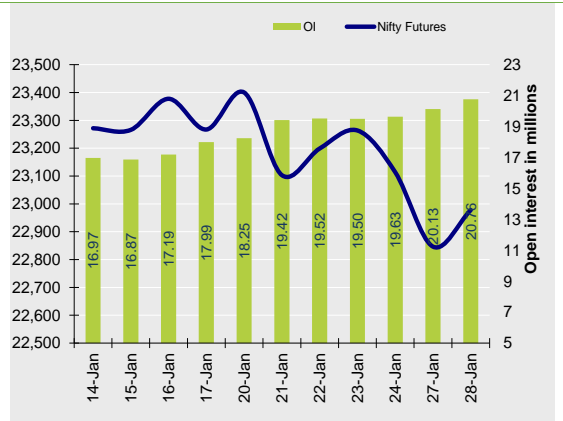


Nifty Snapshot

| | Close | Prv Cl. | Ab chg | % chg |
|-------------------|-----------|-----------|--------|-------|
| Spot | 22,957.25 | 22,829.15 | 128.10 | 0.56 |
| Futures | 22,977.70 | 22,846.45 | 131.25 | 0.57 |
| OI(ml shr) | 20.76 | 20.13 | 0.63 | 3.13 |
| Vol (lots) | 409109 | 292032 | 117077 | 40.09 |
| COC | 20.45 | 17.30 | 3.15 | 18.2 |
| PCR-OI | 0.95 | 0.75 | 0.19 | 25.5 |

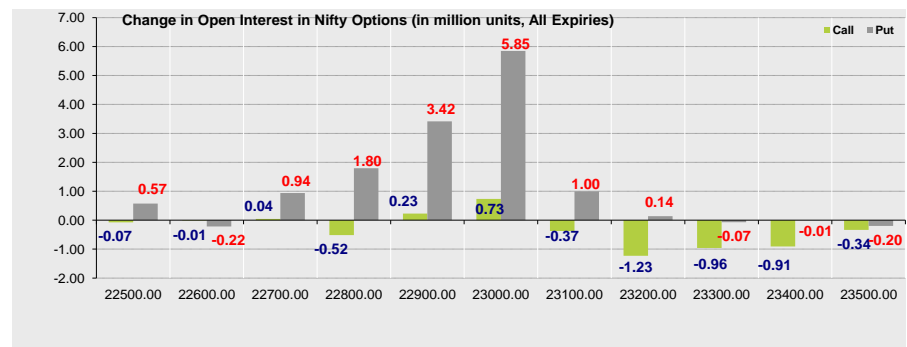
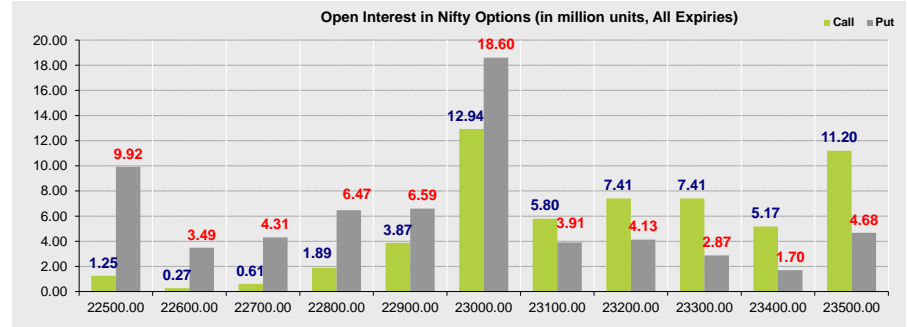
Nifty Futures Price v/s OI



Summary

- Indian markets closed on positive note where buying was mainly seen in Banking, Automobiles, Realty Sectors. Nifty Jan Futures closed at 22977.70 (up 131.25 points) at a premium of 20.45 pts to spot.
- FII's were net sellers in Cash to the tune of 4920.69 Cr and were net sellers in index futures to the tune of 489.33 Cr.
- India VIX increased by 0.34% to close at 18.20 touching an intraday high of 18.50.

Open Interest in Nifty Options:



Institutional Activity in previous trading session (in Rs cr.)

| | Buy | Sell | Net |
|---------------|------------|------------|-----------|
| Index Futures | 10421.04 | 10910.37 | -489.33 |
| Index Options | 1214016.66 | 1209794.94 | 4221.72 |
| Stock Futures | 140055.32 | 137539.42 | 2515.90 |
| Stock Options | 130961.39 | 130734.74 | 226.65 |
| FII Cash | 11,165.86 | 16,086.55 | -4,920.69 |
| DII Cash | 19,735.28 | 12,920.95 | 6,814.33 |

Net FII Activity (in Rs cr.)

| Date | Idx Fut | Stk Fut | Idx Opt | Cash |
|--------|---------|---------|----------|-------|
| 28-Jan | -489.3 | 2515.9 | 4221.7 | -4921 |
| 27-Jan | -34.3 | 2950.8 | 1364.5 | -5015 |
| 24-Jan | 303.2 | 188.3 | -12745.1 | -2758 |
| 23-Jan | 717.9 | 2121.7 | 633.1 | -5463 |
| 22-Jan | -970.5 | 1780.5 | -50125.5 | -4026 |
| 21-Jan | -2428.2 | -5457.7 | -2937.0 | -5920 |

Technical Pivot (Intraday):

| | S2 | S1 | PIVOT | R1 | R2 |
|-----------|-------|-------|-------|-------|-------|
| NIFTY | 22715 | 22845 | 23000 | 23135 | 23290 |
| BANKNIFTY | 48025 | 48425 | 48820 | 49225 | 49615 |

- The above second chart shows previous trading day's change in Nifty options where Addition in OI were seen in 23000, 22900 strike Calls and at 22700, 22800, 22900 strike Puts indicating market is likely to remain positive in the near term.
- Highest OI build-up is seen at 23000 strike Calls and 23000 strike Puts, to the tune of 12.94mn and 18.60mn respectively.

Outlook on Nifty:

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

(Price is in Rs; OI is in million units; Price chg and OI chg are in percentage) **NB RESEARCH**

| Fresh Longs seen in: | | | | | Fresh Shorts seen in: | | | | |
|-------------------------|--------|-----------|------|--------|-------------------------|--------|-----------|------|--------|
| Scrip | Price | Price chg | OI | OI Chg | Scrip | Price | Price chg | OI | OI Chg |
| BANKINDIA | 109.8 | 5.0 | 62.0 | 25.8 | CDSL | 1268.2 | -5.9 | 7.7 | 21.1 |
| INDIANB | 511.0 | 3.4 | 4.5 | 13.1 | CGPOWER | 574.5 | -3.9 | 10.6 | 14.6 |
| MFSL | 1044.3 | 0.1 | 5.8 | 12.0 | TIINDIA | 3144.1 | -2.0 | 0.7 | 13.3 |
| Short Covering seen in: | | | | | Long Unwinding seen in: | | | | |
| Scrip | Price | Price chg | OI | OI Chg | Scrip | Price | Price chg | OI | OI Chg |
| LTF | 142.0 | 0.7 | 74.6 | -17.0 | SUNTV | 628.9 | -0.1 | 4.2 | -13.4 |
| APOLLOTYRE | 424.8 | 1.0 | 14.4 | -12.7 | BERGEPAIN | 474.5 | -1.5 | 11.9 | -13.3 |
| PVRINOX | 1054.8 | 1.7 | 3.9 | -12.0 | ATGL | 616.3 | -0.4 | 4.8 | -12.9 |

| NIFTY50 Options OI (CE OI = Resistance) (PE OI = Support) | | | |
|---|---------------|---------------|------|
| Symbol | Highest CE OI | Highest PE OI | CMP |
| ADANIPTS | 1200 | 1200 | 1082 |
| ADANIENT | 2500 | 2800 | 2285 |
| ASIANPAINT | 2400 | 2200 | 2249 |
| AXISBANK | 1000 | 960 | 984 |
| BAJAJ-AUTO | 9000 | 7600 | 8423 |
| BAJAJFINSV | 1700 | 1700 | 1764 |
| BAJFINANCE | 8000 | 7200 | 7588 |
| BHARTIARTL | 1640 | 1600 | 1619 |
| BPCL | 280 | 270 | 253 |
| BRITANNIA | 4850 | 4700 | 5035 |
| CIPLA | 1500 | 1440 | 1419 |
| COALINDIA | 390 | 360 | 371 |
| DIVISLAB | 6000 | 5600 | 5399 |
| DRREDDY | 1400 | 1200 | 1173 |
| EICHERMOT | 5000 | 5000 | 5112 |
| GRASIM | 2500 | 2400 | 2413 |
| HCLTECH | 2000 | 1600 | 1697 |
| HDFCBANK | 1800 | 1560 | 1669 |
| HDFCLIFE | 640 | 600 | 611 |
| HEROMOTOCO | 4300 | 4000 | 4031 |
| HINDALCO | 600 | 580 | 575 |
| HINDUNILVR | 2400 | 2300 | 2392 |
| ICICIBANK | 1300 | 1200 | 1247 |
| ITC | 460 | 445 | 436 |
| INDUSINDBK | 1000 | 960 | 936 |

| NIFTY50 Options OI (CE OI = Resistance) (PE OI = Support) | | | |
|--|---------------|---------------|-------|
| Symbol | Highest CE OI | Highest PE OI | CMP |
| INFY | 2000 | 1800 | 1832 |
| IOC | 140 | 120 | 123 |
| JSWSTEEL | 950 | 900 | 916 |
| KOTAKBANK | 2000 | 1800 | 1890 |
| LT | 3700 | 3600 | 3417 |
| LTIM | 6500 | 5000 | 5652 |
| M&M | 3000 | 2800 | 2870 |
| MARUTI | 12000 | 12000 | 12066 |
| NESTLEIND | 2180 | 1940 | 2151 |
| NTPC | 340 | 300 | 318 |
| ONGC | 264 | 240 | 249 |
| POWERGRID | 320 | 290 | 284 |
| RELIANCE | 1300 | 1200 | 1237 |
| SBILIFE | 1600 | 1460 | 1423 |
| SBIN | 800 | 700 | 752 |
| SUNPHARMA | 1920 | 1700 | 1709 |
| TATACONSUM | 1000 | 900 | 957 |
| TATAMOTORS | 800 | 750 | 729 |
| TATASTEEL | 140 | 150 | 129 |
| TCS | 4200 | 4000 | 4046 |
| TECHM | 1760 | 1620 | 1643 |
| TITAN | 3500 | 3200 | 3329 |
| ULTRACEMCO | 11500 | 10500 | 11282 |
| UPL | 560 | 500 | 539 |
| WIPRO | 314 | 294 | 304 |

OI against MWPL

| Symbol | MWPL | Open Interest | Limit for next day | % OI |
|------------|-----------|---------------|--------------------|------|
| KALYANKJIL | 76523778 | 71240325 | 1457264 | 93% |
| SAIL | 289139949 | 260816000 | 13866951 | 90% |
| NMDC | 689383367 | 621445500 | 33468698 | 90% |
| GRANULES | 29633038 | 26685000 | 1466386 | 90% |
| AARTIIND | 41610105 | 36935000 | 2594599 | 89% |
| CANBK | 672420574 | 594391500 | 44408045 | 88% |
| HINDCOPPER | 65482129 | 57714350 | 4493672 | 88% |
| BANDHANBNK | 193371053 | 158351200 | 25351300 | 82% |
| LAURUSLABS | 78528143 | 63710900 | 10890835 | 81% |
| ABFRL | 94669741 | 75894000 | 14042253 | 80% |
| EXIDEIND | 91809066 | 73562400 | 13656212 | 80% |
| CANFINHOME | 18644752 | 14892150 | 2820364 | 80% |
| PNB | 687763516 | 546864000 | 106511340 | 80% |
| MANAPPURAM | 109616743 | 86688000 | 17447905 | 79% |
| DIXON | 8031387 | 6280200 | 1349617 | 78% |
| RBLBANK | 121536448 | 94885000 | 20574625 | 78% |
| INDUSINDBK | 120164716 | 93089500 | 21066980 | 77% |
| PEL | 24029984 | 18588000 | 4240484 | 77% |
| BANKBARODA | 372635498 | 285620400 | 68383323 | 77% |
| GNFC | 17249403 | 13158600 | 3228332 | 76% |
| INDIAMART | 6088031 | 4631100 | 1152529 | 76% |
| MGL | 13335005 | 10134800 | 2533454 | 76% |
| PVRINOX | 14239644 | 10786721 | 2740940 | 76% |
| IGL | 77000080 | 58181750 | 14968326 | 76% |
| POLYCAB | 11110720 | 8334750 | 2220434 | 75% |
| BHEL | 256482590 | 192176250 | 51482210 | 75% |
| SBICARD | 59726572 | 44565600 | 12174643 | 75% |
| BIOCON | 93926056 | 69512500 | 19717253 | 74% |
| ABCAPITAL | 162060517 | 119877300 | 34080191 | 74% |
| OBEROIRLTY | 23485458 | 17196200 | 5114985 | 73% |
| TATACHEM | 31601465 | 23011450 | 7009941 | 73% |
| LTF | 168032565 | 121660892 | 37970044 | 72% |
| ANGELONE | 11609893 | 8397400 | 2631998 | 72% |

OI against MWPL

| Symbol | MWPL | Open Interest | Limit for next day | % OI |
|------------|------------|---------------|--------------------|------|
| CHAMBLFERT | 31728204 | 22325000 | 7816793 | 70% |
| CDSL | 35530000 | 24958500 | 8795000 | 70% |
| HAL | 37934515 | 26328300 | 9709489 | 69% |
| ADANIENT | 57246033 | 39458400 | 14925331 | 69% |
| IDEA | 8405889130 | 5771000000 | 2214594673 | 69% |
| CYIENT | 16871554 | 11553000 | 4474976 | 68% |
| IRCTC | 60165566 | 41176625 | 15980662 | 68% |
| BSOFT | 32673011 | 21546000 | 9493360 | 66% |
| LICHSGFIN | 60244101 | 38644000 | 18587895 | 64% |
| HUDCO | 100095000 | 64100025 | 30990225 | 64% |
| NATIONALUM | 178967755 | 111626250 | 58393117 | 62% |
| ACC | 16266067 | 10122600 | 5330163 | 62% |
| METROPOLIS | 5180584 | 3192000 | 1729554 | 62% |
| OFSS | 4738617 | 2910700 | 1590986 | 61% |
| IDFCFIRSTB | 1383878983 | 817777500 | 496907533 | 59% |
| GMRAIRPORT | 716538553 | 422808750 | 257902875 | 59% |
| IRFC | 356413800 | 210174600 | 128418510 | 59% |
| DLF | 128335464 | 75376125 | 46542565 | 59% |
| INDUSTOWER | 247893065 | 143927100 | 91571311 | 58% |
| CONCOR | 55081874 | 31529000 | 20798780 | 57% |
| SJVN | 142687689 | 76871025 | 58682279 | 54% |
| TATAPOWER | 339616396 | 182124450 | 140511126 | 54% |
| COFORGE | 13338755 | 7054425 | 5617392 | 53% |
| RECLTD | 249446067 | 131282000 | 105691763 | 53% |
| MCX | 10180563 | 5349700 | 4321834 | 53% |
| BANKINDIA | 242361229 | 126622475 | 103620692 | 52% |
| BATAINDIA | 12812405 | 6679125 | 5492659 | 52% |
| SRF | 29488465 | 15362625 | 12651416 | 52% |
| LTTS | 5570126 | 2854000 | 2437619 | 51% |
| AUBANK | 114647775 | 58320000 | 50595386 | 51% |
| HINDPETRO | 191910891 | 96572250 | 85743096 | 50% |
| VEDL | 339831292 | 169953900 | 152885827 | 50% |

Derivative Recommendations:

| Stock Name | Call (Buy/Sell) | Entry price | Targets | Stop Loss | Duration | Status |
|------------|--------------------|-------------|---------|-----------|----------|--------|
| LT Future | Sell | 3428 | 3280 | 3505 | 1-2 Days | Open |
| | | | | | | |

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