

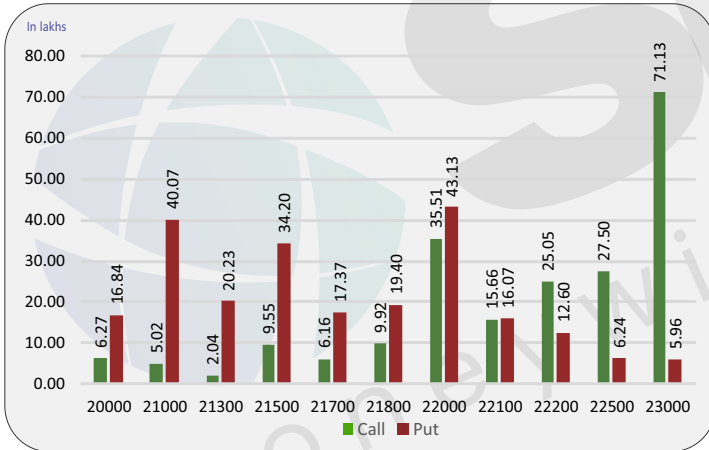
Index level

Index	Close	S1	S2	R1	R2
NIFTY	22070	22000	21900	22200	22300
BANK NIFTY	47025	46800	46600	47200	47400

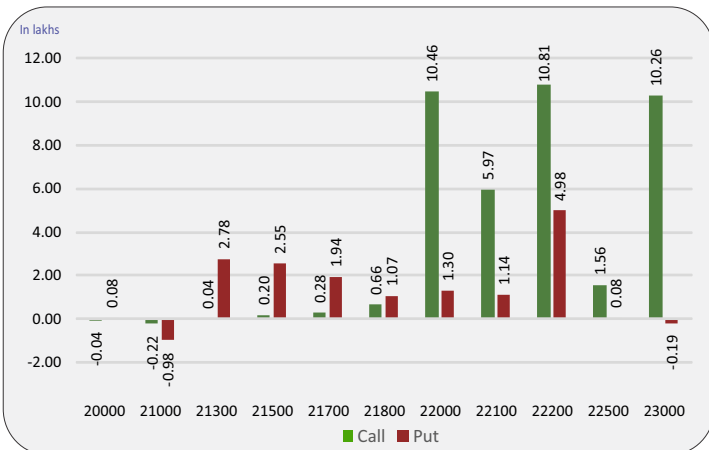
Nifty snapshot

	21-Feb	20-Feb
Spot	22055.05	22196.95
Nov	22070.15	22217.20
Dec	22211.80	22359.15
Chg. OI (Nov) (%)	-1.40	-3.38
Chg. OI (Dec) (%)	18.71	5.71
50 Day SMA	21625	21603
100 Day SMA	20661	20637
200 Day SMA	19910	19890

Nifty option OI concentration



Nifty option OI change



Nifty outlook

GIFT Nifty 21120 (+50)

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 22000 on declines and 22200 on advances.

Stock is in ban period

ASHOKLEY, BALRAMCHIN, BANDHANBNK, BIOCON, CANBK, GMRINFRA, GNFC, HINDCOPPER, INDIACEM, INDUSTOWER, NATIONALUM, PEL, PVRINOX, RBLBANK, ZEEL

Sentiment indicator

	21-Feb	20-Feb	19-Feb	16-Feb	15-Feb
Discount/Premium	15.10	20.25	49.15	57.10	94.30
COST OF CARRY%	0.90	0.89	0.88	0.85	0.84
PCR(OI)	0.99	1.19	1.17	1.22	1.17
PCR(VOL)	1.01	1.03	1.28	1.27	1.15
A/D RATIO( 50)	0.44	1.04	1.18	2.77	1.23
A/D RATIO(All FO Stock)*	0.27	0.85	1.06	2.91	1.73
IMPLIED VOLATILITY	14.44	14.51	14.45	13.94	13.99
VIX	15.93	16.07	16.02	15.22	15.23
HISTORICAL VOLATILITY	14.8	14.81	14.84	14.88	14.9

\*All Future Stock

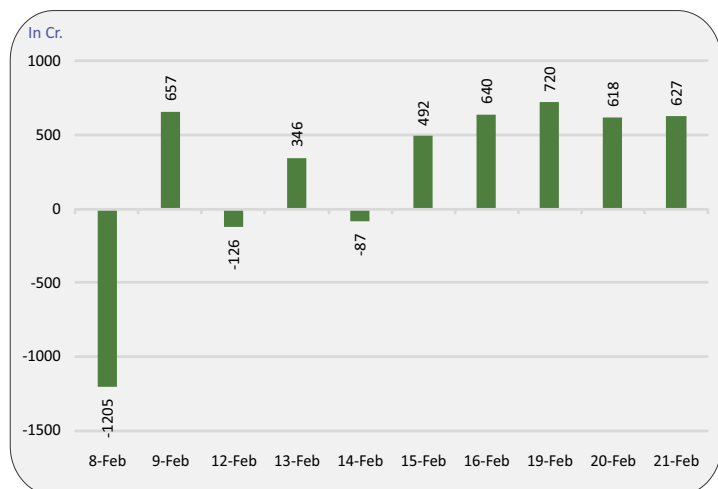
Nifty v/s OI

Date	Nifty	% Change	Open Interest	% Change
13-Feb	21824	0.6%	11995600	1.2%
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%

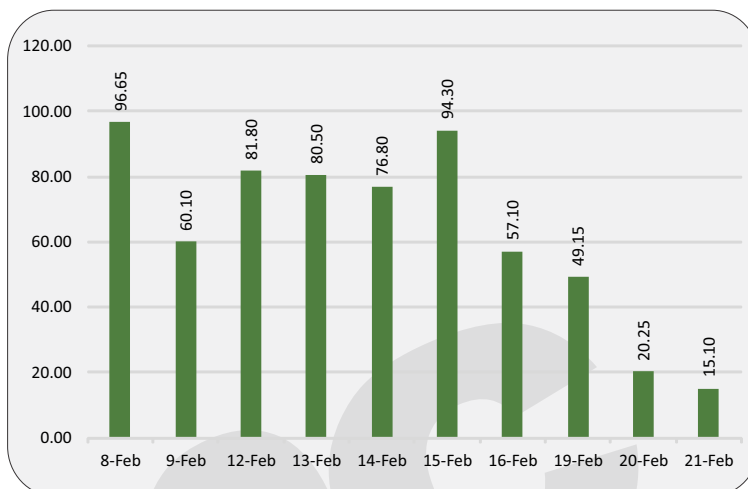
Fund flow (FII/DII)

	Net investment (in cr)
FII INDEX FUTURE	627
FII INDEX OPTION	-14792
FII STOCK FUTURE	-280
FII STOCK OPTION	104
FII CASH	285
DII CASH	-412

### FII'S activity in Nifty future



### Nifty discount / premium



### Top 10 long build up

	LTP	% Change	Open Interest	% OI Change
OBEROIRLTY	1325.2	0.94%	6271300	2.16%
M&MFIN	289.8	0.03%	25642000	1.03%
BERGEPAIN	559.3	0.61%	13648800	0.86%
SUNPHARMA	1541.9	0.36%	17838100	0.30%

### Indices to out perform

	Closing	% Change
BANK	47020	-0.16%
FIN SERVICE	20687	-0.55%
FMCG	53892	0.02%
PSU BANK	7144	0.60%
REALTY	905	2.00%

### Indices to under perform

	Closing	% Change
IT	37406	-1.64%
ENERGY	39283	-1.68%
SMLCAP	16005	-1.04%
AUTO	20253	-0.50%
MIDCAP	13814	-1.22%

### Top 10 short build up

	LTP	% Change	Open Interest	% OI Change
LTTTS	5278.4	-2.77%	699600	6.61%
BOSCHLTD	27965.7	-3.40%	204550	5.28%
NMDC	232.4	-3.73%	76666500	3.88%
ASHOKLEY	171.2	-1.55%	98270000	3.39%
BALKRISIND	2261.6	-1.55%	2363400	3.33%
LTIM	5420.6	-1.51%	2097750	3.14%
CHOLAFIN	1089.6	-1.21%	14001250	2.95%
AUBANK	589.5	-1.74%	21866000	2.35%
BATAINDIA	1425.2	-0.72%	2766375	2.03%
RAMCOCEM	869.8	-1.80%	2817750	1.94%

### Stocks to out perform

	Closing	% Change
GLENMARK	900.9	1.02%
RECLTD	455.0	-2.90%
HDFCAMC	3741.0	-0.96%
M&MFIN	289.8	0.03%
GAIL	180.8	-2.06%

### Stocks to under perform

	Closing	% Change
SIEMENS	4449.5	0.23%
GODREJCP	1235.9	0.60%
MFSL	953.5	-1.43%
SUNPHARMA	1541.9	0.36%
AMBUJACEM	587.4	-0.40%

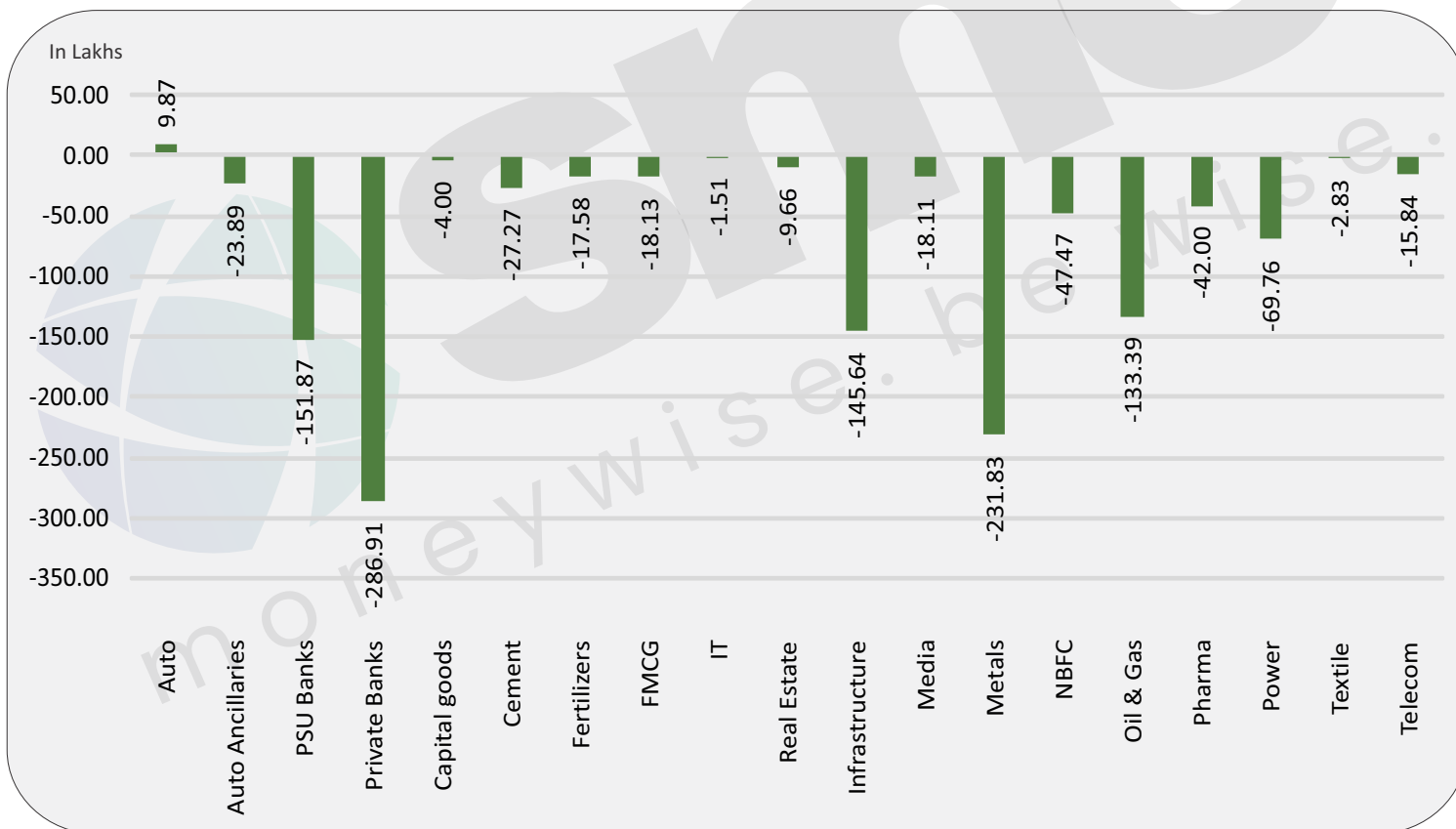
### Sector overview

Scripts/Indexes	OI Change	Volume Change (%)	Price Change	Remark
Auto	987400	12.6%	-0.9%	Short Buildup
Auto Ancillaries	-2388650	21.9%	-1.3%	Long Unwinding
PSU Banks	-15186525	106.4%	0.1%	Short Covering
Private Banks	-28691250	-25.8%	-1.0%	Long Unwinding
Capital goods	-399900	44.4%	-0.6%	Long Unwinding
Cement	-2727158	1.2%	-0.7%	Long Unwinding
Fertilizers	-1757800	-12.2%	-1.1%	Long Unwinding
FMCG	-1813475	5.7%	0.0%	Long Unwinding
IT	-150875	8.3%	-2.1%	Long Unwinding
Real Estate	-966200	61.3%	2.1%	Short Covering

### Sector overview

Scripts/Indexes	OI Change	Volume Change (%)	Price Change	Remark
Infrastructure	-14564000	-35.1%	-2.7%	Long Unwinding
Media	-1810500	-53.6%	-7.8%	Long Unwinding
Metals	-23182925	123.8%	-0.4%	Long Unwinding
NBFC	-4747214	24.1%	-1.2%	Long Unwinding
Oil & Gas	-13338875	15.9%	-1.5%	Long Unwinding
Pharma	-4199650	-18.2%	-0.7%	Long Unwinding
Power	-6976350	-25.3%	-2.6%	Long Unwinding
Textile	-283275	66.7%	0.1%	Short Covering
Telecom	-1583650	2.6%	-0.3%	Long Unwinding

### Change in sector open interest



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