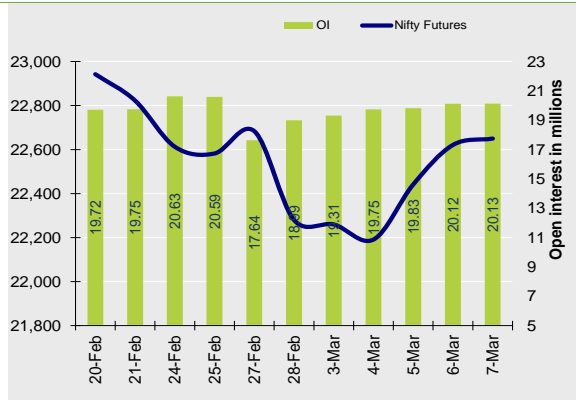


Nifty Snapshot

| | Close | Prv Cl. | Ab chg | % chg |
|-------------------|-----------|-----------|--------|--------|
| Spot | 22,552.50 | 22,544.70 | 7.80 | 0.03 |
| Futures | 22,649.95 | 22,620.95 | 29.00 | 0.13 |
| OI(ml shr) | 20.13 | 20.12 | 0.02 | 0.08 |
| Vol (lots) | 88017 | 128721 | -40704 | -31.62 |
| COC | 97.45 | 76.25 | 21.20 | 27.8 |
| PCR-OI | 1.08 | 1.14 | -0.07 | -5.9 |

Nifty Futures Price v/s OI



Institutional Activity in previous trading session

| (in Rs cr.) | Buy | Sell | Net |
|---------------|-----------|-----------|-----------|
| Index Futures | 2773.06 | 3050.70 | -277.64 |
| Index Options | 722965.79 | 707223.69 | 15742.10 |
| Stock Futures | 13862.86 | 15505.36 | -1642.50 |
| Stock Options | 49543.17 | 49795.99 | -252.82 |
| FII Cash | 8,635.45 | 10,670.55 | -2,035.10 |
| DII Cash | 10,452.93 | 8,132.57 | 2,320.36 |

Net FII Activity (in Rs cr.)

| Date | Idx Fut | Stk Fut | Idx Opt | Cash |
|--------|---------|---------|----------|--------|
| 7-Mar | -277.6 | -1642.5 | 15742.1 | -2035 |
| 6-Mar | 1743.9 | 1676.5 | -18394.5 | -2377 |
| 5-Mar | 410.6 | 842.8 | 1294.4 | -2895 |
| 4-Mar | -36.9 | 2763.3 | 26048.9 | -3406 |
| 3-Mar | 146.0 | 2493.3 | -1523.6 | -4788 |
| 28-Feb | -2473.5 | 3392.4 | -3188.5 | -11639 |

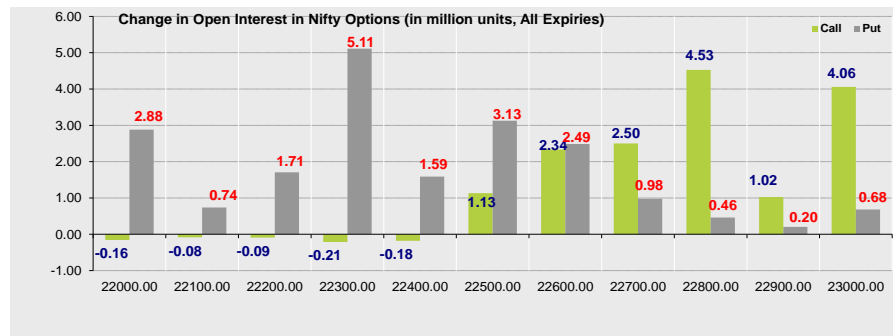
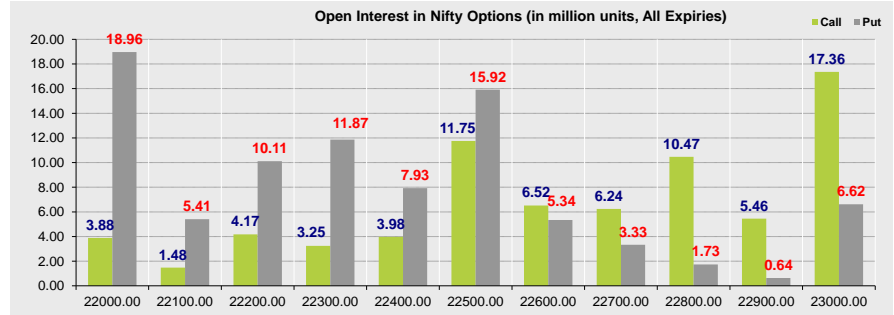
Technical Pivot (Intraday):

| | S2 | S1 | PIVOT | R1 | R2 |
|-----------|-------|-------|-------|-------|-------|
| NIFTY | 22490 | 22570 | 22655 | 22735 | 22820 |
| BANKNIFTY | 48310 | 48495 | 48695 | 48880 | 49080 |

Summary

- Indian markets closed on flat note where selling was mainly seen in IT, Pharmaceuticals, Banking Sectors. Nifty Mar Futures closed at 22649.95 (up 29.00 points) at a premium of 97.45 pts to spot.
- FII were net sellers in Cash to the tune of 2035.10 Cr and were net sellers in index futures to the tune of 277.64 Cr.
- India VIX decreased by 1.85% to close at 13.47 touching an intraday high of 13.86.

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 22800, 22700, 22600 strike Calls and at 22300, 22400, 22500, 22600 strike Puts indicating market is likely to remain range bound in the near term.
- Highest OI build-up is seen at 23000 strike Calls and 22000 strike Puts, to the tune of 17.36mn and 18.96mn 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 |
|----------|-------|-----------|------|--------|
| TITAGARH | 761.8 | 5.4 | 1.1 | 58.8 |
| IREDA | 146.1 | 0.4 | 23.6 | 14.2 |
| SJVN | 87.7 | 0.3 | 30.0 | 9.5 |

Fresh Shorts seen in:

| Scrip | Price | Price chg | OI | OI Chg |
|------------|--------|-----------|------|--------|
| OFSS | 7579.5 | -3.4 | 0.8 | 14.6 |
| BSE | 4181.9 | -1.3 | 5.2 | 12.4 |
| INDUSINDBK | 940.2 | -3.5 | 49.7 | 12.1 |

Short Covering seen in:

| Scrip | Price | Price chg | OI | OI Chg |
|------------|--------|-----------|------|--------|
| CAMS | 3359.8 | 1.8 | 1.1 | -4.9 |
| NATIONALUM | 195.0 | 1.2 | 40.9 | -3.8 |
| IEX | 164.2 | 0.1 | 41.4 | -3.8 |

Long Unwinding seen in:

| Scrip | Price | Price chg | OI | OI Chg |
|----------|---------|-----------|-----|--------|
| PIIND | 3232.3 | -1.1 | 1.6 | -6.5 |
| MCX | 4674.7 | -0.1 | 2.0 | -3.2 |
| FINNIFTY | 23222.1 | 0.0 | 0.1 | -2.9 |

| NIFTY50 Options OI (CE OI = Resistance) (PE OI = Support) | | | |
|---|---------------|---------------|------|
| Symbol | Highest CE OI | Highest PE OI | CMP |
| ADANI PORTS | 1200 | 1100 | 1147 |
| ADANI ENT | 2600 | 2600 | 2258 |
| ASIAN PAINT | 2400 | 2200 | 2272 |
| AXIS BANK | 1050 | 1000 | 1039 |
| BAJAJ-AUTO | 8000 | 7000 | 7597 |
| BAJAJ FINSV | 1900 | 1560 | 1852 |
| BAJ FINANCE | 9000 | 8000 | 8441 |
| BHARTIARTL | 1700 | 1600 | 1636 |
| BPCL | 270 | 250 | 262 |
| BRITANNIA | 5000 | 4100 | 4758 |
| CIPLA | 1600 | 1240 | 1464 |
| COALINDIA | 400 | 450 | 382 |
| DIVISLAB | 6000 | 4700 | 5594 |
| DRREDDY | 1200 | 960 | 1137 |
| EICHERMOT | 5100 | 4800 | 5100 |
| GRASIM | 2420 | 2300 | 2416 |
| HCLTECH | 1600 | 1360 | 1565 |
| HDFCBANK | 1700 | 1700 | 1696 |
| HDFCLIFE | 630 | 550 | 626 |
| HEROMOTOCO | 4000 | 3200 | 3666 |
| HINDALCO | 700 | 620 | 692 |
| HINDUNILVR | 2300 | 2200 | 2214 |
| ICICIBANK | 1300 | 1200 | 1220 |
| ITC | 420 | 400 | 406 |
| INDUSINDBK | 1000 | 900 | 940 |

| NIFTY50 Options OI (CE OI = Resistance) (PE OI = Support) | | | |
|---|---------------|---------------|-------|
| Symbol | Highest CE OI | Highest PE OI | CMP |
| INFY | 1900 | 1600 | 1693 |
| IOC | 130 | 100 | 125 |
| JSWSTEEL | 1000 | 1000 | 1015 |
| KOTAKBANK | 2000 | 1900 | 1938 |
| LT | 3300 | 3200 | 3259 |
| LTIM | 5500 | 4500 | 4739 |
| M&M | 3000 | 2500 | 2736 |
| MARUTI | 13000 | 11500 | 11712 |
| NESTLEIND | 2260 | 1960 | 2243 |
| NTPC | 380 | 380 | 331 |
| ONGC | 250 | 230 | 234 |
| POWERGRID | 270 | 250 | 264 |
| RELIANCE | 1300 | 1200 | 1251 |
| SBILIFE | 1500 | 1400 | 1415 |
| SBIN | 800 | 700 | 734 |
| SUNPHARMA | 1600 | 1400 | 1615 |
| TATA CONSUM | 1100 | 900 | 966 |
| TATA MOTORS | 700 | 600 | 650 |
| TATASTEEL | 155 | 140 | 152 |
| TCS | 4000 | 3500 | 3618 |
| TECHM | 1800 | 1400 | 1497 |
| TITAN | 3200 | 3000 | 3094 |
| ULTRACEMCO | 10400 | 10000 | 10595 |
| UPL | 640 | 610 | 632 |
| WIPRO | 300 | 280 | 283 |

| OI against MWPL | | | | |
|-----------------|------------|---------------|--------------------|------|
| Symbol | MWPL | Open Interest | Limit for next day | % OI |
| HINDCOPPER | 65482129 | 69533350 | Ban | 106% |
| MANAPPURAM | 109606743 | 100338000 | Ban | 92% |
| BSE | 21145594 | 19229625 | 858689 | 91% |
| SAIL | 289139949 | 253720000 | 20962951 | 88% |
| ANGELONE | 11629844 | 9119000 | 1929351 | 78% |
| INDUSINDBK | 120801433 | 92975000 | 21786361 | 77% |
| BANDHANBNK | 193371093 | 143071600 | 40630938 | 74% |
| GRANULES | 29658038 | 21649000 | 6526136 | 73% |
| CANBK | 672420574 | 463779000 | 175020545 | 69% |
| PNB | 687763516 | 464016000 | 189359340 | 67% |
| BANKBARODA | 372635498 | 249800850 | 104202873 | 67% |
| ABCAPITAL | 162341346 | 104546700 | 49677578 | 64% |
| CHAMBLFERT | 31728204 | 20191300 | 9950493 | 64% |
| POLYCAB | 11116953 | 7057875 | 3503230 | 63% |
| NMDC | 689383367 | 423940500 | 230973698 | 61% |
| LICHSGFIN | 60244101 | 36847000 | 20384895 | 61% |
| ADANIANT | 60081955 | 36634500 | 20443357 | 61% |
| LTF | 168347815 | 102144104 | 57786320 | 61% |
| AARTIIND | 41800237 | 25359000 | 14351225 | 61% |
| ABFRL | 121576670 | 73707400 | 41790436 | 61% |
| CDSL | 35530000 | 21404250 | 12349250 | 60% |
| MGL | 13335005 | 7828400 | 4839854 | 59% |
| PEL | 24051388 | 13692750 | 9156068 | 57% |
| RBLBANK | 121553638 | 68837500 | 46638456 | 57% |
| IDEA | 8405889130 | 4471680000 | 3513914673 | 53% |
| DLF | 128335464 | 66843975 | 55074715 | 52% |
| BSOFT | 32732991 | 17034000 | 14062341 | 52% |
| BIOCON | 93979873 | 47547500 | 41733379 | 51% |
| BHEL | 256482590 | 129533250 | 114125210 | 51% |
| NATIONALUM | 178967755 | 89966250 | 80053117 | 50% |
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| OI against MWPL | | | | |
|-----------------|------|---------------|--------------------|------|
| Symbol | MWPL | Open Interest | Limit for next day | % OI |
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Derivative Recommendations:

| Stock Name | Call (Buy/Sell) | Entry price | Targets | Stop Loss | Duration | Status |
|-------------------------|-----------------|-------------|---------|-----------|------------|--------|
| ICICIBANK Future | Sell | 1215 | 1175 | 1235 | 1-2 Days | Open |
| HAL (Long Straddle) | Buy | 252 | 450 | 170 | Positional | Open |
| CDSL Future | Buy | 1165 | 1215 | 1135 | 1-2 Days | Open |
| NIFTY (Bear Put Spread) | Buy | 135 | 365 | 135 | Positional | Open |
| ATGL 610CE | Buy | 21.4 | 30 | 16 | 1-2 Days | Open |
| | | | | | | |

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