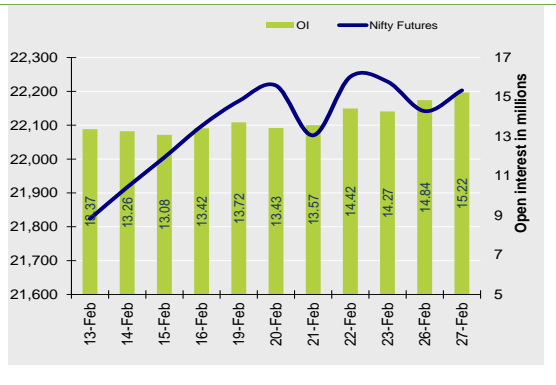


Nifty Snapshot

	Close	Prv Cl.	Ab chg	% chg
Spot	22,198.35	22,122.05	76.30	0.34
Futures	22,203.05	22,141.65	61.40	0.28
OI(ml shr)	15.22	14.84	0.38	2.59
Vol (lots)	212552	181556	30996	17.07
COC	4.70	19.60	-14.90	-76.0
PCR-OI	1.00	1.00	-0.01	-0.7

Nifty Futures Price v/s OI



Institutional Activity in previous trading session

(in Rs cr.)	Buy	Sell	Net
Index Futures	6396.44	6257.32	139.12
Index Options	2167174.38	2197991.19	-30816.81
Stock Futures	105876.12	106959.70	-1083.58
Stock Options	41479.03	41469.09	9.94
FII Cash	16,400.68	17,909.84	-1,509.16
DII Cash	11,803.41	8,941.85	2,861.56

Net FII Activity (in Rs cr.)

Date	Idx Fut	Stk Fut	Idx Opt	Cash
27-Feb	139.1	-1083.6	-30816.8	-1509
26-Feb	530.9	1004.8	-25946.9	-285
23-Feb	-135.7	3495.9	-6391.0	1276
22-Feb	1362.3	-1368.2	-2414.2	-1410
21-Feb	627.4	-280.4	-14792.3	285
20-Feb	617.6	-1704.2	-17767.4	-1336

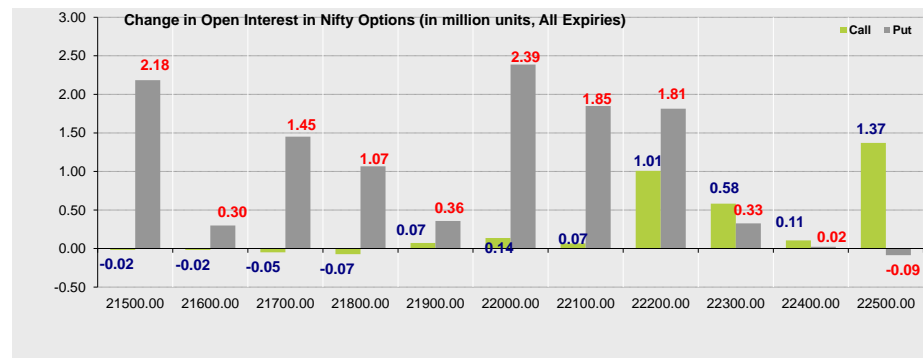
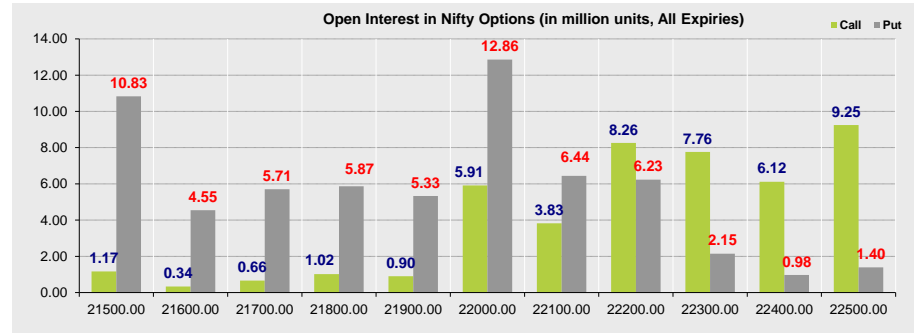
Technical Pivot (Intraday):

	S2	S1	PIVOT	R1	R2
NIFTY	22040	22120	22175	22255	22310
BANKNIFTY	46115	46350	46550	46785	46980

Summary

- Indian markets closed on a positive note where buying was mainly seen in IT, Auto, Pharmaceutical Sectors. Nifty Feb Futures closed at 22203.05 (up 61.40 points) at a premium of 4.70 pts to spot.
- FII's were net sellers in Cash to the tune of 1509.16 Cr and were net buyers in index futures to the tune of 139.12 Cr.
- India VIX increased by 0.81% to close at 15.73 touching an intraday high of 16.00.

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 22200, 22100, 22000 strike Puts and at 22500, 22300, 22200 strike Calls indicating market is likely to remain range bound in the near term.
- Highest OI build-up is seen at 22500 strike Calls and 22000 strike Puts, to the tune of 9.25mn and 12.86mn respectively.

Outlook on Nifty:

Index is likely to open on a flattish note today and is likely to remain range bound 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:

Scrip	Price	Price chg	OI	OI Chg
ICICIGI	1723.8	4.5	3.6	10.5
VOLTAS	1117.3	1.6	8.6	9.0
ICICIBANK	1057.2	0.3	82.0	7.5

Fresh Shorts seen in:

Scrip	Price	Price chg	OI	OI Chg
GUJGASLTD	559.9	-1.4	9.3	18.6
GMRINFRA	85.8	-2.4	247.8	13.7
MUTHOOTFIN	1297.3	-0.7	7.2	9.6

Short Covering seen in:

Scrip	Price	Price chg	OI	OI Chg
BATAINDIA	1438.8	1.2	3.0	-17.0
INDIAMART	2709.3	0.8	0.9	-8.4
SBICARD	732.9	0.3	22.7	-7.8

Long Unwinding seen in:

Scrip	Price	Price chg	OI	OI Chg
FINNIFTY	20682.0	-0.3	0.0	-63.5
DELTACORP	146.5	-2.1	10.4	-15.0
JUBLFOOD	484.6	-0.6	18.2	-11.0

NIFTY50 Options OI (CE OI = Resistance) (PE OI = Support)			
Symbol	Highest CE OI	Highest PE OI	CMP
ADANI PORTS	1400	1300	1327
ADANI ENT	3500	3100	3301
ASIAN PAINT	3080	2900	2862
AXIS BANK	1100	1050	1080
BAJAJ-AUTO	8500	7500	8384
BAJAJ FINSV	1700	1550	1597
BAJ FINANCE	7000	6600	6550
BHARTIARTL	1200	1100	1128
BPCL	700	500	624
BRITANNIA	5200	4800	4916
CIPLA	1500	1300	1484
COALINDIA	500	400	441
DIVISLAB	3800	3600	3538
DRREDDY	6500	6300	6428
EICHERMOT	4000	3800	3998
GRASIM	2200	2100	2200
HCLTECH	1700	1600	1660
HDFCBANK	1500	1400	1419
HDFCLIFE	600	530	581
HEROMOTOCO	4750	4500	4434
HINDALCO	600	500	509
HINDUNILVR	2500	2400	2406
ICICIBANK	1030	1000	1057
ITC	450	400	411
INDUSINDBK	1560	1560	1491

NIFTY50 Options OI (CE OI = Resistance) (PE OI = Support)			
Symbol	Highest CE OI	Highest PE OI	CMP
INFY	1700	1600	1665
IOC	190	170	174
JSWSTEEL	850	800	817
KOTAKBANK	1800	1700	1703
LT	3600	3400	3501
LTIM	5600	5000	5452
M&M	2000	1700	1952
MARUTI	10800	11000	11495
NESTLEIND	2600	2300	2594
NTPC	340	330	335
ONGC	260	260	269
POWERGRID	300	270	292
RELIANCE	3000	2900	2976
SBILIFE	1600	1500	1544
SBIN	770	700	749
SUNPHARMA	1550	1550	1579
TATA CONSUM	1200	1100	1183
TATA MOTORS	1000	950	964
TATASTEEL	150	140	144
TCS	4200	4000	4109
TECHM	1400	1300	1294
TITAN	3700	3600	3656
ULTRACEMCO	10500	9000	9937
UPL	500	450	486
WIPRO	540	500	531

Derivative Recommendations:

Stock Name	Call (Buy/Sell)	Entry price	Targets	Stop Loss	Duration	Status
ICICIBANK FUT	Sell	1050.7	970	1070	1-2 Days	Open
NIFTY FUT	Sell	22148.7	21640	22300	1-2 Days	Open
BANKNIFTY FUT	Sell	46600	45900	46940	1-2 Days	Open
HINDALCO FUT	Buy	511	550	493	Positional	Open

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