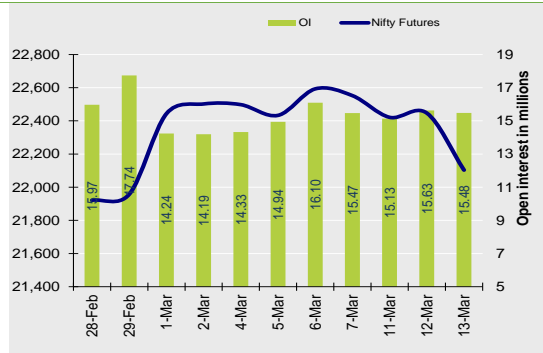


Nifty Snapshot

| | Close | Prv Cl. | Ab chg | % chg |
|-------------------|-----------|-----------|---------|-------|
| Spot | 21,997.70 | 22,335.70 | -338.00 | -1.51 |
| Futures | 22,103.25 | 22,447.05 | -343.80 | -1.53 |
| OI(ml shr) | 15.48 | 15.63 | -0.15 | -0.95 |
| Vol (lots) | 265832 | 134590 | 131242 | 97.51 |
| COC | 105.55 | 111.35 | -5.80 | -5.2 |
| PCR-OI | 0.66 | 0.96 | -0.30 | -31.4 |

Nifty Futures Price v/s OI



Institutional Activity in previous trading session

| (in Rs cr.) | Buy | Sell | Net |
|---------------|------------|------------|-----------|
| Index Futures | 6205.93 | 7587.53 | -1381.60 |
| Index Options | 4428042.67 | 4444736.58 | -16693.91 |
| Stock Futures | 37706.83 | 32878.85 | 4827.98 |
| Stock Options | 63419.92 | 63758.22 | -338.30 |
| FII Cash | 33,223.63 | 37,818.69 | -4,595.06 |
| DII Cash | 20,267.90 | 11,174.18 | 9,093.72 |

Net FII Activity (in Rs cr.)

| Date | Idx Fut | Stk Fut | Idx Opt | Cash |
|--------|---------|---------|----------|-------|
| 13-Mar | -1381.6 | 4828.0 | -16693.9 | -4595 |
| 12-Mar | 442.2 | 2094.9 | -7641.9 | 73 |
| 11-Mar | -173.3 | 895.0 | -14363.9 | 4213 |
| 7-Mar | 822.0 | 3622.7 | -21735.3 | 7304 |
| 6-Mar | 1396.4 | -450.0 | -2703.0 | 2767 |
| 5-Mar | -1401.4 | -4537.4 | -16270.1 | 574 |

Technical Pivot (Intraday):

| | S2 | S1 | PIVOT | R1 | R2 |
|-----------|-------|-------|-------|-------|-------|
| NIFTY | 21725 | 21915 | 22215 | 22405 | 22705 |
| BANKNIFTY | 46500 | 46790 | 47240 | 47530 | 47975 |

(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 |
|-------|--------|-----------|-------|--------|
| ITC | 423.6 | 4.4 | 128.3 | 8.1 |
| CIPLA | 1475.3 | 0.2 | 10.2 | 0.2 |
| - | - | - | - | - |

Fresh Shorts seen in:

| Scrip | Price | Price chg | OI | OI Chg |
|-------------|--------|-----------|------|--------|
| POWERGRID | 265.6 | -7.4 | 63.9 | 13.6 |
| METROPOLIS | 1595.2 | -2.1 | 1.5 | 12.0 |
| ADANI PORTS | 1216.5 | -6.9 | 42.4 | 9.9 |

Short Covering seen in:

| Scrip | Price | Price chg | OI | OI Chg |
|------------|--------|-----------|------|--------|
| KOTAKBANK | 1732.7 | 0.2 | 36.9 | -6.3 |
| BAJFINANCE | 6479.3 | 0.1 | 9.7 | -2.8 |
| ICICIBANK | 1086.3 | 0.4 | 70.5 | -2.4 |

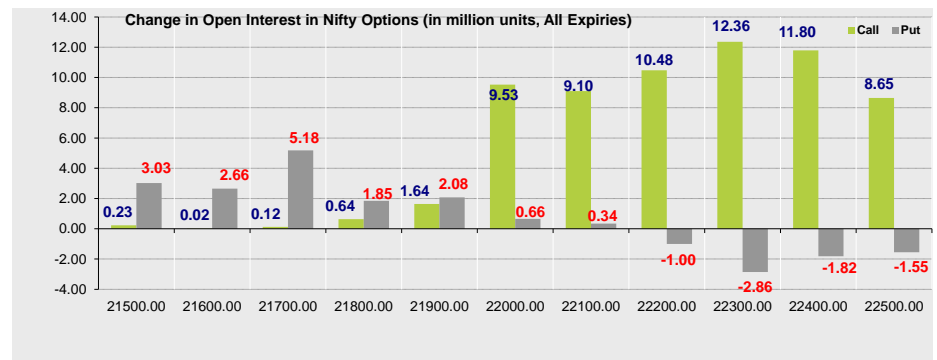
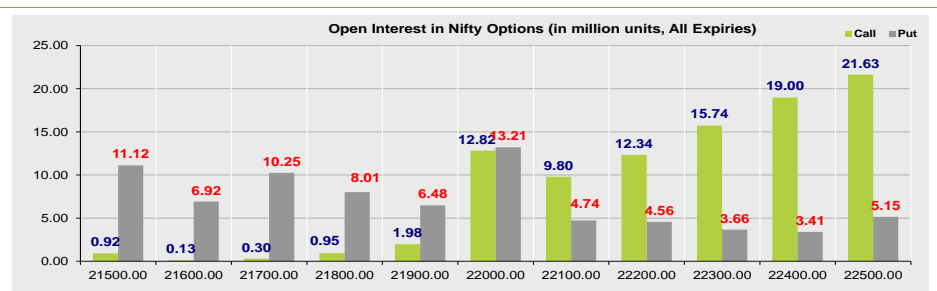
Long Unwinding seen in:

| Scrip | Price | Price chg | OI | OI Chg |
|------------|--------|-----------|-------|--------|
| NATIONALUM | 136.5 | -10.6 | 85.7 | -14.8 |
| SAIL | 119.0 | -8.8 | 149.1 | -10.9 |
| MGL | 1224.9 | -6.7 | 3.3 | -10.3 |

Summary

- Indian markets closed on a negative note where selling was mainly seen in Metals, Automobiles, Oil & Gas sectors. Nifty Mar Futures closed at 22103.25 (down 343.80 points) at a premium of 105.55 pts to spot.
- FII's were net sellers in Cash to the tune of 4595.06 Cr and were net sellers in index futures to the tune of 1381.60 Cr.
- India VIX increased by 5.82% to close at 14.43 touching an intraday high of 15.01.

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 21900, 21700, 21600 strike Puts and at 22000, 22100, 22200, 22300 strike Calls indicating market is likely to remain range bound in the near term.
- Highest OI build-up is seen at 22500 strike Calls and 22000 strike Puts, to the tune of 21.63mn and 13.21mn respectively.

Outlook on Nifty:

Index is likely to open on a flattish note today and is likely to remain range bound during the day.

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

| Symbol | Highest CE OI | Highest PE OI | CMP |
|-------------|---------------|---------------|------|
| ADANI PORTS | 1400 | 1200 | 1217 |
| ADANI ENT | 3300 | 3200 | 2917 |
| ASIAN PAINT | 3000 | 2800 | 2866 |
| AXIS BANK | 1120 | 1000 | 1083 |
| BAJAJ-AUTO | 9000 | 8500 | 8401 |
| BAJAJ FINSV | 1600 | 1500 | 1577 |
| BAJ FINANCE | 7000 | 6000 | 6479 |
| BHARTIARTL | 1220 | 1100 | 1173 |
| BPCL | 650 | 600 | 599 |
| BRITANNIA | 5000 | 4600 | 4869 |
| CIPLA | 1520 | 1500 | 1475 |
| COALINDIA | 480 | 400 | 419 |
| DIVISLAB | 3700 | 3500 | 3486 |
| DRREDDY | 6500 | 6300 | 6315 |
| EICHERMOT | 4200 | 3500 | 3744 |
| GRASIM | 2300 | 2100 | 2154 |
| HCLTECH | 1700 | 1600 | 1634 |
| HDFC BANK | 1500 | 1400 | 1464 |
| HDFCLIFE | 620 | 600 | 611 |
| HEROMOTOCO | 4700 | 4400 | 4528 |
| HINDALCO | 600 | 500 | 510 |
| HINDUNILVR | 2400 | 2400 | 2321 |
| ICICIBANK | 1100 | 1000 | 1086 |
| ITC | 430 | 400 | 424 |
| INDUSINDBK | 1600 | 1600 | 1507 |

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

| Symbol | Highest CE OI | Highest PE OI | CMP |
|-------------|---------------|---------------|-------|
| INFY | 1700 | 1600 | 1616 |
| IOC | 200 | 160 | 164 |
| JSWSTEEL | 840 | 800 | 794 |
| KOTAK BANK | 1800 | 1700 | 1733 |
| LT | 3700 | 3500 | 3548 |
| LTIM | 5500 | 5000 | 5203 |
| M&M | 2000 | 1800 | 1860 |
| MARUTI | 12000 | 11000 | 11418 |
| NESTLEIND | 2700 | 2500 | 2590 |
| NTPC | 360 | 330 | 323 |
| ONGC | 280 | 270 | 257 |
| POWERGRID | 300 | 260 | 266 |
| RELIANCE | 3000 | 2900 | 2879 |
| SBILIFE | 1600 | 1500 | 1492 |
| SBIN | 800 | 700 | 750 |
| SUNPHARMA | 1600 | 1500 | 1562 |
| TATA CONSUM | 1300 | 1150 | 1183 |
| TATA MOTORS | 1100 | 1000 | 978 |
| TATA STEEL | 160 | 140 | 144 |
| TCS | 4200 | 4000 | 4169 |
| TECHM | 1300 | 1200 | 1279 |
| TITAN | 3800 | 3600 | 3637 |
| ULTRACEMCO | 10000 | 9000 | 9609 |
| UPL | 500 | 450 | 453 |
| WIPRO | 550 | 520 | 506 |

Derivative Recommendations:

| Stock Name | Call (Buy/Sell) | Entry price | Targets | Stop Loss | Duration | Status |
|------------------|-----------------|-------------|---------|-----------|----------|--------|
| NESTLEIND 2650CE | Buy | 47 | 80 | 30 | 1-2 Days | Open |
| DRREDDY FUT | Sell | 6290 | 6070 | 6400 | 1-2 Days | Open |
| TORNTPHARM FUT | Sell | 2658.7 | 2580 | 2700 | 1-2 Days | Open |
| | | | | | | |
| | | | | | | |

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