

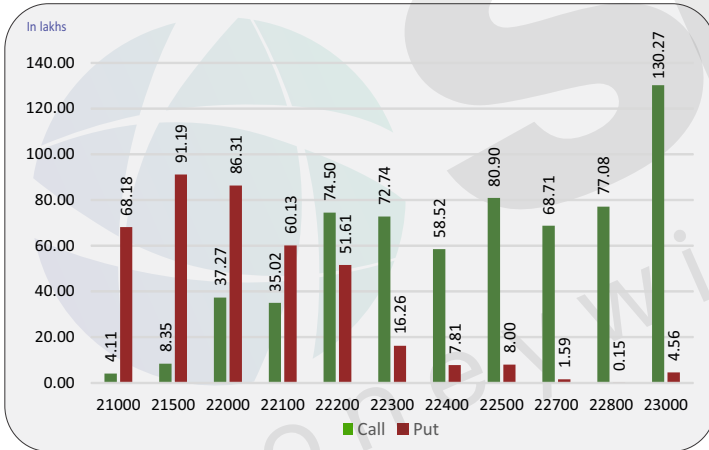
Index level

Index	Close	S1	S2	R1	R2
NIFTY	22203	22100	22000	22300	22400
BANKNIFTY	46587	46400	46200	46800	47000

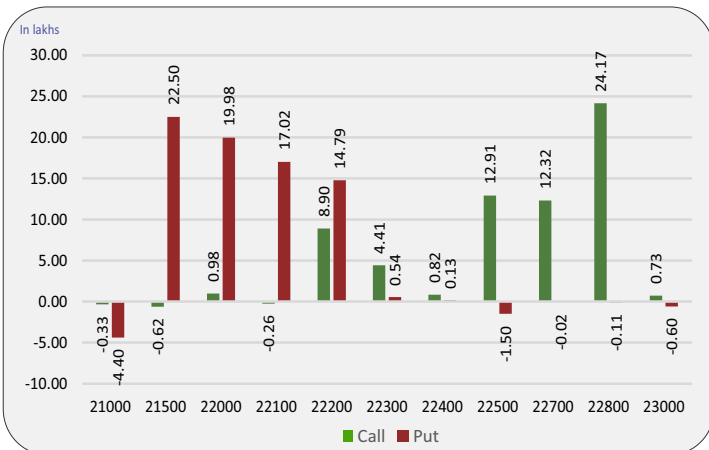
Nifty snapshot

	27-Feb	26-Feb
Nifty Spot	22198.35	22122.05
Nifty Feb	22203.05	22141.65
Nifty March	22348.85	22291.80
Chg. OI (Feb) (%)	-25.40	-10.78
Chg. OI (March) (%)	53.63	51.61
50 Day SMA	21720	21699
100 Day SMA	20763	20737
200 Day SMA	19989	19970

Nifty option OI concentration



Nifty option OI change



Nifty outlook

Gift Nifty 22220 (+17)

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, CANBK, INDUSTOWER, SAIL, ZEEL

Sentiment indicator

	27-Feb	26-Feb	23-Feb	22-Feb	21-Feb
NIFTY Discount/Premium	4.70	19.60	16.15	25.80	15.10
COST OF CARRY%	0.97	0.96	0.92	0.91	0.90
PCR(OI)	0.86	0.80	0.87	1.05	0.99
PCR(VOL)	0.83	0.91	0.92	0.89	1.01
A/D RATIO(Nifty 50)	1.45	0.50	0.63	2.27	0.44
A/D RATIO(All FO Stock)*	0.86	0.56	0.77	5.00	0.27
IMPLIED VOLATILITY	14.20	14.16	13.53	13.76	14.44
VIX	15.73	15.60	14.97	15.20	15.93
HISTORICAL VOLATILITY	14.7	14.74	14.76	14.8	14.8

*All Future Stock

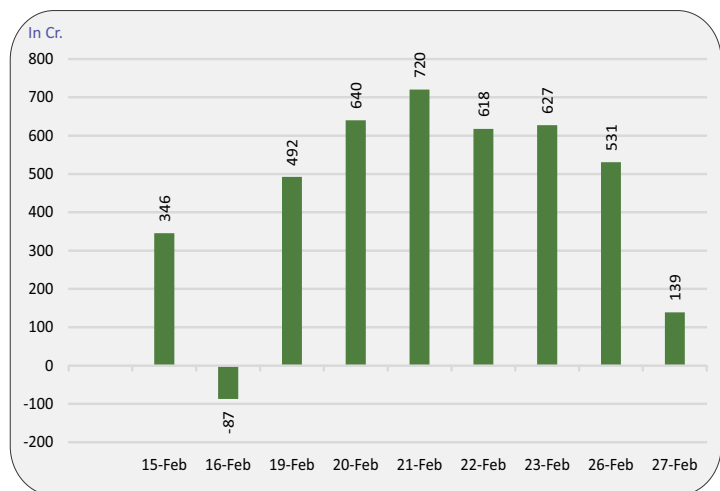
Nifty v/s OI

Date	Nifty	% Change	Open Interest	% Change
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%
26-Feb	22142	-0.4%	9139950	-10.8%
27-Feb	22203	0.3%	6818450	-25.4%

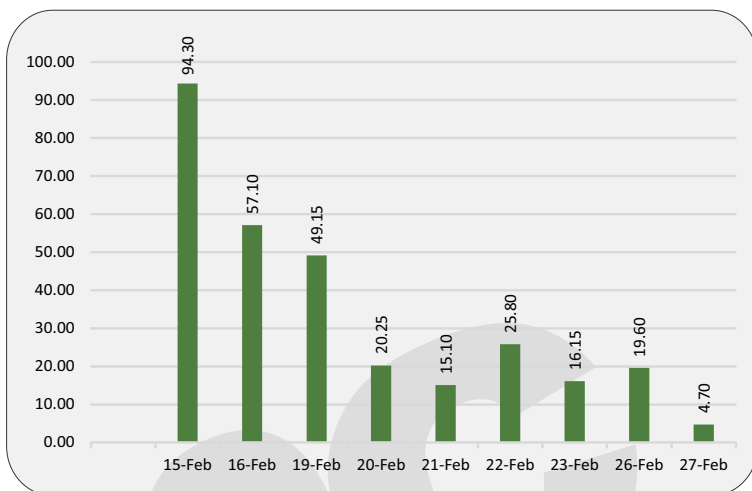
Fund flow (FII/DII)

	Net investment (in cr)
FII INDEX FUTURE	139
FII INDEX OPTION	-30817
FII STOCK FUTURE	-1084
FII STOCK OPTION	10
FII CASH	-1,509
DII CASH	2,862

FII'S activity in Nifty future



Nifty discount / premium



Top 10 long build up

	LTP	%Change	Open Interest	%OIChange

Indices to out perform

	Closing	% Change
AUTO	20789	0.71%
ENERGY	39660	-0.25%
INFRA	8201	0.26%
PHARMA	19064	0.57%
SMLCAP	16178	0.28%

Indices to under perform

	Closing	% Change
BANK	46588	0.02%
IT	37870	0.72%
MIDCAP	13932	-0.33%
FIN SERVICE	20553	-0.32%
PSU BANK	7001	-0.56%

Top 10 short build up

	LTP	%Change	Open Interest	%OIChange

Stocks to out perform

	Closing	% Change
INDUSTOWER	240.2	-2.56%
RECLTD	444.5	-3.47%
HDFCAMC	3908.9	0.60%
M&MFIN	288.0	-0.74%
GAIL	180.9	-0.60%

Stocks to under perform

	Closing	% Change
CIPLA	1484.4	1.26%
GODREJCP	1263.8	1.05%
MFSL	933.8	0.76%
IRCTC	952.8	-1.59%
IDFCFIRSTB	83.6	-0.54%

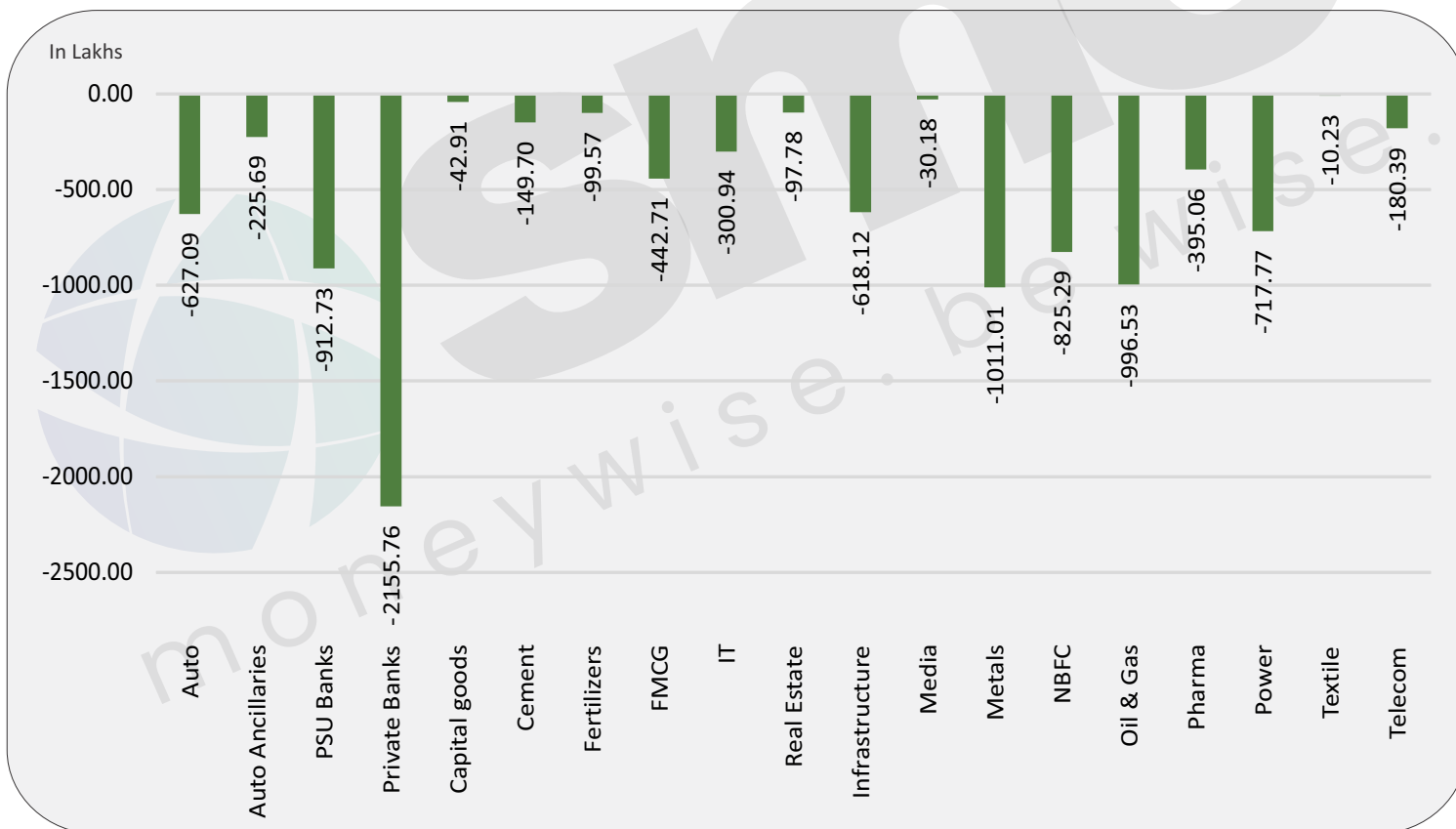
Sector overview

Scripts/Indexes	OI Change	Volume Change (%)	Price Change	Remark
Auto	-62709200	59.6%	0.6%	Short Covering
Auto Ancillaries	-22568750	-12.7%	0.2%	Short Covering
PSU Banks	-91273225	9.6%	-0.6%	Long Unwinding
Private Banks	-215575600	11.1%	0.0%	Short Covering
Capital goods	-4291050	-35.3%	0.7%	Short Covering
Cement	-14969682	-11.7%	-0.2%	Long Unwinding
Fertilizers	-9956850	-12.2%	-0.9%	Long Unwinding
FMCG	-44270925	33.4%	0.5%	Short Covering
IT	-30093750	11.2%	0.2%	Short Covering
Real Estate	-11993300	84.0%	0.3%	Short Covering

Sector overview

Scripts/Indexes	OI Change	Volume Change (%)	Price Change	Remark
Infrastructure	-61811750	64.0%	-2.0%	Long Unwinding
Media	-3018000	-28.7%	-0.5%	Long Unwinding
Metals	-101101450	-20.1%	0.0%	Long Unwinding
NBFC	-82528506	55.8%	-1.1%	Long Unwinding
Oil & Gas	-99652500	4.8%	-1.2%	Long Unwinding
Pharma	-39506225	-11.1%	0.2%	Short Covering
Power	-71776650	15.5%	-0.4%	Long Unwinding
Textile	-1022580	3.1%	-0.8%	Long Unwinding
Telecom	-18038800	-51.1%	-0.5%	Long Unwinding

Change in sector open interest



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