

Nifty Snapshot

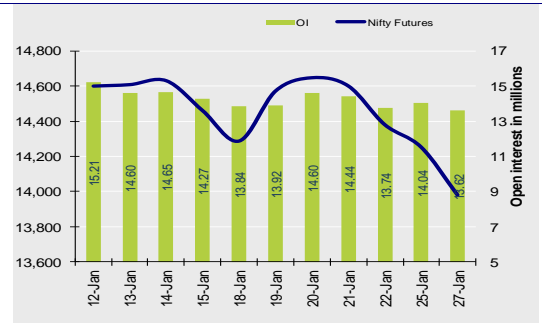
| | Close | Prv Cl. | Ab chg | % chg |
|--------------------|----------|----------|---------|-------|
| Spot | 13,967.5 | 14,238.9 | -271.40 | -1.91 |
| Futures | 13,982.5 | 14,253.1 | -270.60 | -1.90 |
| OI (ml shr) | 13.62 | 14.04 | -0.42 | -3.00 |
| Vol (lots) | 300067 | 248109 | 51958 | 20.9 |
| COC | 15.05 | 14.25 | 0.80 | 5.6 |
| PCR-OI | 0.89 | 1.02 | -0.13 | -12.7 |

Market Summary:

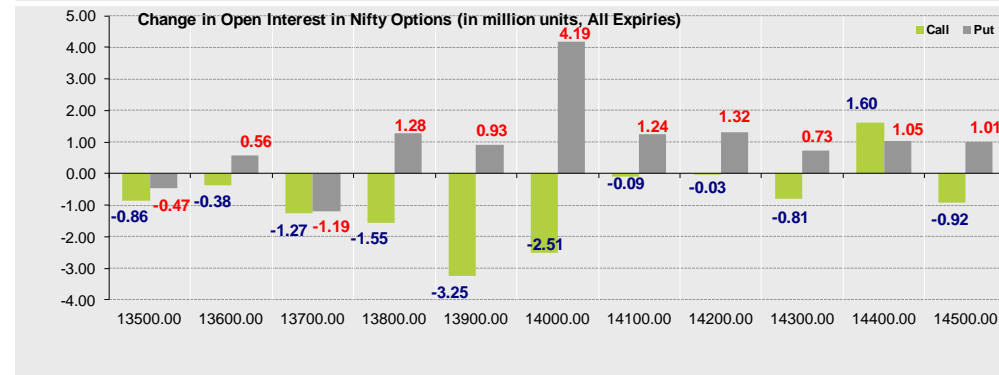
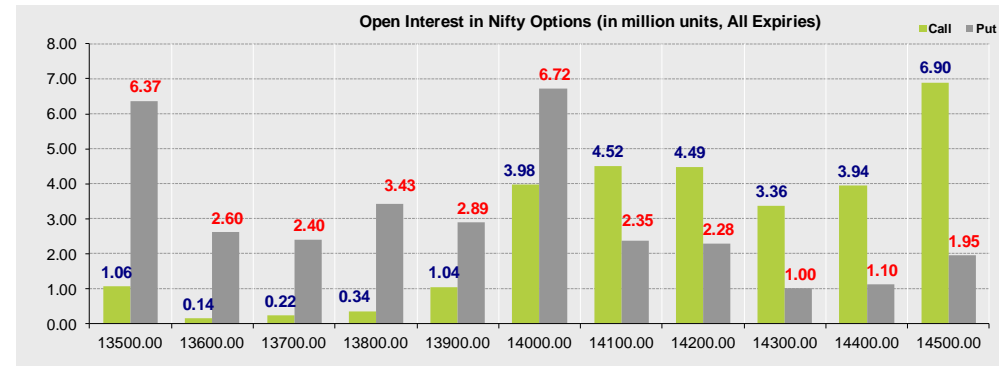
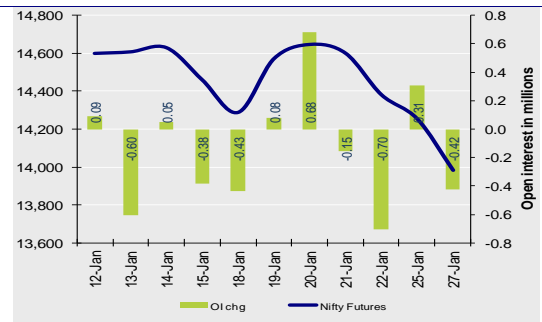
- Indian markets closed on a negative note where selling was mainly seen in Automobile, Metals, Banking sectors. Nifty Jan Future closed at 13982.5 (down 270.60 points) at a premium of 15.05 pts to spot.
- FII were net sellers in Cash to the tune of 1688.2 Cr and were net sellers in index futures to the tune of 1327.57.87 Cr.
- India VIX increased by 4.93% to close at 24.39 touching an intraday high of 24.75.

Open Interest in Nifty Options:

Nifty Futures Price v/s OI



Nifty Futures Price v/s Change in OI



Institutional Activity in previous trading session

| (in Rs cr.) | Buy | Sell | Net |
|---------------|-----------|-----------|-----------|
| Index Futures | 8069.45 | 9397.02 | -1327.57 |
| Index Options | 578799.37 | 576690.5 | 2108.83 |
| Stock Futures | 39287.92 | 39470.83 | -182.91 |
| Stock Options | 9748.51 | 9765.63 | -17.12 |
| FII Cash | 11,236.79 | 12,925.01 | -1,688.22 |
| DII Cash | 6,222.79 | 6,226.17 | -3.38 |

Net FII Activity (in Rs cr.)

| Date | Idx Fut | Stk Fut | Idx Opt | Cash |
|--------|---------|---------|---------|---------|
| 27-Jan | -1327.6 | -182.9 | 2108.8 | -1688.2 |
| 25-Jan | 1860.9 | 672.0 | 1257.5 | -765.3 |
| 22-Jan | -1471.3 | -467.0 | -1492.4 | -635.7 |
| 21-Jan | 1102.2 | -195.4 | 2048.6 | 1614.7 |
| 20-Jan | -1313.5 | -332.6 | -660.7 | 2289.1 |
| 19-Jan | 508.9 | 977.3 | 13.9 | 257.6 |

- The above second chart shows previous trading day's change in Nifty options where Addition in OI were seen in 14400, 14200. 14300 strike Calls and at 14000, 13900 strike Puts indicating market is likely to remain under pressure during the day.
- Highest OI build-up is seen at 14500 strike Call and 14000 strike Put, to the tune of 6.90mn and 6.72mn respectively.

Outlook on Nifty:

- Index is likely to open on a gap down note today and is likely to remain under pressure during the day.

Technical Pivot (Intraday):

| | S2 | S1 | PIVOT | R1 | R2 |
|-----------|-------|-------|-------|-------|-------|
| NIFTY | 13765 | 13875 | 14040 | 14150 | 14315 |
| BANKNIFTY | 29510 | 29920 | 30585 | 30995 | 31660 |

Volume Buzzers (Contract wise)

| Symbol | Current Volume | Volume Change | Price Chg | One Month Avg |
|------------|----------------|---------------|-----------|---------------|
| SAIL | 592 | 292% | -1.8% | 2823 |
| NATIONALUM | 721 | 202% | 2.3% | 2087 |
| ICICIGI | 1533 | 66% | -4.8% | 817 |
| TECHM | 7739 | 59% | 2.3% | 4920 |
| PFC | 3096 | 57% | -3.1% | 2158 |
| WIPRO | 8902 | 53% | 2.0% | 8312 |
| CANBK | 11495 | 49% | -2.5% | 4175 |
| MARICO | 3941 | 49% | 0.8% | 1639 |
| BEL | 3242 | 41% | 1.1% | 3638 |
| ONGC | 4674 | 40% | -1.5% | 3950 |

Stock Ideas

- RELIANCE & BAJAJ-AUTO calls of strike 2000 & 4000 respectively were amongst the most active Calls whereas RELIANCE & BAJFINANCE puts of strike 1900 & 4000 respectively were amongst most active Puts.
- TECHM & NATIONALUM are likely to show good strength whereas INFY & L&TFH are likely to show weakness in today's trading session.

(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 |
|--------|-------|-----------|------|--------|
| TECHM | 997.0 | 2.3 | 20.7 | 51.3 |
| CIPLA | 840.1 | 0.2 | 25.5 | 47.6 |
| MARICO | 414.3 | 0.8 | 12.7 | 43.2 |

Fresh Shorts seen in:

| Scrip | Price | Price chg | OI | OI Chg |
|------------|--------|-----------|------|--------|
| INFY | 1306.2 | -1.4 | 50.5 | 51.9 |
| HDFC | 2477.7 | -3.2 | 29.4 | 49.3 |
| INDUSINDBK | 817.1 | -4.0 | 22.4 | 49.0 |

Short Covering seen in:

| Scrip | Price | Price chg | OI | OI Chg |
|------------|-------|-----------|------|--------|
| NATIONALUM | 47.4 | 2.3 | 76.0 | -6.1 |
| - | - | - | - | - |
| - | - | - | - | - |

Long Unwinding seen in:

| Scrip | Price | Price chg | OI | OI Chg |
|-------|-------|-----------|------|--------|
| L&TFH | 87.3 | -1.5 | 29.0 | -13.6 |
| PNB | 33.3 | -3.2 | 179 | -6.3 |
| SAIL | 57.2 | -1.8 | 131 | -3.6 |

Technical Pivot (Intraday):

| Script Name | S2 | S1 | PIVOT | R1 | R2 |
|-------------|------|------|-------|------|------|
| TECHM | 962 | 979 | 992 | 1010 | 1023 |
| INFY | 1268 | 1286 | 1306 | 1324 | 1344 |
| NATIONALUM | 44 | 46 | 47 | 49 | 50 |
| L&TFH | 86 | 87 | 88 | 89 | 90 |

FROM THE EQUITY DERIVATIVE DESK:

NIRAV HARISH CHHEDA
SENIOR DERIVATIVES AND TECHNICAL ANALYST
E-Mail: nirav.chheda@nirmalbang.com
Tel no: 6273-8199/8000

AMIT BHUPTANI
DERIVATIVES AND TECHNICAL ANALYST
E-Mail: amit.bhuptani@nirmalbang.com
Tel no: 6273-8242/8000

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

NIFTY50 Options OI (CE OI = Resistance) (PE OI = Support)

| Symbol | Highest CE OI | Highest PE OI | CMP |
|------------|---------------|---------------|------|
| ADANIPTS | 550 | 500 | 519 |
| ASIANPAINT | 2800 | 2600 | 2436 |
| AXISBANK | 700 | 620 | 636 |
| BAJAJ-AUTO | 4000 | 3800 | 4131 |
| BAJAJFINSV | 10000 | 8500 | 9089 |
| BAJFINANCE | 5200 | 4800 | 4843 |
| BHARTIARTL | 600 | 570 | 572 |
| BPCL | 420 | 360 | 381 |
| BRITANNIA | 3700 | 3500 | 3608 |
| CIPLA | 860 | 820 | 840 |
| COALINDIA | 150 | 140 | 129 |
| DIVISLAB | 4000 | 3600 | 3487 |
| DRREDDY | 5300 | 5000 | 4900 |
| EICHERMOT | 3000 | 2500 | 2787 |
| GAIL | 150 | 120 | 128 |
| GRASIM | 1100 | 1000 | 1064 |
| HCLTECH | 1100 | 900 | 958 |
| HDFC | 2700 | 2500 | 2478 |
| HDFCBANK | 1500 | 1400 | 1415 |
| HDFCLIFE | 700 | 600 | 682 |
| HEROMOTOCO | 3100 | 3200 | 3347 |
| HINDALCO | 280 | 220 | 231 |
| HINDUNILVR | 2500 | 2300 | 2400 |
| ICICIBANK | 560 | 540 | 524 |
| ITC | 220 | 200 | 211 |

NIFTY50 Options OI (CE OI = Resistance) (PE OI = Support)

| Symbol | Highest CE OI | Highest PE OI | CMP |
|------------|---------------|---------------|-------|
| INDUSINDBK | 1000 | 900 | 817 |
| INFY | 1400 | 1300 | 1306 |
| IOC | 105 | 90 | 92 |
| JSWSTEEL | 400 | 400 | 373 |
| KOTAKBANK | 2000 | 1800 | 1767 |
| LT | 1400 | 1300 | 1359 |
| M&M | 900 | 700 | 767 |
| MARUTI | 8500 | 7500 | 7874 |
| NESTLEIND | 19000 | 17500 | 17520 |
| NTPC | 100 | 100 | 91 |
| ONGC | 100 | 90 | 90 |
| POWERGRID | 210 | 187.5 | 191 |
| RELIANCE | 2000 | 1900 | 1889 |
| SBILIFE | 940 | 860 | 881 |
| SBIN | 300 | 250 | 275 |
| SHREECEM | 14500 | 14500 | 22875 |
| SUNPHARMA | 600 | 600 | 571 |
| TATAMOTORS | 300 | 200 | 268 |
| TATASTEEL | 700 | 700 | 626 |
| TCS | 3250 | 3000 | 3268 |
| TECHM | 1100 | 850 | 997 |
| TITAN | 1600 | 1400 | 1440 |
| ULTRACEMCO | 6000 | 5300 | 5401 |
| UPL | 600 | 480 | 577 |
| WIPRO | 500 | 400 | 446 |

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