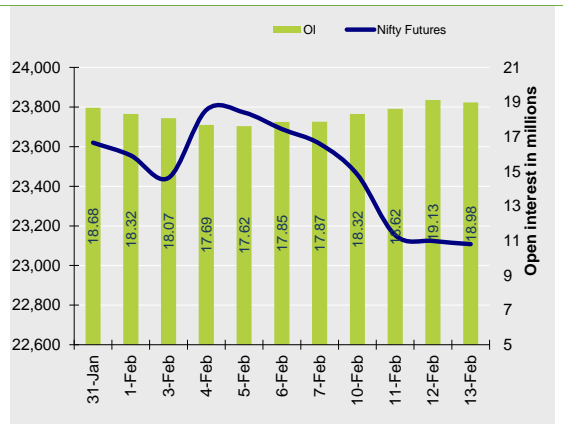


Nifty Snapshot

| | Close | Prv Cl. | Ab chg | % chg |
|-------------------|-----------|-----------|--------|--------|
| Spot | 23,031.40 | 23,045.25 | -13.85 | -0.06 |
| Futures | 23,107.75 | 23,123.85 | -16.10 | -0.07 |
| OI(ml shr) | 18.98 | 19.13 | -0.15 | -0.77 |
| Vol (lots) | 92434 | 146561 | -54127 | -36.93 |
| COC | 76.35 | 78.60 | -2.25 | -2.9 |
| PCR-OI | 0.90 | 0.75 | 0.15 | 19.6 |

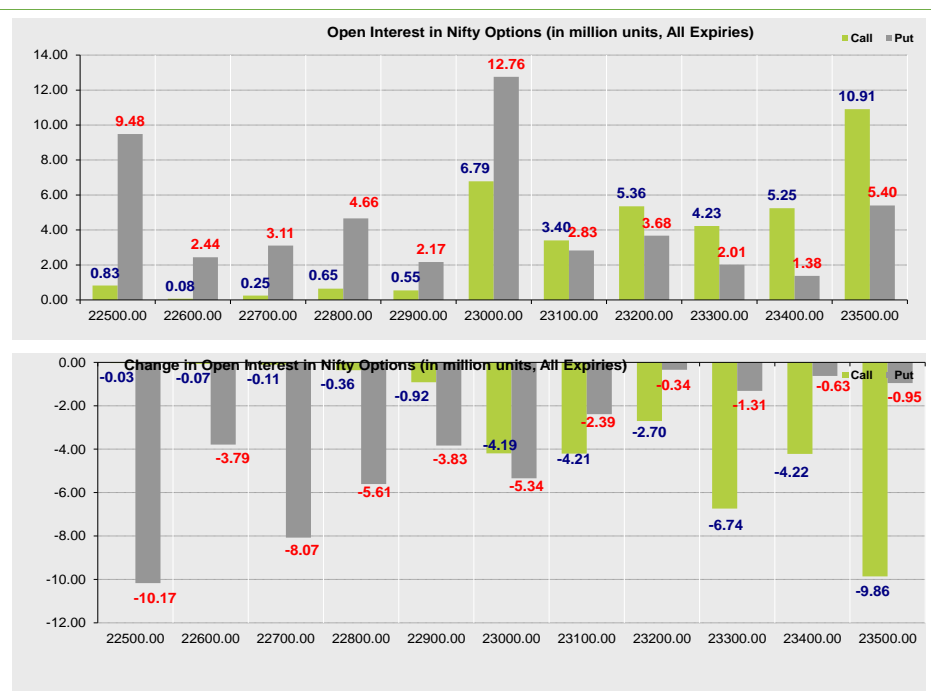
Nifty Futures Price v/s OI



Summary

- Indian markets closed on flat note where buying was mainly seen in Pharmaceuticals, Metals, Realty Sectors. Nifty Feb Futures closed at 23107.75 (down 16.10 points) at a premium of 76.35 pts to spot.
- FII were net sellers in Cash to the tune of 2789.91Cr and were net buyers in index futures to the tune of 512.22 Cr.
- India VIX increased by 0.40% to close at 14.96 touching an intraday high of 15.47.

Open Interest in Nifty Options:



- The above second chart shows previous trading day's change in Nifty options where Liquidation in OI were seen in 23300, 23200, 23100, 23000 strike Calls and at 22700, 22800, 22900, 23000 strike Puts indicating market is likely to remain positive in the near term.
- Highest OI build-up is seen at 23500 strike Calls and 23000 strike Puts, to the tune of 10.91mn and 12.76mn respectively.

Outlook on Nifty:

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

Institutional Activity in previous trading session

| (in Rs cr.) | Buy | Sell | Net |
|---------------|------------|------------|-----------|
| Index Futures | 3828.00 | 3315.78 | 512.22 |
| Index Options | 2434022.14 | 2426947.66 | 7074.48 |
| Stock Futures | 19862.69 | 18701.64 | 1161.05 |
| Stock Options | 72928.35 | 76352.67 | -3424.32 |
| FII Cash | 12,124.00 | 14,913.91 | -2,789.91 |
| DII Cash | 13,148.49 | 10,213.99 | 2,934.50 |

Net FII Activity (in Rs cr.)

| Date | Idx Fut | Stk Fut | Idx Opt | Cash |
|--------|---------|---------|---------|-------|
| 13-Feb | 512.2 | 1161.1 | 7074.5 | -2790 |
| 12-Feb | -425.8 | 2710.3 | -4648.4 | -4969 |
| 11-Feb | -1684.5 | -786.0 | 3958.3 | -4486 |
| 10-Feb | -1814.7 | -1997.1 | 6722.8 | -2464 |
| 7-Feb | -1082.9 | 482.8 | 7861.7 | -470 |
| 6-Feb | -1221.5 | -6460.9 | 12436.2 | -3550 |

Technical Pivot (Intraday):

| | S2 | S1 | PIVOT | R1 | R2 |
|-----------|-------|-------|-------|-------|-------|
| NIFTY | 22915 | 23015 | 23160 | 23255 | 23405 |
| BANKNIFTY | 49110 | 49340 | 49680 | 49915 | 50255 |

(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 |
|------------|--------|-----------|------|--------|
| MUTHOOTFIN | 2326.2 | 6.4 | 3.6 | 19.8 |
| SBICARD | 860.3 | 5.6 | 19.0 | 15.4 |
| SJVN | 89.2 | 0.1 | 33.2 | 11.7 |

Fresh Shorts seen in:

| Scrip | Price | Price chg | OI | OI Chg |
|-------|--------|-----------|------|--------|
| KEI | 3409.0 | -2.5 | 0.8 | 15.3 |
| PIIND | 3232.9 | -3.7 | 2.0 | 9.7 |
| NYKAA | 170.3 | -0.4 | 40.2 | 9.5 |

Short Covering seen in:

| Scrip | Price | Price chg | OI | OI Chg |
|------------|---------|-----------|-----|--------|
| NIFTYNXT50 | 60940.1 | 0.1 | 0.0 | -11.4 |
| INDIAMART | 2197.9 | 1.1 | 0.7 | -10.5 |
| LUPIN | 2059.8 | 1.6 | 6.8 | -9.6 |

Long Unwinding seen in:

| Scrip | Price | Price chg | OI | OI Chg |
|------------|--------|-----------|------|--------|
| CUB | 166.1 | -0.7 | 21.8 | -7.1 |
| BATAINDIA | 1336.9 | -1.6 | 2.3 | -6.2 |
| LALPATHLAB | 2633.5 | -1.8 | 1.0 | -4.7 |

| NIFTY50 Options OI (CE OI = Resistance) (PE OI = Support) | | | |
|---|---------------|---------------|------|
| Symbol | Highest CE OI | Highest PE OI | CMP |
| ADANIPTS | 1200 | 1100 | 1112 |
| ADANIENT | 2400 | 2800 | 2252 |
| ASIANPAINT | 2400 | 2100 | 2240 |
| AXISBANK | 1050 | 1000 | 1010 |
| BAJAJ-AUTO | 9000 | 8600 | 8698 |
| BAJAJFINSV | 1860 | 1700 | 1851 |
| BAJFINANCE | 8500 | 8000 | 8410 |
| BHARTIARTL | 1720 | 1700 | 1716 |
| BPCL | 270 | 250 | 256 |
| BRITANNIA | 5000 | 5000 | 4900 |
| CIPLA | 1500 | 1260 | 1477 |
| COALINDIA | 400 | 450 | 363 |
| DIVISLAB | 6200 | 5400 | 6034 |
| DRREDDY | 1240 | 1200 | 1216 |
| EICHERMOT | 5500 | 5000 | 4832 |
| GRASIM | 2600 | 2300 | 2492 |
| HCLTECH | 1760 | 1540 | 1709 |
| HDFCBANK | 1760 | 1700 | 1703 |
| HDFCLIFE | 640 | 540 | 632 |
| HEROMOTOCO | 4200 | 4100 | 3968 |
| HINDALCO | 600 | 600 | 605 |
| HINDUNILVR | 2500 | 2200 | 2323 |
| ICICIBANK | 1300 | 1200 | 1253 |
| ITC | 450 | 400 | 410 |
| INDUSINDBK | 1100 | 1000 | 1048 |

| NIFTY50 Options OI (CE OI = Resistance) (PE OI = Support) | | | |
|--|---------------|---------------|-------|
| Symbol | Highest CE OI | Highest PE OI | CMP |
| INFY | 1900 | 1700 | 1849 |
| IOC | 130 | 120 | 120 |
| JSWSTEEL | 1000 | 950 | 972 |
| KOTAKBANK | 2000 | 1800 | 1974 |
| LT | 3600 | 3300 | 3270 |
| LTIM | 6000 | 5000 | 5611 |
| M&M | 3200 | 2900 | 2989 |
| MARUTI | 13200 | 12000 | 12702 |
| NESTLEIND | 2400 | 2000 | 2182 |
| NTPC | 340 | 390 | 307 |
| ONGC | 270 | 235 | 236 |
| POWERGRID | 300 | 240 | 260 |
| RELIANCE | 1300 | 1200 | 1219 |
| SBILIFE | 1460 | 1400 | 1473 |
| SBIN | 800 | 700 | 730 |
| SUNPHARMA | 1800 | 1700 | 1748 |
| TATACONSUM | 1100 | 900 | 1025 |
| TATAMOTORS | 800 | 700 | 685 |
| TATASTEEL | 150 | 130 | 136 |
| TCS | 4200 | 4000 | 3922 |
| TECHM | 1700 | 1600 | 1672 |
| TITAN | 3600 | 3200 | 3243 |
| ULTRACEMCO | 12000 | 11000 | 11553 |
| UPL | 640 | 600 | 631 |
| WIPRO | 320 | 300 | 309 |

Derivative Recommendations:

| Stock Name | Call (Buy/Sell) | Entry price | Targets | Stop Loss | Duration | Status |
|------------------------|-----------------|-------------|---------|-----------|------------|--------|
| SRF (Bull Call spread) | Strategy | 77 | 163 | 30 | Positional | Open |
| BAJAJAUTO FUT | sell | 8735.4 | 8555 | 8825 | 1-2 Days | Open |
| BSE Future | sell | 5280 | 4880 | 5480 | 1-2 Days | Open |

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