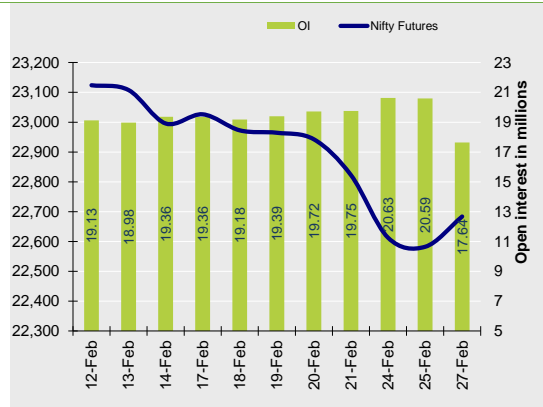


Nifty Snapshot

| | Close | Prv Cl. | Ab chg | % chg |
|-------------------|-----------|-----------|--------|--------|
| Spot | 22,545.05 | 22,547.55 | -2.50 | -0.01 |
| Futures | 22,683.65 | 22,582.15 | 101.50 | 0.45 |
| OI(ml shr) | 17.64 | 20.59 | -2.95 | -14.31 |
| Vol (lots) | 104030 | 168498 | -64468 | -38.26 |
| COC | 138.60 | 34.60 | 104.00 | 300.6 |
| PCR-OI | 0.98 | 0.77 | 0.21 | 27.0 |

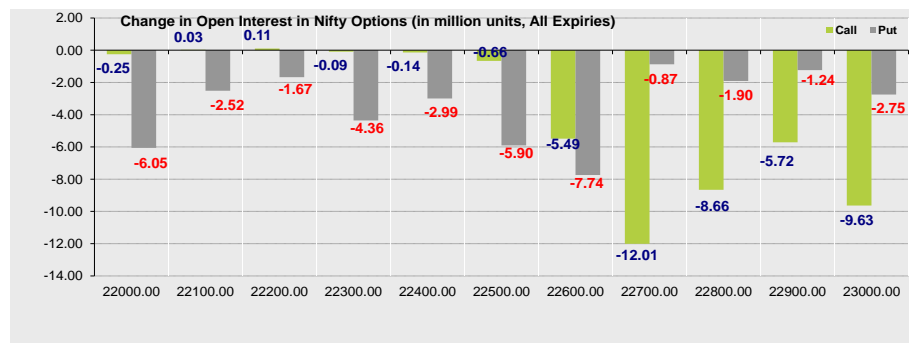
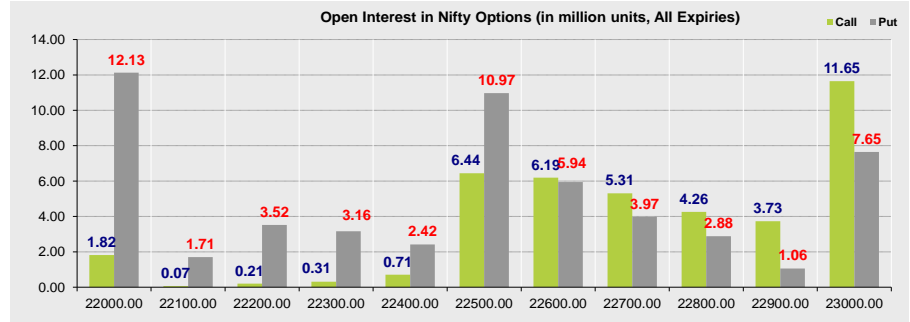
Nifty Futures Price v/s OI



Summary

- Indian markets closed on flat note where selling was mainly seen in Realty, Automobiles, Media Sectors. Nifty Mar Futures closed at 22683.65 (up 101.50 points) at a premium of 138.60 pts to spot.
- FII's were net sellers in Cash to the tune of 556.56 Cr and were net buyers in index futures to the tune of 953.38 Cr.
- India VIX decreased by 2.97% to close at 13.31 touching an intraday high of 14.01.

Open Interest in Nifty Options:



Institutional Activity in previous trading session

| (in Rs cr.) | Buy | Sell | Net |
|---------------|------------|------------|-----------|
| Index Futures | 14935.63 | 13982.25 | 953.38 |
| Index Options | 2032913.65 | 2063638.27 | -30724.62 |
| Stock Futures | 51674.20 | 46214.57 | 5459.63 |
| Stock Options | 36030.74 | 38302.44 | -2271.70 |
| FII Cash | 19,055.23 | 19,611.79 | -556.56 |
| DII Cash | 13,530.17 | 11,803.06 | 1,727.11 |

Net FII Activity (in Rs cr.)

| Date | Idx Fut | Stk Fut | Idx Opt | Cash |
|--------|---------|---------|----------|-------|
| 27-Feb | 953.4 | 5459.6 | -30724.6 | -557 |
| 25-Feb | 107.5 | 2930.6 | -3320.3 | -3529 |
| 24-Feb | -1391.1 | 1876.1 | -1854.6 | -6287 |
| 21-Feb | 18.3 | -1093.7 | 1229.5 | -3449 |
| 20-Feb | -1061.3 | 1510.4 | -6218.8 | -3312 |
| 19-Feb | 183.3 | 724.8 | 1924.1 | -1881 |

Technical Pivot (Intraday):

| | S2 | S1 | PIVOT | R1 | R2 |
|-----------|-------|-------|-------|-------|-------|
| NIFTY | 22615 | 22650 | 22695 | 22730 | 22775 |
| BANKNIFTY | 48735 | 48885 | 49075 | 49230 | 49420 |

(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 |
|-----------|-------|-----------|------|--------|
| COALINDIA | 365.9 | 1.0 | 60.6 | 0.8 |
| - | - | - | - | - |
| - | - | - | - | - |

Fresh Shorts seen in:

| Scrip | Price | Price chg | OI | OI Chg |
|---------|--------|-----------|-----|--------|
| KEI | 2964.6 | -21.5 | 1.2 | 57.9 |
| POLYCAB | 4708.6 | -18.8 | 3.4 | 56.2 |
| HAVELLS | 1456.1 | -6.4 | 7.8 | 9.6 |

Short Covering seen in:

| Scrip | Price | Price chg | OI | OI Chg |
|------------|---------|-----------|------|--------|
| MANAPPURAM | 210.6 | 1.6 | 40.5 | -35.6 |
| SHRIRAMFIN | 608.8 | 5.3 | 25.8 | -23.1 |
| BANKNIFTY | 49034.6 | 0.1 | 3.5 | -22.1 |

Long Unwinding seen in:

| Scrip | Price | Price chg | OI | OI Chg |
|------------|---------|-----------|------|--------|
| BERGEPAIN | 494.4 | -0.9 | 10.5 | -38.1 |
| NIFTYNXT50 | 58808.1 | -1.0 | 0.0 | -36.3 |
| DALBHARAT | 1699.4 | -1.4 | 2.2 | -32.4 |

- The above second chart shows previous trading day's change in Nifty options where Liquidation in OI were seen in 22700, 22600, 22500 strike Calls and at 22400, 22500, 22600 strike Puts indicating market is likely to remain under pressure in the near term.
- Highest OI build-up is seen at 23000 strike Calls and 22000 strike Puts, to the tune of 11.65mn and 12.13mn 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.

| NIFTY50 Options OI (CE OI = Resistance) (PE OI = Support) | | | |
|---|---------------|---------------|------|
| Symbol | Highest CE OI | Highest PE OI | CMP |
| ADANIPTS | 1200 | 1200 | 1083 |
| ADANIENT | 2600 | 2600 | 2121 |
| ASIANPAINT | 2500 | 2200 | 2223 |
| AXISBANK | 1100 | 1100 | 1020 |
| BAJAJ-AUTO | 9000 | 8300 | 8268 |
| BAJAJFINSV | 2000 | 1800 | 1936 |
| BAJFINANCE | 9000 | 8000 | 8733 |
| BHARTIARTL | 1700 | 1600 | 1657 |
| BPCL | 250 | 250 | 246 |
| BRITANNIA | 5000 | 4800 | 4802 |
| CIPLA | 1500 | 1400 | 1449 |
| COALINDIA | 450 | 450 | 366 |
| DIVISLAB | 6000 | 5700 | 5651 |
| DRREDDY | 1200 | 1100 | 1132 |
| EICHERMOT | 5500 | 5000 | 4968 |
| GRASIM | 2500 | 2400 | 2353 |
| HCLTECH | 1700 | 1640 | 1638 |
| HDFCBANK | 1700 | 1700 | 1707 |
| HDFCLIFE | 700 | 620 | 622 |
| HEROMOTOCO | 4000 | 3800 | 3781 |
| HINDALCO | 660 | 600 | 636 |
| HINDUNILVR | 2400 | 2200 | 2256 |
| ICICIBANK | 1300 | 1250 | 1227 |
| ITC | 450 | 400 | 403 |
| INDUSINDBK | 1100 | 1000 | 1048 |

| NIFTY50 Options OI (CE OI = Resistance) (PE OI = Support) | | | |
|--|---------------|---------------|-------|
| Symbol | Highest CE OI | Highest PE OI | CMP |
| INFY | 1900 | 1700 | 1775 |
| IOC | 120 | 120 | 117 |
| JSWSTEEL | 1000 | 900 | 981 |
| KOTAKBANK | 2000 | 1900 | 1956 |
| LT | 3300 | 3200 | 3225 |
| LTIM | 5500 | 4800 | 4902 |
| M&M | 3000 | 2500 | 2738 |
| MARUTI | 13000 | 12000 | 12437 |
| NESTLEIND | 2300 | 2300 | 2287 |
| NTPC | 380 | 380 | 317 |
| ONGC | 250 | 230 | 232 |
| POWERGRID | 300 | 320 | 257 |
| RELIANCE | 1300 | 1200 | 1212 |
| SBILIFE | 1600 | 1400 | 1477 |
| SBIN | 800 | 800 | 707 |
| SUNPHARMA | 1700 | 1600 | 1654 |
| TATACONSUM | 1100 | 1000 | 1015 |
| TATAMOTORS | 700 | 650 | 652 |
| TATASTEEL | 140 | 130 | 139 |
| TCS | 4000 | 3600 | 3634 |
| TECHM | 1800 | 1600 | 1594 |
| TITAN | 3200 | 3200 | 3236 |
| ULTRACEMCO | 11000 | 10200 | 10512 |
| UPL | 640 | 600 | 647 |
| WIPRO | 300 | 290 | 295 |

Derivative Recommendations:

| Stock Name | Call (Buy/Sell) | Entry price | Targets | Stop Loss | Duration | Status |
|--------------------|-----------------|-------------|---------|-----------|----------|--------|
| SBIN Future | Sell | 716 | 685 | 732 | 1-2 Days | Open |
| ASIANPAINTS 2200PE | Buy | 37.5 | 57 | 26 | 1-2 Days | Open |
| | | | | | | |

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