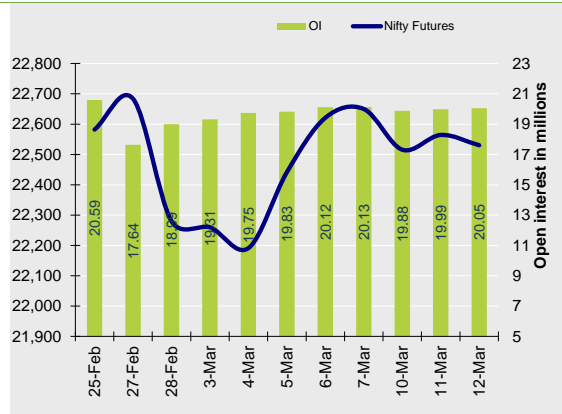


Nifty Snapshot

| | Close | Prv Cl. | Ab chg | % chg |
|-------------------|-----------|-----------|--------|-------|
| Spot | 22,470.50 | 22,497.90 | -27.40 | -0.12 |
| Futures | 22,530.35 | 22,564.30 | -33.95 | -0.15 |
| OI(ml shr) | 20.05 | 19.99 | 0.06 | 0.31 |
| Vol (lots) | 88167 | 84829 | 3338 | 3.93 |
| COC | 59.85 | 66.40 | -6.55 | -9.9 |
| PCR-OI | 0.96 | 1.09 | -0.13 | -11.6 |

Nifty Futures Price v/s OI



Institutional Activity in previous trading session

| (in Rs cr.) | Buy | Sell | Net |
|---------------|------------|------------|-----------|
| Index Futures | 2285.29 | 3107.92 | -822.63 |
| Index Options | 1440455.24 | 1448521.74 | -8066.50 |
| Stock Futures | 19745.05 | 19159.18 | 585.87 |
| Stock Options | 62725.67 | 65039.99 | -2314.32 |
| FII Cash | 13,088.94 | 14,716.55 | -1,627.61 |
| DII Cash | 11,803.42 | 10,293.07 | 1,510.35 |

Net FII Activity (in Rs cr.)

| Date | Idx Fut | Stk Fut | Idx Opt | Cash |
|--------|---------|---------|----------|-------|
| 12-Mar | -822.6 | 585.9 | -8066.5 | -1628 |
| 11-Mar | 80.2 | 621.6 | 20229.4 | -2824 |
| 10-Mar | -501.7 | -1304.0 | 6245.6 | -485 |
| 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 |

Technical Pivot (Intraday):

| | S2 | S1 | PIVOT | R1 | R2 |
|-----------|-------|-------|-------|-------|-------|
| NIFTY | 22270 | 22400 | 22510 | 22640 | 22750 |
| BANKNIFTY | 47770 | 47990 | 48160 | 48385 | 48550 |

(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 |
|----------|---------|-----------|------|--------|
| MCX | 4792.2 | 2.1 | 2.5 | 31.9 |
| FINNIFTY | 23387.9 | 0.6 | 0.1 | 13.2 |
| NCC | 186.4 | 0.4 | 13.3 | 11.4 |

Fresh Shorts seen in:

| Scrip | Price | Price chg | OI | OI Chg |
|----------|--------|-----------|-----|--------|
| RAMCOCEM | 820.2 | -4.2 | 5.6 | 32.2 |
| CAMS | 3296.7 | -2.3 | 1.2 | 10.2 |
| MFSL | 1065.9 | -2.2 | 6.5 | 10.1 |

Short Covering seen in:

| Scrip | Price | Price chg | OI | OI Chg |
|------------|--------|-----------|------|--------|
| INDUSINDBK | 685.2 | 4.3 | 61.8 | -13.1 |
| JKCEMENT | 4369.6 | 0.1 | 0.6 | -5.2 |
| ITC | 412.7 | 1.5 | 80.3 | -4.5 |

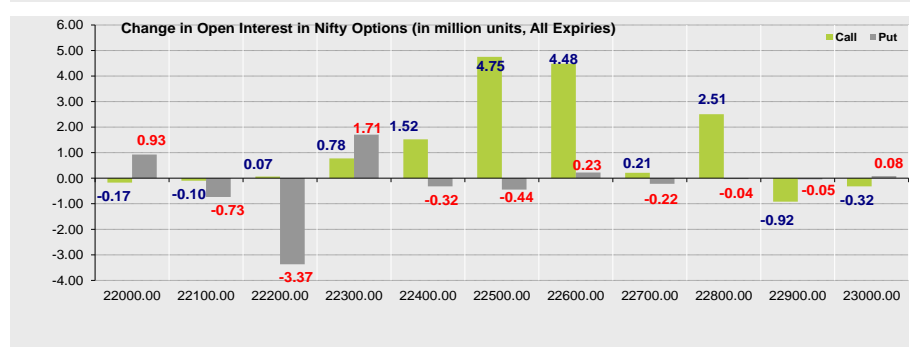
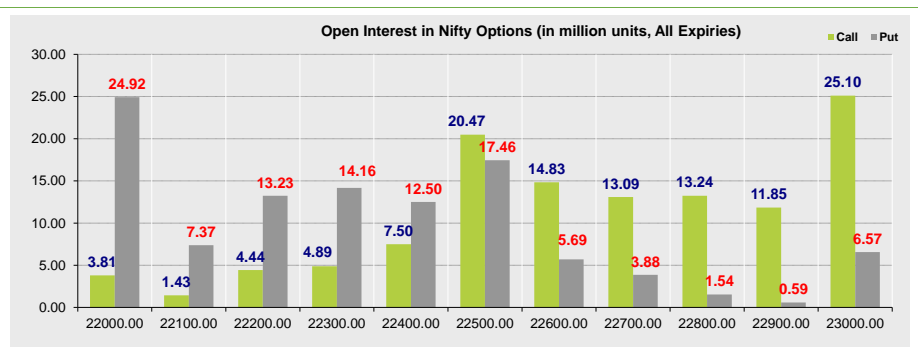
Long Unwinding seen in:

| Scrip | Price | Price chg | OI | OI Chg |
|------------|---------|-----------|-----|--------|
| POLICYBZR | 1407.0 | -4.4 | 5.7 | -6.0 |
| NIFTYNXT50 | 59287.2 | -0.1 | 0.1 | -4.0 |
| DALBHARAT | 1645.9 | -2.9 | 2.5 | -3.0 |

Summary

- Indian markets closed on flattish note where buying was mainly seen in Banking, Automobiles, Pharmaceutical Sectors. Nifty Mar Futures closed at 22530.35 (down 33.95 points) at a premium of 59.85 pts to spot.
- FII's were net sellers in Cash to the tune of 1627.61 Cr and were net sellers in index futures to the tune of 822.63 Cr.
- India VIX decreased by 2.70% to close at 13.69 touching an intraday high of 14.37.

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, 22600, 22500 strike Calls and at 22000, 22300 strike Puts indicating market is likely to remain under range bound in the near term.
- Highest OI build-up is seen at 23000 strike Calls and 22000 strike Puts, to the tune of 25.10mn and 24.92mn 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 |
| ADANIPTS | 1200 | 1100 | 1128 |
| ADANIEN | 2600 | 2600 | 2248 |
| ASIANPAINT | 2300 | 2000 | 2258 |
| AXISBANK | 1050 | 1000 | 1012 |
| BAJAJ-AUTO | 8000 | 7000 | 7522 |
| BAJAJFINSV | 1900 | 1560 | 1824 |
| BAJFINANCE | 9000 | 8000 | 8495 |
| BHARTIARTL | 1700 | 1600 | 1649 |
| BPCL | 270 | 260 | 266 |
| BRITANNIA | 4900 | 4100 | 4779 |
| CIPLA | 1600 | 1240 | 1458 |
| COALINDIA | 395 | 450 | 382 |
| DIVISLAB | 6000 | 4700 | 5672 |
| DRREDDY | 1200 | 1100 | 1108 |
| EICHERMOT | 5100 | 4800 | 5032 |
| GRASIM | 2420 | 2400 | 2407 |
| HCLTECH | 1600 | 1400 | 1542 |
| HDFCBANK | 1800 | 1700 | 1718 |
| HDFCLIFE | 630 | 550 | 633 |
| HEROMOTOCO | 4000 | 3200 | 3624 |
| HINDALCO | 700 | 620 | 692 |
| HINDUNILVR | 2300 | 2200 | 2199 |
| ICICIBANK | 1300 | 1200 | 1246 |
| ITC | 420 | 400 | 413 |
| INDUSINDBK | 750 | 600 | 685 |

| NIFTY50 Options OI (CE OI = Resistance) (PE OI = Support) | | | |
|------------------------------------------------------------|---------------|---------------|-------|
| Symbol | Highest CE OI | Highest PE OI | CMP |
| INFY | 1700 | 1500 | 1594 |
| IOC | 130 | 100 | 125 |
| JSWSTEEL | 1000 | 900 | 1013 |
| KOTAKBANK | 2000 | 1900 | 1984 |
| LT | 3300 | 3100 | 3195 |
| LTIM | 4800 | 4500 | 4503 |
| M&M | 3000 | 2500 | 2663 |
| MARUTI | 11800 | 11500 | 11653 |
| NESTLEIND | 2260 | 2100 | 2202 |
| NTPC | 340 | 300 | 330 |
| ONGC | 240 | 225 | 225 |
| POWERGRID | 280 | 260 | 268 |
| RELIANCE | 1300 | 1200 | 1258 |
| SBILIFE | 1500 | 1400 | 1414 |
| SBIN | 800 | 700 | 726 |
| SUNPHARMA | 1680 | 1600 | 1678 |
| TATACONSUM | 1000 | 950 | 949 |
| TATAMOTORS | 700 | 600 | 669 |
| TATASTEEL | 155 | 140 | 151 |
| TCS | 4000 | 3500 | 3518 |
| TECHM | 1600 | 1340 | 1443 |
| TITAN | 3200 | 3000 | 3030 |
| ULTRACEMCO | 11000 | 10000 | 10524 |
| UPL | 640 | 610 | 610 |
| WIPRO | 300 | 240 | 268 |

Derivative Recommendations:

| Stock Name | Call (Buy/Sell) | Entry price | Targets | Stop Loss | Duration | Status |
|---------------|-----------------|-------------|---------|-----------|----------|--------|
| BANKNIFTY FUT | Buy | 48040.2 | 48850 | 47640 | 1-2 Days | Open |
| BPCL 265CE | Buy | 7.1 | 12 | 4.5 | 1-2 Days | Open |
| | | | | | | |

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