| Nifty Snapshot |  |  |  |  |  | Prv Cl. | Ab chg | \% chg |
| :--- | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| Spot | $22,356.30$ | $22,405.60$ | -49.30 | -0.22 |  |  |  |  |
| Futures | $22,433.25$ | $22,497.95$ | -64.70 | -0.29 |  |  |  |  |
| Ol(ml shr) | 14.94 | 14.33 | 0.61 | 4.28 |  |  |  |  |
| Vol (lots) | 157915 | 86026 | 71889 | 83.57 |  |  |  |  |
| COC | 76.95 | 92.35 | -15.40 | -16.7 |  |  |  |  |
| PCR-OI | 1.22 | 1.17 | 0.05 | 4.1 |  |  |  |  |

## Nifty Futures Price v/s OI



Institutional Activity in previous trading session

| (in Rs cr.) | Buy | Sell | Net |
| :---: | :---: | :---: | :---: |
| Index Futures | 2870.01 | 4271.41 | -1401.40 |
| Index Options | 2501131.33 | 2517401.40 | -16270.07 |
| Stock Futures | 20166.14 | 24703.58 | -4537.44 |
| Stock Options | 39319.69 | 40123.36 | -803.67 |
| FII Cash | $15,215.15$ | $14,640.87$ | 574.28 |
| DII Cash | $11,888.65$ | $10,054.04$ | $1,834.61$ |
| R | Fll |  |  |

## Net FII Activity (in Rs cr.)

| Date | Idx Fut | Stk Fut | Idx Opt | Cash |
| :---: | :---: | :---: | :---: | :---: |
| 5-Mar | -1401.4 | -4537.4 | -16270.1 | 574 |
| 4-Mar | 1269.9 | -324.7 | -19683.5 | -564 |
| 2-Mar | 197.2 | -329.5 | 1312.7 | -82 |
| 1-Mar | -191.2 | 5377.8 | -13681.8 | 129 |
| 29-Feb | -896.0 | -4181.1 | -676.2 | 3568 |
| 28-Feb | -243.0 | -635.3 | -31106.7 | -1879 |

## Technical Pivot (Intraday):

|  | S2 | S1 | PIVOT | R1 | R2 |
| :---: | :---: | :---: | :---: | :---: | :---: |
| NIFTY | 22270 | 22350 | 22435 | 22515 | 22600 |
| BANKNIFTY | 47255 | 47580 | 47815 | 48145 | 48375 |

## Summary

- Indian markets closed on a negative note where selling was mainly seen in IT, Financial Services, Metal sectors. Nifty Mar Futures closed at 22433.25 (down 64.70 points) at a premium of 76.95 pts to spot
- Flls were net buyers in Cash to the tune of 574.28 Cr and were net sellers in index futures to the tune of 1401.40 Cr .
- India VIX decreased by $3.63 \%$ to close at 14.38 touching an intraday high of 15.17.

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 22600, 22500, 22400 strike Puts and addition at 22500, 22600, 22700 strike Calls indicating market is likely to remain range bound in the near term.
- Highest Ol build-up is seen at 23000 strike Calls and 22000 strike Puts, to the tune of 14.11 mn and 14.83 mn 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; Ol is in million units; Price chg and Ol chg are in percentage) NB RESEARCH

| Fresh Longs seen in: |  |  |  |  | Fresh Shorts seen in: |  |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| Scrip | Price | Price chg | Ol | Ol Chg | Scrip | Price | Price chg | Ol | $\begin{gathered} \text { OI } \\ \text { Chg } \end{gathered}$ |
| BANKNIFTY | 47909.1 | 0.5 | 4.9 | 15.7 | FINNIFTY | 20973.5 | -0.3 | 0.1 | 30.7 |
| MANAPPURAM | 187.5 | 1.2 | 61.4 | 14.6 | METROPOLIS | 1639.1 | -0.4 | 1.2 | 11.4 |
| SUNTV | 646.0 | 1.1 | 7.6 | 13.7 | RAMCOCEM | 828.3 | -2.7 | 3.8 | 10.1 |
| Short Covering seen in: |  |  |  |  | Long Unwinding seen in: |  |  |  |  |
| Scrip | Price | Price chg | Ol | Ol Chg | Scrip | Price | Price chg | Ol | $\begin{gathered} \mathrm{Ol} \\ \mathrm{Chg} \end{gathered}$ |
| BHEL | 268.3 | 1.0 | 93.6 | -12.2 | GODREJPROP | 2503.2 | -0.2 | 4.2 | -4.2 |
| ICICIPRULI | 554.8 | 1.1 | 11.5 | -5.1 | IPCALAB | 1194.7 | -1.1 | 2.7 | -4.1 |
| ONGC | 284.7 | 1.5 | 88.9 | -4.0 | DIXON | 7103.8 | -1.2 | 1.4 | -4.0 |


| NIFTY50 Options OI (CE OI = Resistance) (PE OI = Support) |  |  |  |
| :---: | :---: | :---: | :---: |
| Symbol | $\begin{gathered} \text { Highest CE } \\ \text { OI } \end{gathered}$ | $\begin{gathered} \text { Highest PE } \\ \text { OI } \end{gathered}$ | CMP |
| ADANIPORTS | 1400 | 1200 | 1347 |
| ADANIENT | 3300 | 3200 | 3336 |
| ASIANPAINT | 3000 | 2700 | 2829 |
| AXISBANK | 1100 | 1000 | 1108 |
| BAJAJ-AUTO | 8500 | 7000 | 8373 |
| BAJAJFINSV | 1600 | 1500 | 1555 |
| BAJFINANCE | 7000 | 6000 | 6352 |
| BHARTIARTL | 1200 | 1100 | 1173 |
| BPCL | 650 | 600 | 644 |
| BRITANNIA | 5000 | 4800 | 4854 |
| CIPLA | 1500 | 1400 | 1482 |
| COALINDIA | 480 | 400 | 462 |
| DIVISLAB | 3600 | 3500 | 3507 |
| DRREDDY | 6500 | 6000 | 6338 |
| EICHERMOT | 4000 | 3500 | 3814 |
| GRASIM | 2300 | 2200 | 2244 |
| HCLTECH | 1700 | 1600 | 1624 |
| HDFCBANK | 1500 | 1400 | 1446 |
| HDFCLIFE | 620 | 600 | 610 |
| HEROMOTOCO | 4600 | 4400 | 4603 |
| HINDALCO | 600 | 500 | 526 |
| HINDUNILVR | 2500 | 2400 | 2407 |
| ICICIBANK | 1100 | 1000 | 1094 |
| ITC | 420 | 400 | 408 |
| INDUSINDBK | 1600 | 1600 | 1551 |


| NIFTY50 Options OI (CE OI = Resistance) ( PE OI = Support) |  |  |  |
| :---: | :---: | :---: | :---: |
| Symbol | $\begin{gathered} \text { Highest CE } \\ \text { Ol } \end{gathered}$ | Highest PE OI | CMP |
| INFY | 1700 | 1600 | 1611 |
| IOC | 200 | 170 | 177 |
| JSWSTEEL | 850 | 800 | 823 |
| KOTAKBANK | 1800 | 1700 | 1727 |
| LT | 3700 | 3500 | 3632 |
| LTIM | 5500 | 5000 | 5154 |
| M\&M | 2000 | 1740 | 1951 |
| MARUTI | 12000 | 11500 | 11704 |
| NESTLEIND | 2600 | 2500 | 2553 |
| NTPC | 365 | 340 | 360 |
| ONGC | 290 | 270 | 285 |
| POWERGRID | 300 | 290 | 296 |
| RELIANCE | 3000 | 2900 | 3012 |
| SBILIFE | 1600 | 1400 | 1499 |
| SBIN | 800 | 750 | 787 |
| SUNPHARMA | 1600 | 1500 | 1578 |
| TATACONSUM | 1300 | 1140 | 1207 |
| TATAMOTORS | 1100 | 1000 | 1025 |
| TATASTEEL | 160 | 140 | 153 |
| TCS | 4200 | 4000 | 4025 |
| TECHM | 1350 | 1200 | 1277 |
| TITAN | 3800 | 3600 | 3762 |
| ULTRACEMCO | 10500 | 9500 | 9900 |
| UPL | 500 | 450 | 477 |
| WIPRO | 540 | 520 | 515 |


| OI against MWPL |  |  |  |  |
| :---: | :---: | :---: | :---: | :---: |
| Symbol | MWPL | Open Interest | Limit for next day | \% Ol |
| ZEEL | 184440627 | 170148000 | Ban | 92\% |
| SAIL | 289139949 | 265576000 | 9106951 | 92\% |
| HINDCOPPER | 65482129 | 59317600 | 2890422 | 91\% |
| MANAPPURAM | 109696743 | 91740000 | 12471905 | 84\% |
| BHEL | 256482590 | 213197250 | 30461210 | 83\% |
| RBLBANK | 120524452 | 97952500 | 16545729 | 81\% |
| BIOCON | 93713228 | 74807500 | 14220066 | 80\% |
| IDEA | 4832931211 | 3825040000 | 766244650 | 79\% |
| NATIONALUM | 178967755 | 141322500 | 28696867 | 79\% |
| TATACHEM | 31601465 | 24786300 | 5235091 | 78\% |
| BALRAMCHIN | 23040698 | 18022400 | 3866263 | 78\% |
| ABFRL | 83625756 | 63458200 | 15986268 | 76\% |
| BANDHANBNK | 193358339 | 145352500 | 38337922 | 75\% |
| PEL | 23952122 | 17986500 | 4768015 | 75\% |
| GNFC | 17249403 | 12753000 | 3633932 | 74\% |
| PNB | 591377974 | 419376000 | 142433075 | 71\% |
| ASHOKLEY | 282359403 | 199470000 | 68771432 | 71\% |
| INDUSTOWER | 166895623 | 116776400 | 41774441 | 70\% |
| IEX | 177845485 | 124200000 | 44753210 | 70\% |
| GMRINFRA | 494055219 | 343766250 | 125586208 | 70\% |
| INDIACEM | 44362911 | 30258600 | 11886165 | 68\% |
| VEDL | 269299238 | 182560200 | 73274076 | 68\% |
| PVRINOX | 14162574 | 9223841 | 4230604 | 65\% |
| IDFCFIRSTB | 884075623 | 571807500 | 268064341 | 65\% |
| ABCAPITAL | 161301726 | 101417400 | 51819239 | 63\% |
| SBICARD | 59413161 | 36487200 | 19955302 | 61\% |
| MUTHOOTFIN | 21399020 | 13105950 | 7223119 | 61\% |
| CANBK | 134484114 | 80964900 | 46795008 | 60\% |
| NMDC | 229794455 | 137965500 | 80339232 | 60\% |
| GLENMARK | 30110093 | 17725525 | 10879063 | 59\% |
| UPL | 101555650 | 59749300 | 36728567 | 59\% |
| GRANULES | 28132038 | 16310000 | 10415436 | 58\% |
| SUNTV | 19704232 | 11224500 | 7494520 | 57\% |


| OI against MWPL | Open <br> Symbol |  |  |  |  | MWPL | Limit for <br> next day | \% OI |
| :--- | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| IRCTC | 60165566 | 34069000 | 23088287 | $57 \%$ |  |  |  |  |
| METROPOLIS | 5147389 | 2787200 | 2102819 | $54 \%$ |  |  |  |  |
| AUROPHARMA | 56444627 | 29301800 | 24320595 | $52 \%$ |  |  |  |  |
| LICHSGFIN | 60244101 | 31000000 | 26231895 | $51 \%$ |  |  |  |  |
| AARTIIND | 40929582 | 20617000 | 18266102 | $50 \%$ |  |  |  |  |
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Derivative Recommendations:

| Stock Name | Call <br> (Buy/Sell) | Entry price | Targets | Stop Loss | Duration | Status |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| ICICIBANK 1100CE | Buy | 22.7 | 32 | 16 | 1-2 Days | Open |
| NIFTY FUT | Sell | 22436.4 | 22040 | 22570 | $1-2$ Days | Open |
|  |  |  |  |  |  |  |
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