

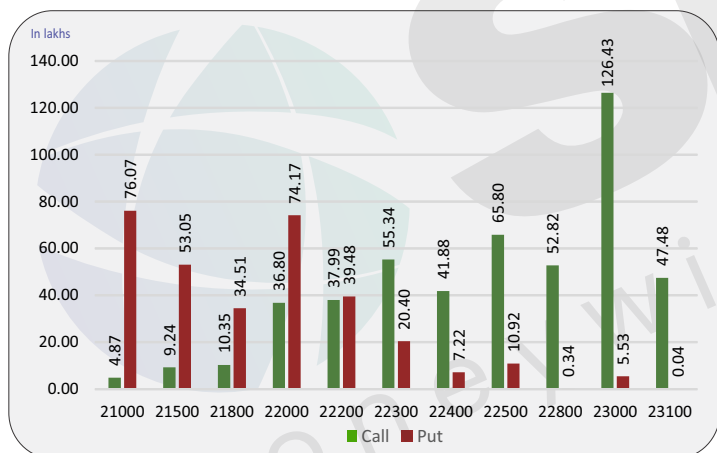
Index level

Index	Close	S1	S2	R1	R2
NIFTY	22229	22100	22000	22300	22400
BANKNIFTY	46843	46600	46400	47000	47200

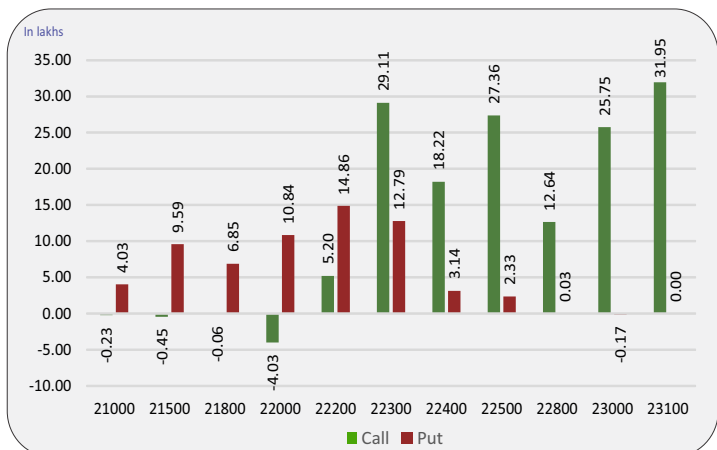
Nifty snapshot

	23-Feb	22-Feb
Spot	22212.70	22217.45
Nov	22228.85	22243.25
Dec	22374.30	22383.20
Chg. OI (Nov) (%)	-8.00	-0.59
Chg. OI (Dec) (%)	27.02	49.13
50 Day SMA	21675	21649
100 Day SMA	20711	20686
200 Day SMA	19951	19930

Nifty option OI concentration



Nifty option OI change



Nifty outlook

Gift Nifty 22240 (+11)

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 22100 on declines and 22300 on advances

Stock is in ban period

ABFRL, ASHOKLEY, BALRAMCHIN, BIOCON, CANBK, GMRINFRA, GNFC, HINDCOPPER, PEL, PVRINOX, RBLBANK, SAIL, ZEEL

Sentiment indicator

	23-Feb	22-Feb	21-Feb	20-Feb	19-Feb
Discount/Premium	16.15	25.80	15.10	20.25	49.15
COST OF CARRY%	0.92	0.91	0.90	0.89	0.88
PCR(OI)	0.87	1.05	0.99	1.19	1.17
PCR(VOL)	0.92	0.89	1.01	1.03	1.28
A/D RATIO(50)	0.63	2.27	0.44	1.04	1.18
A/D RATIO(All FO Stock)*	0.77	5.00	0.27	0.85	1.06
IMPLIED VOLATILITY	13.53	13.76	14.44	14.51	14.45
VIX	14.97	15.20	15.93	16.07	16.02
HISTORICAL VOLATILITY	14.76	14.8	14.8	14.81	14.84

*All Future Stock

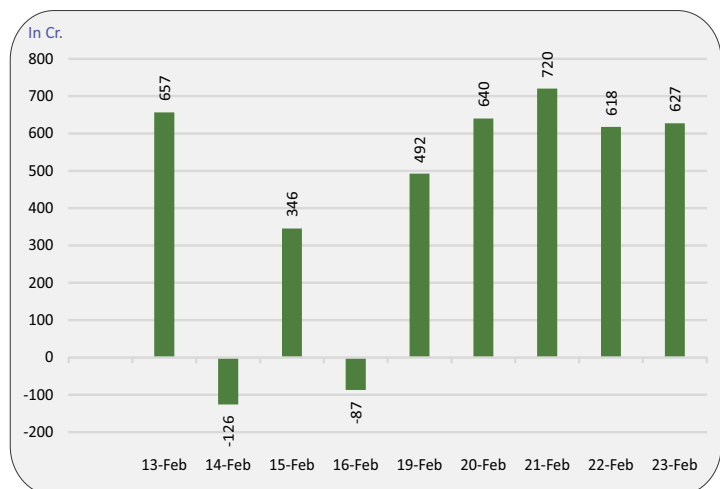
Nifty v/s OI

Date	Nifty	% Change	Open Interest	% Change
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%
23-Feb	22229	-0.1%	10244650	-8.0%

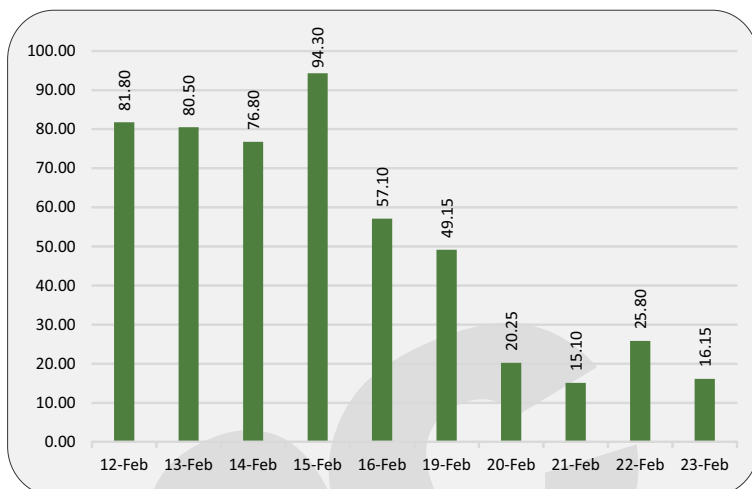
Fund flow (FII/DII)

	Net investment (in cr)
FII INDEX FUTURE	627
FII INDEX OPTION	-14792
FII STOCK FUTURE	-280
FII STOCK OPTION	104
FII CASH	1,276.09
DII CASH	176.68

FII'S activity in Nifty future



Nifty discount / premium



Top 10 long build up

	LTP	% Change	Open Interest	% OI Change
ASTRAL	2079.4	5.60%	3294559	8.30%
INDHOTEL	594.0	2.76%	14492000	1.63%

Indices to out perform

	Closing	% Change
IT	38046	-0.22%
AUTO	20621	0.18%
MIDCAP	14062	0.72%
FMCG	54338	-0.15%
SMLCAP	16175	0.38%

Indices to under perform

	Closing	% Change
BANK	46812	-0.23%
FIN SERVICE	20677	0.05%
PSU BANK	7076	-1.15%
PHARMA	19048	0.42%
ENERGY	39561	-0.07%

Top 10 short build up

	LTP	% Change	Open Interest	% OI Change
OFSS	7904.4	-0.42%	808400	2.64%

Stocks to out perform

	Closing	% Change
RECLTD	463.4	0.35%
HDFCAMC	3815.8	0.62%
M&MFIN	292.5	0.38%
GAIL	179.9	-1.56%
DLF	898.6	0.44%

Stocks to under perform

	Closing	% Change
HDFCAMC	3815.8	0.62%
GODREJCP	1249.7	-0.55%
MFSL	930.5	-2.34%
SUNPHARMA	1558.1	0.15%
SUNTV	634.3	1.75%

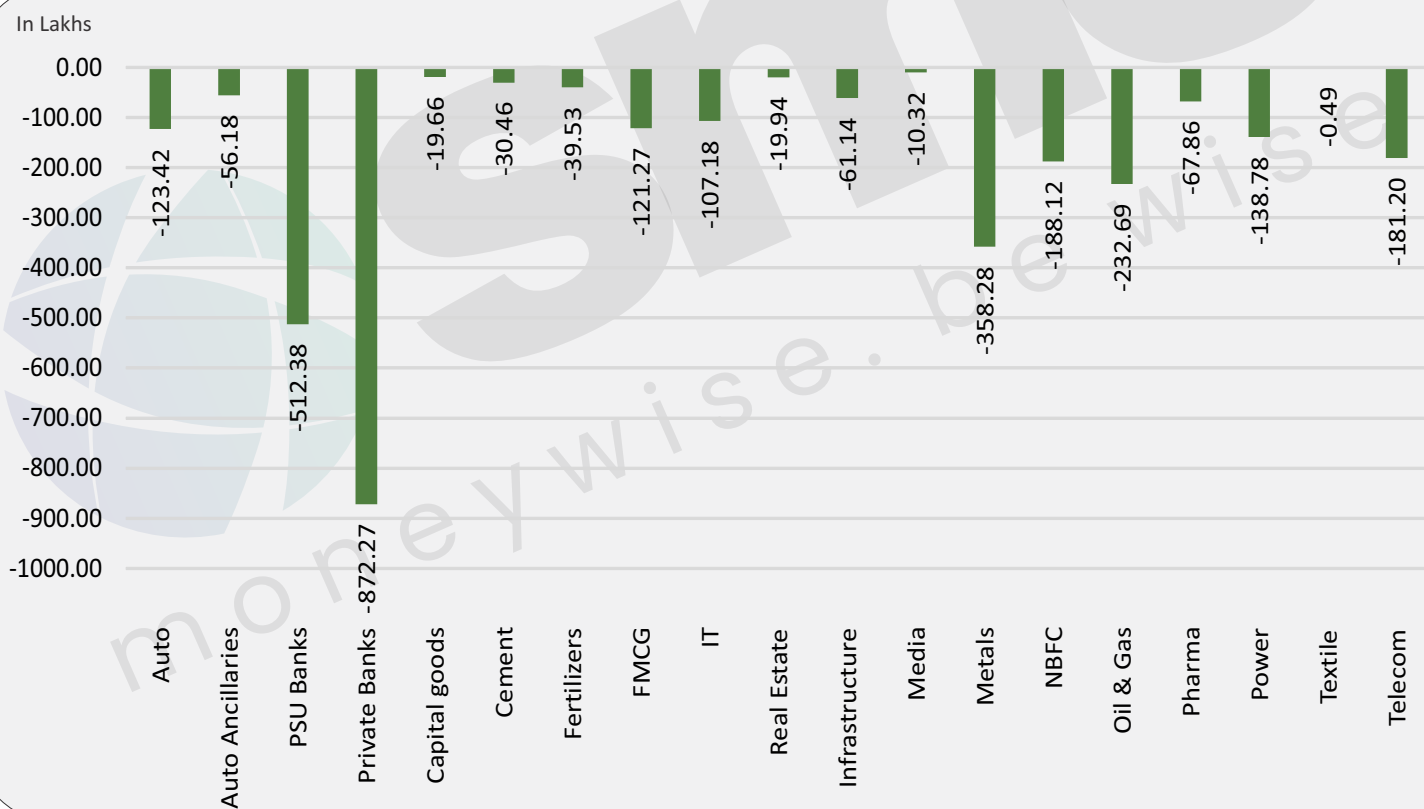
Sector overview

Scripts/Indexes	OI Change	Volume Change (%)	Price Change	Remark
Auto	-12341875	-18.9%	0.1%	Short Covering
Auto Ancillaries	-5618400	-6.2%	0.4%	Short Covering
PSU Banks	-51238325	57.9%	-1.3%	Long Unwinding
Private Banks	-87226525	-4.3%	0.3%	Short Covering
Capital goods	-1965900	-11.8%	0.5%	Short Covering
Cement	-3045798	-12.0%	0.1%	Short Covering
Fertilizers	-3953150	31.7%	-1.1%	Long Unwinding
FMCG	-12126550	-17.1%	-0.3%	Long Unwinding
IT	-10718325	-16.9%	0.1%	Short Covering
Real Estate	-1994400	-6.1%	1.7%	Short Covering

Sector overview

Scripts/Indexes	OI Change	Volume Change (%)	Price Change	Remark
Infrastructure	-6114250	-49.5%	-0.2%	Long Unwinding
Media	-1032000	8.0%	2.6%	Short Covering
Metals	-35828200	-35.3%	-0.6%	Long Unwinding
NBFC	-18812030	-16.1%	0.0%	Long Unwinding
Oil & Gas	-23268600	-25.4%	-0.8%	Long Unwinding
Pharma	-6785550	28.9%	0.4%	Short Covering
Power	-13877700	-26.9%	-0.1%	Long Unwinding
Textile	-49035	11.3%	-0.5%	Long Unwinding
Telecom	-18120450	14.5%	3.1%	Short Covering

Change in sector open interest



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