

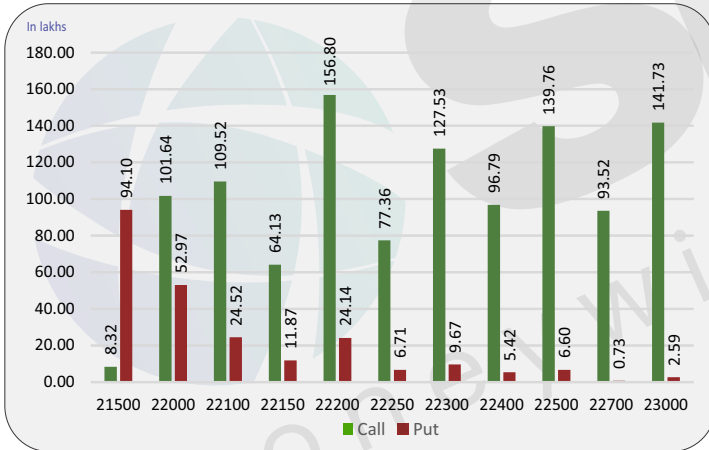
Index level

Index	Close	S1	S2	R1	R2
NIFTY	21921	21800	21700	22000	22100
BANKNIFTY	45852	45600	45400	46000	46200

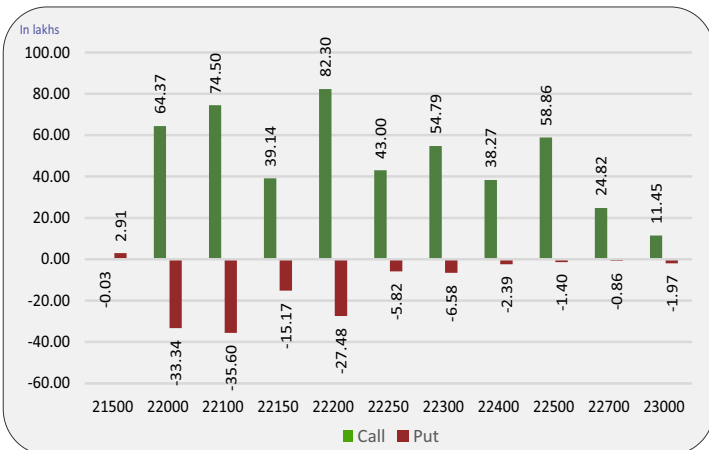
Nifty snapshot

	28-Feb	27-Feb
Nifty Spot	21951.15	22198.35
Nifty Feb	21921.35	22203.05
Nifty March	22075.70	22348.85
Chg. OI (Feb) (%)	-24.06	-25.40
Chg. OI (March) (%)	31.12	53.63
50 Day SMA	21729	21720
100 Day SMA	20787	20763
200 Day SMA	20008	19989

Nifty option OI concentration



Nifty option OI change



Nifty outlook

Gift Nifty 21940 (+19)

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 21800 on declines and 22000 on advances

Stock is in ban period

INDUSTOWER, SAIL

Sentiment indicator

	28-Feb	27-Feb	26-Feb	23-Feb	22-Feb
Discount/Premium	-29.80	4.70	19.60	16.15	25.80
COST OF CARRY%	0.66	0.66	0.66	0.63	0.62
PCR(OI)	0.49	0.86	0.80	0.87	1.05
PCR(VOL)	0.96	0.83	0.91	0.92	0.89
A/D RATIO(50)	0.11	1.45	0.50	0.63	2.27
A/D RATIO(All FO Stock)*	0.12	0.86	0.56	0.77	5.00
IMPLIED VOLATILITY	15.01	14.20	14.16	13.53	13.76
VIX	16.33	15.73	15.60	14.97	15.20
HISTORICAL VOLATILITY	14.77	14.7	14.74	14.76	14.8

*All Future Stock

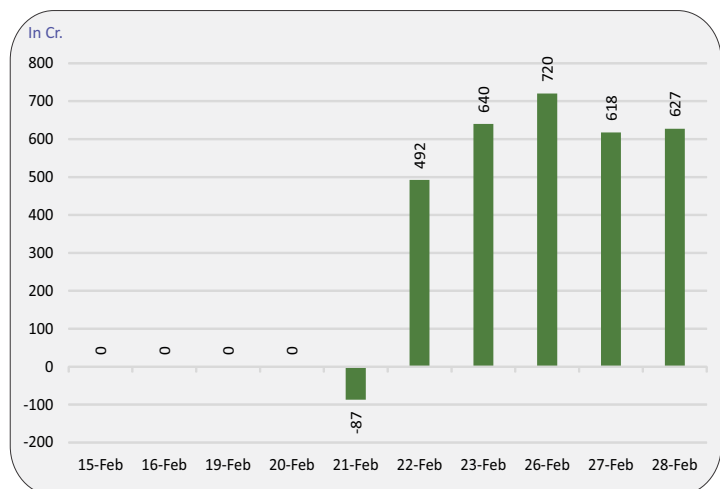
Nifty v/s OI

Date	Nifty	% Change	Open Interest	% Change
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%
28-Feb	21921	-1.3%	5177850	-24.1%

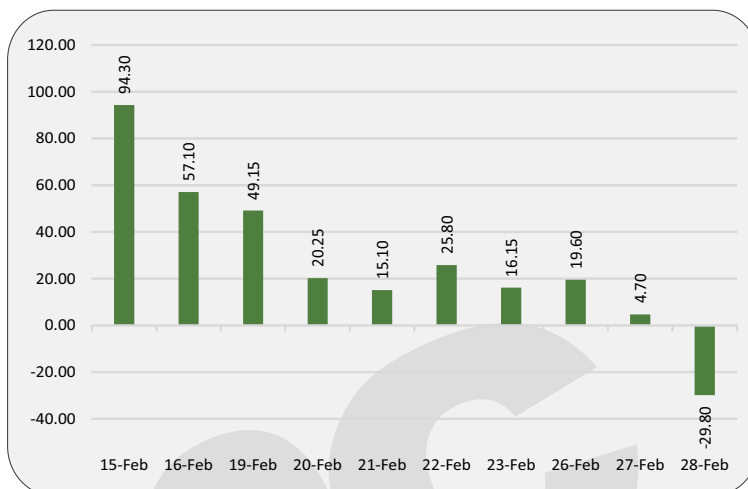
Fund flow (FII/DII)

	Net investment (in cr)
FII INDEX FUTURE	627
FII INDEX OPTION	-14792
FII STOCK FUTURE	-280
FII STOCK OPTION	104
FII CASH	-1879
DII CASH	1827

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
IT	37742	-0.34%
PHARMA	18943	-0.64%
REALTY	910	-2.11%
METAL	7850	-1.88%
INFRA	8055	-1.78%

Indices to under perform

	Closing	% Change
ENERGY	38748	-2.30%
BANK	45963	-1.34%
MIDCAP	13618	-2.25%
PSE	9085	-2.00%
PSU BANK	6841	-2.30%

Top 10 short build up

	LTP	%Change	Open Interest	%OIChange

Stocks to out perform

	Closing	% Change
INDUSTOWER	244.0	1.60%
RECLTD	427.1	-3.91%
HDFCAMC	3835.3	-1.88%
M&MFIN	280.8	-2.52%
GAIL	178.8	-1.16%

Stocks to under perform

	Closing	% Change
TATACONSUM	1170.4	-1.02%
GODREJCP	1234.4	-2.33%
MFSL	962.5	3.07%
HDFCLIFE	580.9	0.03%
TCS	4112.7	0.09%

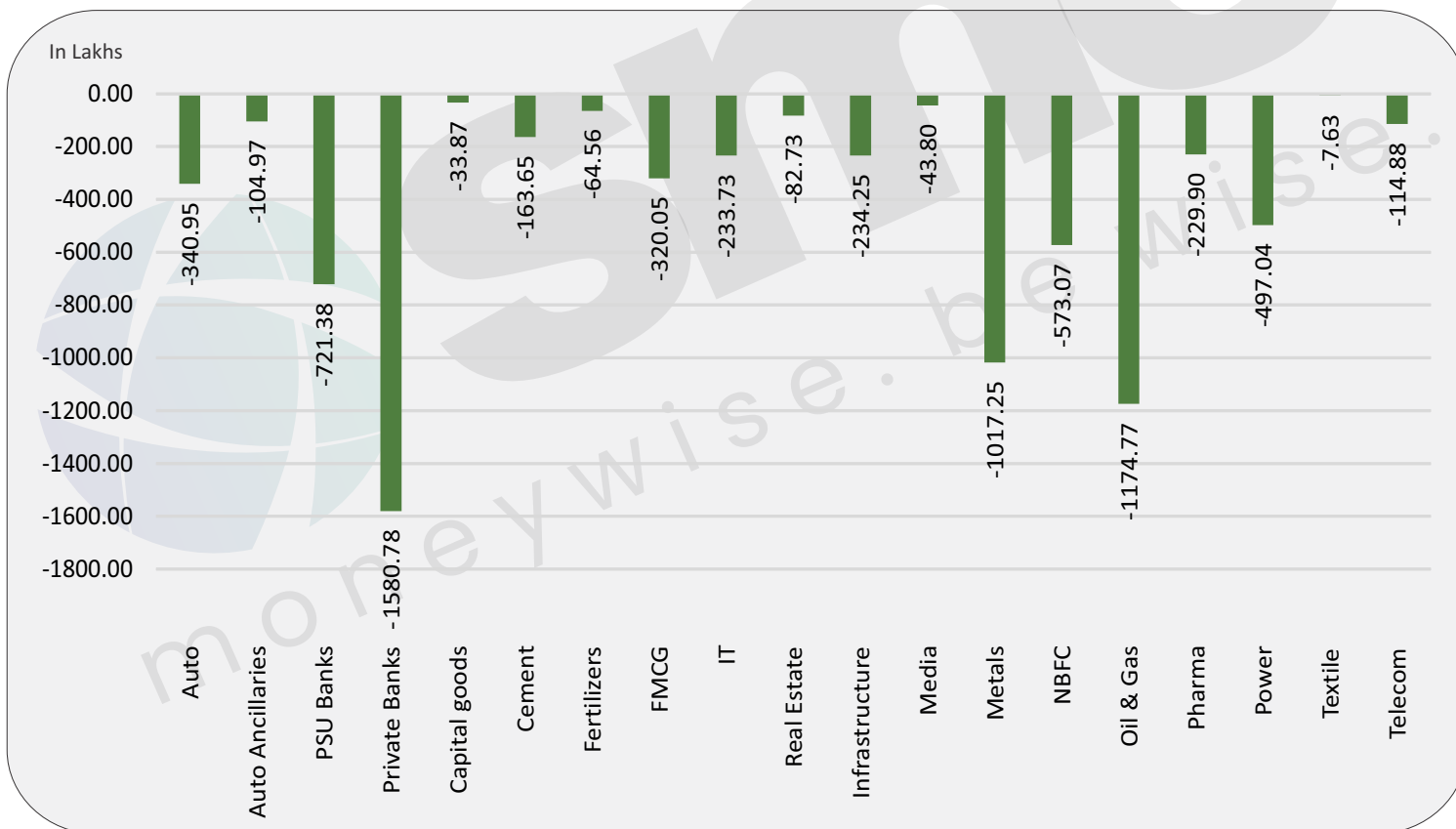
Sector overview

Scripts/Indexes	OI Change	Volume Change (%)	Price Change	Remark
Auto	-34095225	-16.3%	-2.7%	Long Unwinding
Auto Ancillaries	-10497050	-30.6%	-0.4%	Long Unwinding
PSU Banks	-72137800	-21.3%	-2.6%	Long Unwinding
Private Banks	-158078000	-27.5%	-2.2%	Long Unwinding
Capital goods	-3386700	-32.6%	-0.9%	Long Unwinding
Cement	-16364550	7.8%	-2.4%	Long Unwinding
Fertilizers	-6456000	-6.0%	-2.4%	Long Unwinding
FMCG	-32004850	-13.0%	-0.9%	Long Unwinding
IT	-23372600	-26.8%	-1.1%	Long Unwinding
Real Estate	-8273125	-20.1%	-3.8%	Long Unwinding

Sector overview

Scripts/Indexes	OI Change	Volume Change (%)	Price Change	Remark
Infrastructure	-23425000	-40.7%	-1.7%	Long Unwinding
Media	-4380000	93.8%	-5.0%	Long Unwinding
Metals	-101725250	18.0%	-2.0%	Long Unwinding
NBFC	-57306976	-29.1%	-2.0%	Long Unwinding
Oil & Gas	-117476725	-6.1%	-2.5%	Long Unwinding
Pharma	-22990125	-28.7%	-1.1%	Long Unwinding
Power	-49704300	-19.0%	-1.9%	Long Unwinding
Textile	-762915	-29.9%	-2.4%	Long Unwinding
Telecom	-11488350	-48.6%	0.9%	Short Covering

Change in sector open interest



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