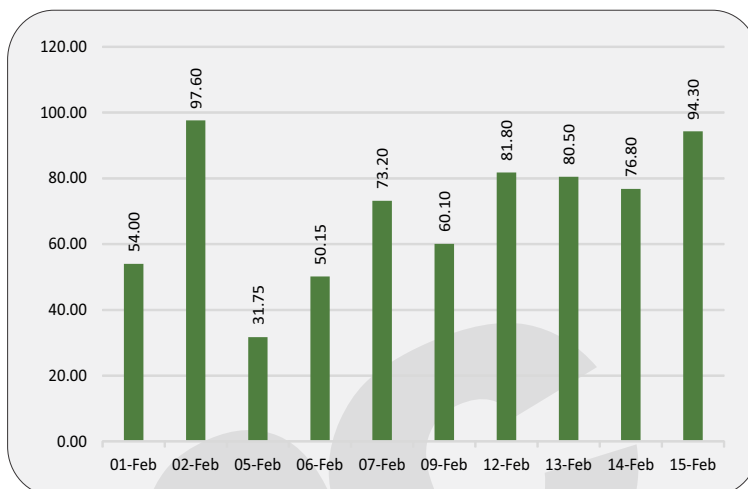
Fund flow (FII/DII)

	Net investment (in cr)
FII INDEX FUTURE	492
FII INDEX OPTION	-77453
FII STOCK FUTURE	-1780
FII STOCK OPTION	-986
FII CASH	-3,064
DII CASH	2,277

### FII'S activity in Nifty future



### Nifty discount / premium



### Top 10 long build up

	LTP	% Change	Open Interest	% OI Change
POLYCAB	4588.4	4.89%	2646400	13.57%
NTPC	340.3	3.53%	86460000	8.58%
M&M	1772.9	6.65%	14595000	6.96%
COROMANDEL	1106.4	0.77%	1234800	5.25%
ICICIGI	1656.1	0.71%	3067500	5.03%
DIXON	6392.9	0.33%	1287700	3.60%
GMRINFRA	90.9	0.50%	216450000	3.09%
ALKEM	5300.7	1.34%	1416800	2.95%
GLENMARK	815.6	2.10%	13784425	2.87%
CUMMINSIND	2621.4	2.40%	4356600	2.79%

### Indices to out perform

	Closing	% Change
ENERGY	39942	1.75%
PSE	9469	2.92%
AUTO	19982	1.35%
PSU BANK	7161	3.27%
BANK	46219	0.68%

### Indices to under perform

	Closing	% Change
FMCG	53321	-0.96%
IT	38000	0.59%
PHARMA	18568	-0.09%
REALTY	869	0.98%
MEDIA	2144	-0.11%

### Top 10 short build up

	LTP	% Change	Open Interest	% OI Change
VEDL	269.3	-4.13%	135812700	32.88%
MUTHOOTFIN	1342.5	-2.83%	5823400	15.50%
AUBANK	584.8	-1.51%	20830000	4.58%
ADANIEN	3209.1	-0.38%	13745400	3.97%
LUPIN	1612.4	-0.18%	6254300	3.37%
INDIGO	3039.4	-1.93%	5883900	3.20%
M&MFIN	287.4	-0.86%	24402000	3.19%
CHOLAFIN	1129.7	-0.08%	12707500	3.17%
ICICIPRULI	507.4	-0.51%	12516000	2.37%
HINDUNILVR	2361.8	-1.52%	11501700	2.34%

### Stocks to out perform

	Closing	% Change
RECLTD	485.3	0.49%
HDFCAMC	3789.6	0.20%
M&MFIN	287.4	-0.86%
GAIL	184.6	4.41%
POLYCAB	4588.4	4.89%

### Stocks to under perform

	Closing	% Change
CUB	138.2	0.91%
GODREJCP	1234.6	2.46%
MFSL	951.3	-2.22%
UBL	1766.7	1.56%
ESCORTS	2908.7	3.26%

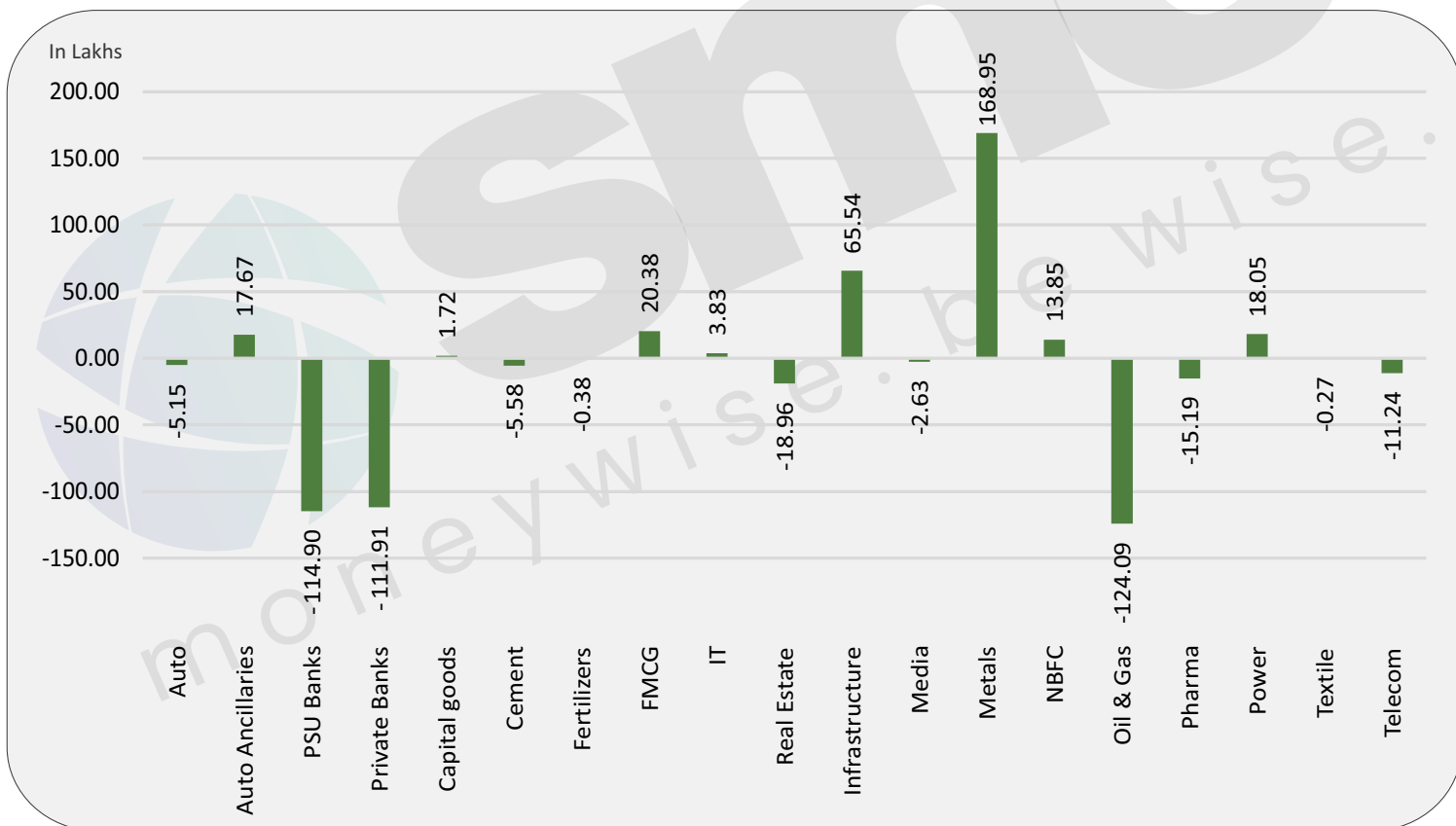
### Sector overview

Scripts/Indexes	OI Change	Volume Change (%)	Price Change	Remark
Auto	-514975	-5.7%	1.4%	Short Covering
Auto Ancillaries	1766550	-49.6%	0.6%	Long Buildup
PSU Banks	-11489575	7.8%	3.1%	Short Covering
Private Banks	-11191375	-11.3%	0.4%	Short Covering
Capital goods	172200	-35.2%	0.5%	Long Buildup
Cement	-557575	-24.8%	0.0%	Long Unwinding
Fertilizers	-38400	1.1%	0.8%	Short Covering
FMCG	2037675	19.0%	-0.3%	Short Buildup
IT	382850	-23.7%	1.4%	Long Buildup
Real Estate	-1895525	3.5%	-0.3%	Long Unwinding

### Sector overview

Scripts/Indexes	OI Change	Volume Change (%)	Price Change	Remark
Infrastructure	6554000	9.6%	1.0%	Long Buildup
Media	-262500	-10.0%	-3.2%	Long Unwinding
Metals	16894800	63.7%	0.8%	Long Buildup
NBFC	1385010	-4.2%	-0.2%	Short Buildup
Oil & Gas	-12409200	16.8%	3.0%	Short Covering
Pharma	-1519250	6.0%	0.6%	Short Covering
Power	1805250	26.8%	2.7%	Long Buildup
Textile	-27330	-35.0%	0.1%	Short Covering
Telecom	-1123850	-1.8%	1.6%	Short Covering

### Change in sector open interest



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