

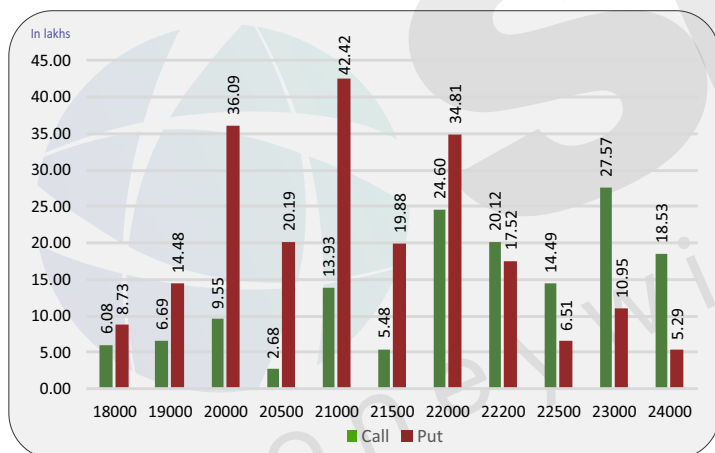
Index level

Index	Close	S1	S2	R1	R2
NIFTY	22161	22100	22000	22300	22400
BANKNIFTY	46547	46300	46100	46700	46900

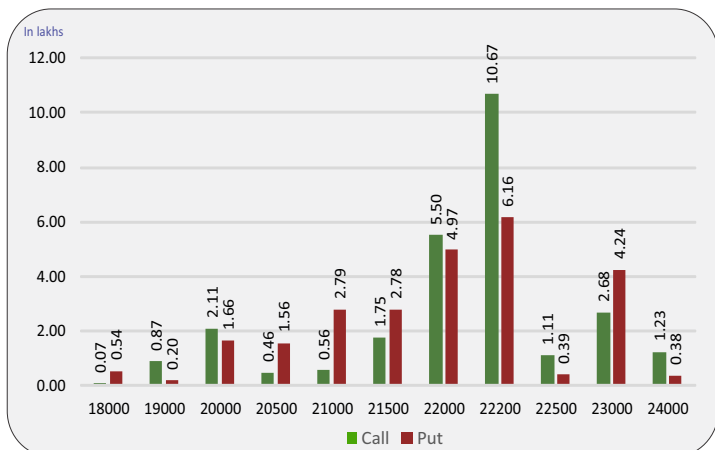
Nifty snapshot

	29-Feb	28-Feb
Nifty Spot	21982.80	21951.15
Nifty Mar	22160.50	22075.70
Nifty Apr	22283.50	22211.20
Chg. OI (Mar) (%)	32.59	31.12
Chg. OI (Apr) (%)	6.77	4.89
50 Day SMA	21741	21729
100 Day SMA	20813	20787
200 Day SMA	20026	20008

Nifty option OI concentration



Nifty option OI change



Nifty outlook

Gift Nifty 22211 (+50)

Today the markets are likely to open on flat note. All the emerging markets are trading green. The coming session is likely to witness a range of 22100 on declines and 22300 on advances.

Stock is in ban period

No stock

Sentiment indicator

	29-Feb	28-Feb	27-Feb	26-Feb	23-Feb
Discount/Premium	177.70	124.55	150.50	169.75	161.60
COST OF CARRY%	0.69	0.66	0.66	0.66	0.63
PCR(OI)	1.36	1.45	1.55	1.47	1.52
PCR(VOL)	1.11	1.16	1.46	1.16	1.17
A/D RATIO(50)	2.77	0.11	1.58	0.53	0.63
A/D RATIO(All FO Stock)*	4.24	0.12	0.88	0.59	0.74
IMPLIED VOLATILITY	14.25	15.01	14.20	14.16	13.53
VIX	15.57	16.33	15.73	15.60	14.97
HISTORICAL VOLATILITY	41.95	14.77	14.7	14.74	14.76

*All Future Stock

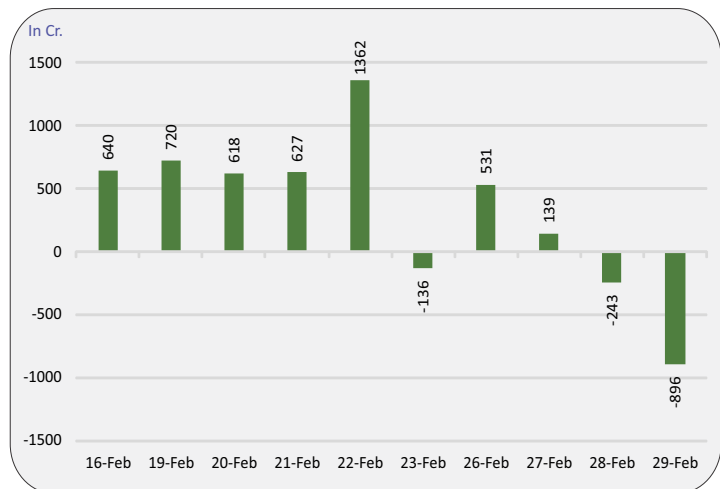
Nifty v/s OI

Date	Nifty	% Change	Open Interest	% Change
21-Feb	22212	-0.7%	1705400	18.7%
22-Feb	22383	0.8%	2543200	49.1%
23-Feb	22374	0.0%	3230400	27.0%
26-Feb	22292	-0.4%	4897600	51.6%
27-Feb	22349	0.3%	7524300	53.6%
28-Feb	22076	-1.2%	9865850	31.1%
29-Feb	22161	0.4%	13081300	32.6%

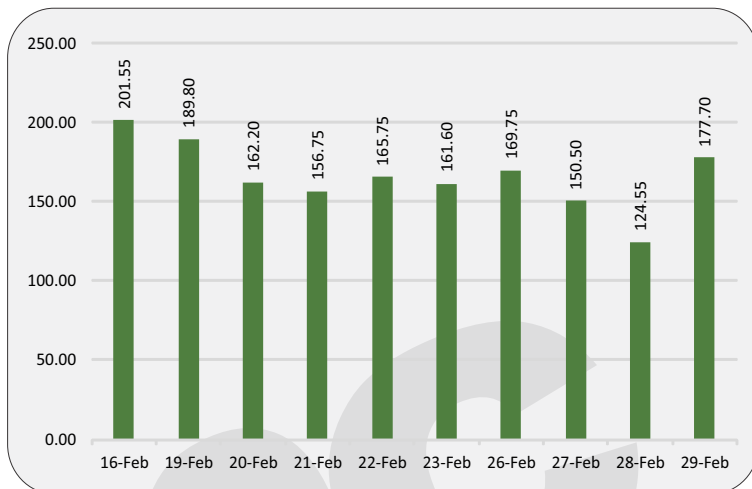
Fund flow (FII/DII)

	Net investment (in cr)
FII INDEX FUTURE	-896
FII INDEX OPTION	-335
FII STOCK FUTURE	-4181
FII STOCK OPTION	-2466
FII CASH	3,568
DII CASH	-230

FII'S activity in Nifty future



Nifty discount / premium



Top 10 long build up

	LTP	%Change	OpenInterest	%OIChange

Indices to out perform

	Closing	% Change
FMCG	54016	0.35%
IT	37720	-0.06%
PHARMA	19003	0.32%
FIN SERVICE	20408	0.33%
METAL	7922	0.91%

Indices to under perform

	Closing	% Change
ENERGY	38838	0.23%
AUTO	20412	0.20%
MEDIA	2050	-0.91%
MIDCAP	13746	0.94%
SMLCAP	15976	0.64%

Top 10 short build up

	LTP	%Change	OpenInterest	%OIChange

Stocks to out perform

	Closing	% Change
BERGEPAIN	553.8	3.02%
RECLTD	442.8	3.41%
HDFCAMC	3746.8	-2.70%
M&MFIN	284.9	1.80%
GAIL	183.4	1.92%

Stocks to under perform

	Closing	% Change
ADANIET	3310.7	1.98%
GODREJCP	1262.9	1.64%
MFSL	977.0	0.89%
BRITANNIA	4987.5	1.46%
BIOCON	278.8	2.41%

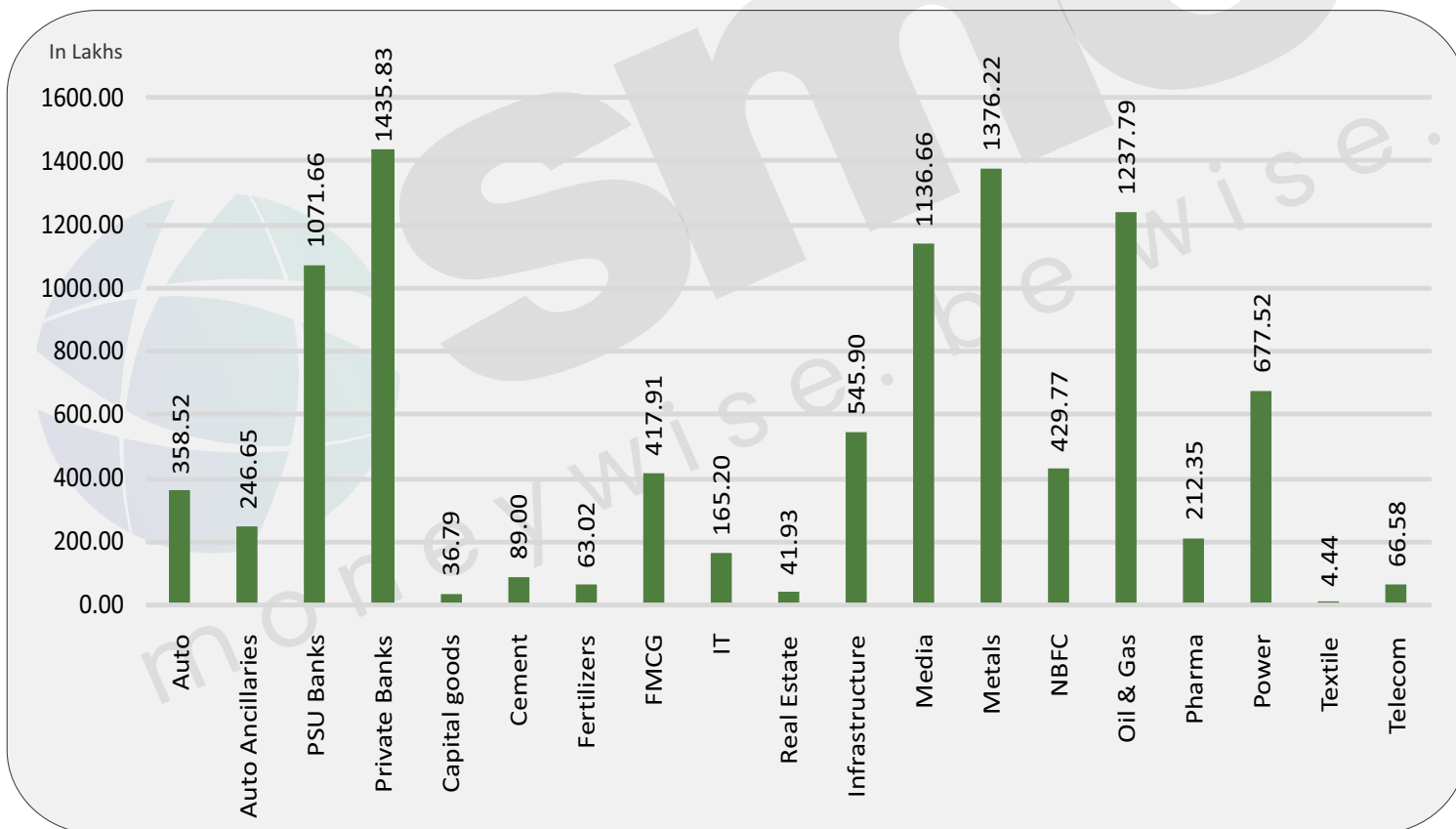
Sector overview

Scripts/Indexes	OI Change	Volume Change (%)	Price Change	Remark
Auto	35851975	12.4%	0.9%	Long Buildup
Auto Ancillaries	24665350	28.0%	0.6%	Long Buildup
PSU Banks	107165500	99.5%	1.8%	Long Buildup
Private Banks	143582700	52.6%	0.7%	Long Buildup
Capital goods	3678900	25.3%	1.1%	Long Buildup
Cement	8900021	5.9%	1.3%	Long Buildup
Fertilizers	6302300	30.0%	0.5%	Long Buildup
FMCG	41791200	47.1%	0.8%	Long Buildup
IT	16520175	27.1%	0.2%	Long Buildup
Real Estate	4193025	2.8%	1.2%	Long Buildup

Sector overview

Scripts/Indexes	OI Change	Volume Change (%)	Price Change	Remark
Infrastructure	54590000	83.6%	1.1%	Long Buildup
Media	113665500	3369.9%	0.5%	Long Buildup
Metals	137621950	55.7%	1.3%	Long Buildup
NBFC	42976923	31.0%	1.8%	Long Buildup
Oil & Gas	123779050	25.8%	0.9%	Long Buildup
Pharma	21234600	32.4%	1.0%	Long Buildup
Power	67751625	73.1%	1.3%	Long Buildup
Textile	443520	4.9%	0.5%	Long Buildup
Telecom	6657600	39.1%	1.6%	Long Buildup

Change in sector open interest



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