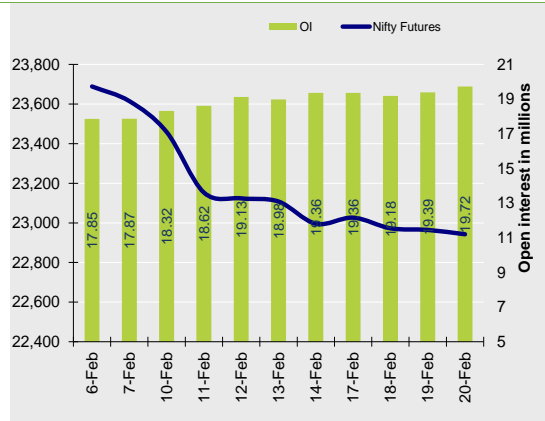


**Nifty Snapshot**

|                   | Close     | Prv Cl.   | Ab chg | % chg  |
|-------------------|-----------|-----------|--------|--------|
| <b>Spot</b>       | 22,913.15 | 22,932.90 | -19.75 | -0.09  |
| <b>Futures</b>    | 22,942.50 | 22,964.50 | -22.00 | -0.10  |
| <b>OI(ml shr)</b> | 19.72     | 19.39     | 0.33   | 1.70   |
| <b>Vol (lots)</b> | 71032     | 100529    | -29497 | -29.34 |
| <b>COC</b>        | 29.35     | 31.60     | -2.25  | -7.1   |
| <b>PCR-OI</b>     | 0.90      | 0.80      | 0.10   | 12.3   |

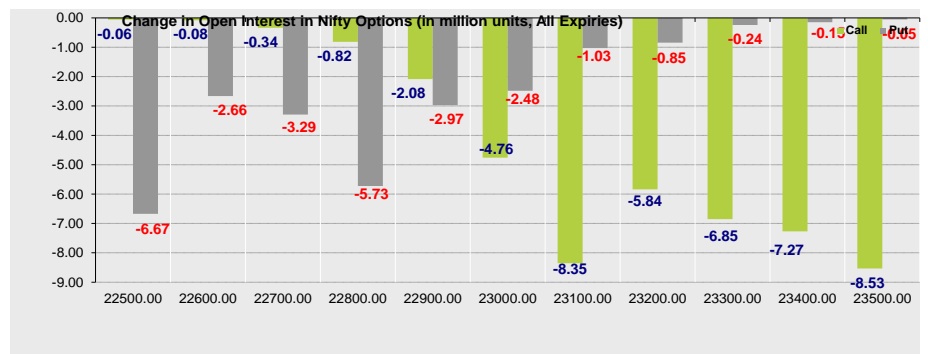
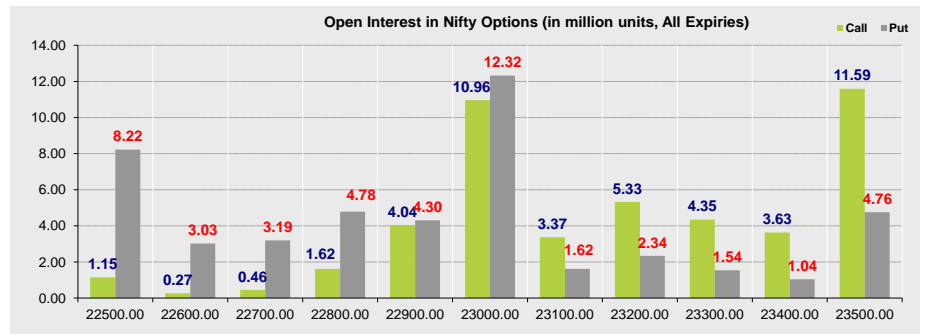
**Nifty Futures Price v/s OI**



**Summary**

- Indian markets closed on flat note where buying was mainly seen in Realty, Automobile, Oil & Gas Sectors. Nifty Feb Futures closed at 22942.50 (down 22.00 points) at a premium of 29.35 pts to spot.
- FII's were net sellers in Cash to the tune of 3311.55 Cr and were net sellers in index futures to the tune of 1061.26 Cr.
- India VIX decreased by 4.78% to close at 14.68 touching an intraday high of 15.90.

**Open Interest in Nifty Options:**



**Institutional Activity in previous trading session**

| (in Rs cr.)   | Buy        | Sell       | Net       |
|---------------|------------|------------|-----------|
| Index Futures | 3182.96    | 4244.22    | -1061.26  |
| Index Options | 1607339.67 | 1613558.48 | -6218.81  |
| Stock Futures | 28792.58   | 27282.16   | 1510.42   |
| Stock Options | 82032.63   | 81302.87   | 729.76    |
| FII Cash      | 11,131.94  | 14,443.49  | -3,311.55 |
| DII Cash      | 13,180.35  | 9,272.71   | 3,907.64  |

**Net FII Activity (in Rs cr.)**

| Date   | Idx Fut | Stk Fut | Idx Opt | Cash  |
|--------|---------|---------|---------|-------|
| 20-Feb | -1061.3 | 1510.4  | -6218.8 | -3312 |
| 19-Feb | 183.3   | 724.8   | 1924.1  | -1881 |
| 18-Feb | -303.4  | -96.8   | 1717.5  | 4787  |
| 17-Feb | 588.3   | 2456.6  | -1760.7 | -3938 |
| 14-Feb | -858.7  | 485.7   | 7770.9  | -4295 |
| 13-Feb | 512.2   | 1161.1  | 7074.5  | -2790 |

**Technical Pivot (Intraday):**

|           | S2    | S1    | PIVOT | R1    | R2    |
|-----------|-------|-------|-------|-------|-------|
| NIFTY     | 22815 | 22880 | 22920 | 22985 | 23025 |
| BANKNIFTY | 49180 | 49330 | 49445 | 49590 | 49710 |

- The above second chart shows previous trading day's change in Nifty options where Liquidation in OI were seen in 23300, 23100, 23000, 22900 strike Calls and at 22800, 22900, 23000 strike Puts indicating market is likely to remain range bound in the near term.
- Highest OI build-up is seen at 23500 strike Calls and 23000 strike Puts, to the tune of 11.59mn and 12.32mn respectively.

**Outlook on Nifty:**

**Index is likely to open on a negative 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 |
|------------|--------|-----------|-----|--------|
| CHAMBLFERT | 560.3  | 4.3       | 9.0 | 21.1   |
| BSE        | 5916.8 | 5.7       | 5.1 | 18.1   |
| MFSL       | 1050.1 | 0.1       | 3.4 | 16.1   |

**Fresh Shorts seen in:**

| Scrip      | Price  | Price chg | OI   | OI Chg |
|------------|--------|-----------|------|--------|
| NYKAA      | 166.2  | -2.9      | 55.4 | 22.8   |
| LAURUSLABS | 537.4  | -2.0      | 24.1 | 8.2    |
| PIIND      | 3195.0 | -0.3      | 2.2  | 5.7    |

**Short Covering seen in:**

| Scrip      | Price  | Price chg | OI   | OI Chg |
|------------|--------|-----------|------|--------|
| IPCALAB    | 1487.4 | 1.7       | 1.5  | -9.5   |
| COROMANDEL | 1740.4 | 1.4       | 1.7  | -7.1   |
| GODREJCP   | 1075.2 | 4.7       | 14.8 | -6.5   |

**Long Unwinding seen in:**

| Scrip      | Price   | Price chg | OI  | OI Chg |
|------------|---------|-----------|-----|--------|
| ABBOTINDIA | 29477.6 | -0.7      | 0.0 | -9.7   |
| NAVINFUOR  | 4044.4  | 0.0       | 0.6 | -6.7   |
| MARUTI     | 12438.8 | -2.2      | 2.8 | -5.2   |

| NIFTY50 Options OI (CE OI = Resistance) (PE OI = Support) |               |               |      |
|---|---------------|---------------|------|
| Symbol  | Highest CE OI | Highest PE OI | CMP  |
| ADANIPTS  | 1200          | 1000          | 1111 |
| ADANIEN   | 2500          | 2800          | 2184 |
| ASIANPAINT  | 2400          | 2100          | 2254 |
| AXISBANK  | 1050          | 1000          | 1017 |
| BAJAJ-AUTO  | 9000          | 8600          | 8637 |
| BAJAJFINSV  | 1860          | 1800          | 1882 |
| BAJFINANCE  | 8500          | 7500          | 8407 |
| BHARTIARTL  | 1700          | 1600          | 1646 |
| BPCL  | 270           | 250           | 259  |
| BRITANNIA   | 5000          | 4700          | 4846 |
| CIPLA   | 1500          | 1440          | 1479 |
| COALINDIA   | 400           | 450           | 368  |
| DIVISLAB  | 6200          | 5400          | 5992 |
| DRREDDY   | 1240          | 1100          | 1161 |
| EICHERMOT   | 5500          | 4700          | 4885 |
| GRASIM  | 2600          | 2400          | 2459 |
| HCLTECH   | 1760          | 1540          | 1691 |
| HDFCBANK  | 1760          | 1700          | 1691 |
| HDFCLIFE  | 640           | 540           | 620  |
| HEROMOTOCO  | 4200          | 3900          | 3916 |
| HINDALCO  | 610           | 600           | 638  |
| HINDUNILVR  | 2500          | 2200          | 2252 |
| ICICIBANK   | 1300          | 1200          | 1252 |
| ITC   | 450           | 400           | 402  |
| INDUSINDBK  | 1100          | 1000          | 1047 |

| NIFTY50 Options OI (CE OI = Resistance) ( PE OI = Support) |               |               |       |
|--|---------------|---------------|-------|
| Symbol   | Highest CE OI | Highest PE OI | CMP   |
| INFY   | 1900          | 1800          | 1826  |
| IOC  | 130           | 120           | 123   |
| JSWSTEEL   | 1000          | 800           | 984   |
| KOTAKBANK  | 2000          | 1940          | 1970  |
| LT   | 3600          | 3250          | 3275  |
| LTIM   | 5800          | 5300          | 5412  |
| M&M  | 3200          | 2800          | 2838  |
| MARUTI   | 13200         | 12000         | 12439 |
| NESTLEIND  | 2400          | 2000          | 2206  |
| NTPC   | 330           | 390           | 325   |
| ONGC   | 270           | 240           | 242   |
| POWERGRID  | 300           | 240           | 266   |
| RELIANCE   | 1300          | 1200          | 1233  |
| SBILIFE  | 1500          | 1460          | 1471  |
| SBIN   | 800           | 720           | 731   |
| SUNPHARMA  | 1800          | 1700          | 1673  |
| TATACONSUM   | 1060          | 900           | 1012  |
| TATAMOTORS   | 750           | 680           | 691   |
| TATASTEEL  | 150           | 135           | 138   |
| TCS  | 3900          | 3800          | 3783  |
| TECHM  | 1700          | 1500          | 1660  |
| TITAN  | 3600          | 3200          | 3200  |
| ULTRACEMCO   | 12000         | 11000         | 11283 |
| UPL  | 650           | 600           | 649   |
| WIPRO  | 320           | 300           | 313   |

**OI against MWPL**

| Symbol     | MWPL       | Open Interest | Limit for next day | % OI |
|------------|------------|---------------|--------------------|------|
| MANAPPURAM | 109606743  | 119058000     | Ban                | 109% |
| CHAMBLFERT | 31728204   | 28547500      | 1594293            | 90%  |
| BANDHANBNK | 193371093  | 172312000     | 11390538           | 89%  |
| HINDCOPPER | 65482129   | 57838900      | 4369122            | 88%  |
| SAIL       | 289139949  | 244028000     | 30654951           | 84%  |
| CANBK      | 672420574  | 565690500     | 73109045           | 84%  |
| PNB        | 687763516  | 572720000     | 80655340           | 83%  |
| AARTIIND   | 41800237   | 32898000      | 6812225            | 79%  |
| LTF        | 168347815  | 132490166     | 27440258           | 79%  |
| LAURUSLABS | 78079655   | 61371700      | 12803972           | 79%  |
| GRANULES   | 29658038   | 23166000      | 5009136            | 78%  |
| ANGELONE   | 11629844   | 8979200       | 2069151            | 77%  |
| ABB        | 10595418   | 7746750       | 2318897            | 73%  |
| HAL        | 37934515   | 27651600      | 8386189            | 73%  |
| TATACHEM   | 31601465   | 22953700      | 7067691            | 73%  |
| HUDCO      | 100095000  | 72529325      | 22560925           | 72%  |
| IRFC       | 356413800  | 257797350     | 80795760           | 72%  |
| ABCAPITAL  | 162341346  | 116621100     | 37603178           | 72%  |
| BANKBARODA | 372635498  | 265876650     | 88127073           | 71%  |
| NMDC       | 689383367  | 490725000     | 164189198          | 71%  |
| BIOCON     | 93979873   | 66767500      | 22513379           | 71%  |
| CDSL       | 35530000   | 25176900      | 8576600            | 71%  |
| BHEL       | 256482590  | 180119625     | 63538835           | 70%  |
| IRCTC      | 60165566   | 42126000      | 15031287           | 70%  |
| ACC        | 16266067   | 11279100      | 4173663            | 69%  |
| MGL        | 13335005   | 9170800       | 3497454            | 69%  |
| DEEPAKNTR  | 13846910   | 9461400       | 3693164            | 68%  |
| RBLBANK    | 121553638  | 82552500      | 32923456           | 68%  |
| BSOFT      | 32732991   | 22181000      | 8915341            | 68%  |
| PEL        | 24051388   | 16296750      | 6552068            | 68%  |
| LICHSGFIN  | 60244101   | 40375000      | 16856895           | 67%  |
| CONCOR     | 55081874   | 36845000      | 15482780           | 67%  |
| IDEA       | 8405889130 | 5605880000    | 2379714673         | 67%  |

**OI against MWPL**

| Symbol     | MWPL       | Open Interest | Limit for next day | % OI |
|------------|------------|---------------|--------------------|------|
| ABFRL      | 121576670  | 81042000      | 34455836           | 67%  |
| INDUSINDBK | 120801433  | 80186500      | 34574861           | 66%  |
| BSE        | 21145594   | 13426750      | 6661564            | 63%  |
| ADANIEN    | 60081955   | 37939800      | 19138057           | 63%  |
| SBICARD    | 59743608   | 35843200      | 20913227           | 60%  |
| KALYANKJIL | 76642895   | 45926500      | 26884250           | 60%  |
| HFCL       | 184840304  | 110352650     | 65245638           | 60%  |
| PVRINOX    | 14240977   | 8450134       | 5078794            | 59%  |
| DIXON      | 8118813    | 4768050       | 2944822            | 59%  |
| DLF        | 128335464  | 74080875      | 47837815           | 58%  |
| NATIONALUM | 178967755  | 98786250      | 71233117           | 55%  |
| ESCORTS    | 6773362    | 3723900       | 2710793            | 55%  |
| IDFCFIRSTB | 1384634147 | 749490000     | 565912439          | 54%  |
| EXIDEIND   | 91809066   | 49415400      | 37803212           | 54%  |
| GNFC       | 17249403   | 9262500       | 7124432            | 54%  |
| CANFINHOME | 18644752   | 9814350       | 7898164            | 53%  |
| RECLTD     | 249446067  | 126602000     | 110371763          | 51%  |
| HEROMOTOCO | 26102270   | 13046700      | 11750456           | 50%  |
| INDUSTOWER | 263605264  | 131495000     | 118930000          | 50%  |
| METROPOLIS | 5183181    | 2584800       | 2339221            | 50%  |
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**Derivative Recommendations:**

| Stock Name             | Call (Buy/Sell) | Entry price | Targets | Stop Loss | Duration   | Status |
|------------------------|-----------------|-------------|---------|-----------|------------|--------|
| SRF (Bull Call spread) | Strategy        | 77          | 163     | 30        | Positional | Open   |
| KOTAKBANK 2000CE       | Buy             | 21.5        | 34      | 9         | 1-2 Days   | Open   |
| LTTS Future            | Sell            | 4862        | 4660    | 4970      | 1-2 Days   | Open   |

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