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Nifty Snaps	shot			
	Close	Prv Cl.	Ab chg	% chg
Spot	21,840.05	21,743.25	96.80	0.45
Futures	21,916.85	21,823.75	93.10	0.43
OI(ml shr)	13.26	13.37	-0.11	-0.82
Vol (lots)	206939	150890	56049	37.15
COC	76.80	80.50	-3.70	-4.6
PCR-OI	1.24	1.00	0.25	24.7

### Nifty Futures Price v/s OI



Institutional Activity in previous trading session									
(in Rs cr.)	)	Buy			Sell		Net		
Index Fu	Index Futures 6		6086.33		6173.59		-87.26		
Index Op	otions	tions 471		46	73122.40	4	0819.27		
Stock Fu	tures	20	705.39	2	1350.31		-644.92		
Stock Op	Stock Options		39605.34		38892.60		712.74		
FII Ca	sh 18		,323.11 22		22,252.71		-3,929.60		
DII Cash		12,110.28		9,212.30		2	2,897.98		
Net FII A	ctivity (	in Rs	s cr.)						
Date	ldx F	ut	Stk Fu	ıt	ldx Opt		Cash		
14-Feb	-87	.3	-644.9	9	40819.3		-3930		
13-Feb	345	.6	2507.	6 -7492.7			376		
12-Feb	-125	5.7	1605.	9	-12112.6		127		
9-Feb	656	.7	-2172.	9	-6381.0		142		
8-Feb	-120	4.7	-6201.	6	-26255.7		-4934		
7-Feb	-125	3.5	-4144.	6	-11624.8	3	-1691		

### **Technical Pivot (Intraday):**

	S2	S1	PIVOT	R1	R2
NIFTY	21475	21695	21825	22045	22175
BANKNIFTY	44490	45290	45820	46620	47150

Fresh Longs seen in:	Fresh Longs seen in:					Fresh Shorts seen in:				
Scrip	Price	Price chg	OI	OI Chg	Scrip	Price	Price chg	OI	OI Chg	
HINDCOPPER	260.7	3.5	40.3	19.2	HINDALCO	510.3	-0.4	46.6	12.3	
INDIAMART	2716.8	0.5	0.9	8.3	LTTS	5428.5	-3.9	0.8	9.9	
IOC	184.4	5.2	169.0	7.3	NAUKRI	5130.3	-4.3	1.2	9.5	
Short Covering seen in:					Long Unwinding seen in:					
Scrip	Price	Price chg	OI	OI Chg	Scrip	Price	Price chg	OI	OI Chg	
NATIONALUM	154.4	9.8	74.8	-20.2	IPCALAB	1154.1	-0.4	3.7	-8.3	
FINNIFTY	20391.1	0.6	0.1	-11.0	SUNPHARMA	1524.8	-1.0	18.5	-5.4	
MIDCPNIFTY	10783.9	0.9	0.7	-8.6	GUJGASLTD	561.9	-0.2	6.5	-3.8	

### Summary

- Indian markets closed on a positive note where buying was mainly seen in Banking, Automobiles and Oil & Gas Sectors. Nifty Feb Futures closed at 21916.85 (up 93.10 points) at a premium of 76.80 pts to spot.
- FIIs were net sellers in Cash to the tune of 3929.60 Cr and were net sellers in index futures to the tune of 87.26 Cr.
- India VIX decreased by 2.35% to close at 15.44 touching an intraday high of 16.20.

## **Open Interest in Nifty Options:**





The above second chart shows previous trading day's change in Nifty options where Addition in OI were seen in 21600, 21700, 21800 strike Puts and at 22200, 22100, 22000 strike Calls indicating market is likely to remain positive in the near term.

Highest OI build-up is seen at 22000 strike Calls and 21500 strike Puts, to the tune of 17.04mn and 14.17mn respectively.

#### **Outlook on Nifty:**

Index is likely to open on a positive note today and is likely to remain positive during the day.



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NIFTY50 Options OI (CE OI = Resistance) (PE OI = Support)									
Symbol	Highest CE OI	Highest PE OI	СМР						
ADANIPORTS	1300	1200	1273						
ADANIENT	3200	3100	3221						
ASIANPAINT	3000	2900	2983						
AXISBANK	1100	1050	1099						
BAJAJ-AUTO	8000	7500	8089						
BAJAJFINSV	1700	1500	1587						
BAJFINANCE	7000	6500	6660						
BHARTIARTL	1200	1100	1120						
BPCL	530	600	626						
BRITANNIA	5200	4800	5034						
CIPLA	1500	1300	1431						
COALINDIA	500	400	463						
DIVISLAB	3800	3500	3735						
DRREDDY	6300	6100	6254						
EICHERMOT	4000	3500	3920						
GRASIM	2200	2000	2082						
HCLTECH	1700	1500	1671						
HDFCBANK	1500	1400	1393						
HDFCLIFE	600	580	588						
HEROMOTOCO	4800	4800	4814						
HINDALCO	600	500	510						
HINDUNILVR	2500	2500	2398						
ICICIBANK	1030	1000	1026						
ITC	450	400	413						
INDUSINDBK	1600	1600	1489						

NIFTY50 Options C	0I (CE OI = Resist	ance) ( PE OI =	Support)
Symbol	Highest CE OI	Highest PE OI	СМР
INFY	1700	1600	1670
IOC	200	175	184
JSWSTEEL	900	800	816
KOTAKBANK	1900	1700	1753
LT	3500	3300	3324
LTIM	6000	5000	5514
M&M	1700	1600	1662
MARUTI	11000	9800	11046
NESTLEIND	2500	2400	2485
NTPC	340	300	329
ONGC	260	260	265
POWERGRID	280	270	271
RELIANCE	3000	2800	2968
SBILIFE	1600	1400	1461
SBIN	750	650	746
SUNPHARMA	1550	1400	1525
TATACONSUM	1200	1100	1139
TATAMOTORS	1000	900	920
TATASTEEL	150	130	142
TCS	4200	4000	4118
TECHM	1400	1300	1299
TITAN	3800	3500	3596
ULTRACEMCO	10500	9500	9834
UPL	550	500	484
WIPRO	520	500	515
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# **Derivatives Daily**

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I against MWP	L				(	OI against MWP	OI against MWPL	OI against MWPL	DI against MWPL
ymbol	MWPL	Open Interest	Limit for next day	% OI	s	ymbol	ymbol MWPL	ymbol MWPL Open	VMDOI NIWPI '
INDCOPPER	65482129	66345400	Ban	101%	CHAMBLFER	Т	T 32829989		
DUSTOWER	166895623	168585600	Ban	101%	BANKBARODA		372635498	372635498 257423400	372635498 257423400 96580323
ANDHANBNK	193358339	185500000	Ban	96%	GLENMARK		30110093	30110093 20655975	30110093 20655975 7948613
EEL	184440627	173841000	Ban	94%	MCX		10180563	10180563 6946000	10180563 6946000 2725534
CANBK	134484114	125412300	2347608	93%	SBICARD		59413161	59413161 39710400	59413161 39710400 16732102
BFRL	83625756	75602800	Ban	90%	VEDL		269299238	269299238 173344100	269299238 173344100 82490176
RBLBANK	120524452	107127500	7370729	89%	AARTIIND		40929582	40929582 26286000	40929582 26286000 12597102
INDIACEM	44362911	39251500	Ban	88%	JINDALSTEL		75634801	75634801 47508750	75634801 47508750 24344310
PEL	23952122	21084000	1670515	88%	PFC		290447407	290447407 181276375	290447407 181276375 94648661
GNFC	17249403	15112500	1274432	88%	HINDPETRO	1	27940594	27940594 76601700	27940594 76601700 44941864
TATACHEM	31601465	27629250	2392141	87%	METROPOLIS	5	5147389	5147389 3006800	5147389 3006800 1883219
GMRINFRA	494055219	428793750	40558708	87%	CUB	1481	27915	27915 82170000	27915 82170000 58551519
PVRINOX	14162574	12277155	1177290	87%	AMBUJACEM	14608	9317	9317 80395200	9317 80395200 58389651
DELTACORP	35744131	30630000	Ban	86%	LICHSGFIN	602441	01	01 33048000	01 33048000 24183895
BALRAMCHIN	23040698	19622400	Ban	85%	CANFINHOME	1864475	52	52 10013250	52 10013250 7699264
SAIL	289139949	243104000	Ban	84%	PETRONET	1500000	17	17 78885000	17 78885000 63615016
ASHOKLEY	282359403	236785000	Ban	84%	SUNTV	1970423	32	32 10347000	32 10347000 8372020
BHEL	256482590	211795500	31862960	83%	DLF	1283354	64	64 67244100	64 67244100 54674590
BIOCON	93713228	77285000	Ban	82%	CONCOR	5508187	74	4 28533000	74 28533000 23794780
AUROPHARMA	56444627	46097700	Ban	82%	ACC	1626606	67	67 8331900	67 8331900 7120863
PNB	591377974	481008000	Ban	81%	HAL	3793451	5	5 18792000	5 18792000 17245789
MANAPPURAM	109696743	88572000	15639905	81%					
NATIONALUM	178967755	144060000	Ban	80%					
UPL	101555650	81192800	15285067	80%					
ESCORTS	6731473	5314925	1079974	79%					
NMDC	229794455	181179000	37125732	79%					
GRANULES	28132038	21626000	5099436	77%					
IRCTC	60165566	45171875	11985412	75%					
IDFCFIRSTB	884075623	653857500	186014341	74%					
IEX	177845485	130470000	38483210	73%					
ABCAPITAL	161301726	118162800	35073839	73%					
IDEA	4832931211	3539040000	1052244650	73%					
TATAPOWER	339616396	244944000	77691576	72%					
	339010390	244344000	11091070	1 2 /0					



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# **Derivative Recommendations:**

Stock Name	Call (Buy/Sell)	Entry price	Targets	Stop Loss	Duration	Status
NIL						



**Derivatives Daily** 

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