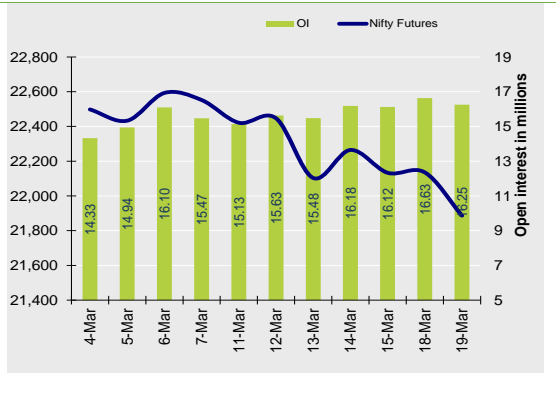


Nifty Snapshot

| | Close | Prv Cl. | Ab chg | % chg |
|-------------------|-----------|-----------|---------|-------|
| Spot | 21,817.45 | 22,055.70 | -238.25 | -1.08 |
| Futures | 21,886.50 | 22,135.45 | -248.95 | -1.12 |
| OI(ml shr) | 16.25 | 16.63 | -0.38 | -2.26 |
| Vol (lots) | 192210 | 154025 | 38185 | 24.79 |
| COC | 69.05 | 79.75 | -10.70 | -13.4 |
| PCR-OI | 0.74 | 0.91 | -0.17 | -18.9 |

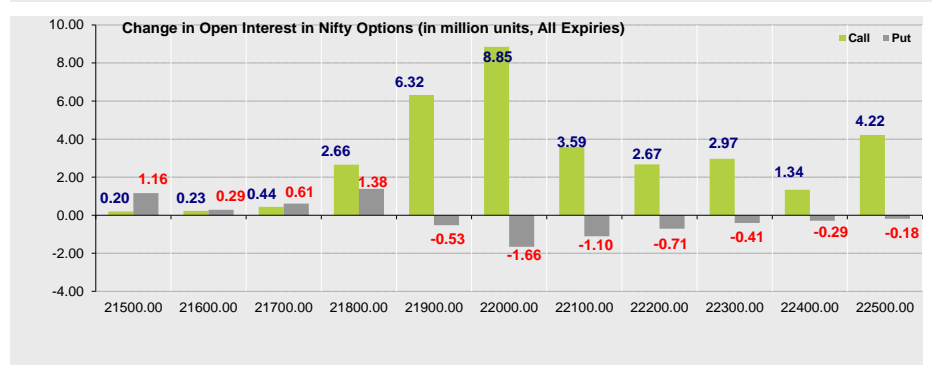
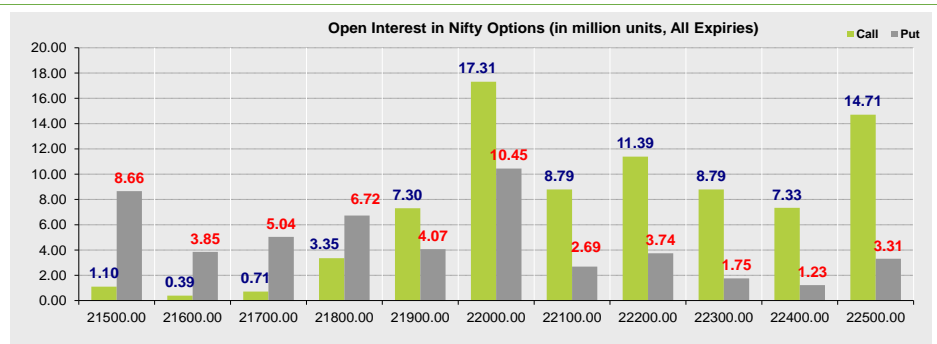
Nifty Futures Price v/s OI



Summary

- Indian markets closed on a negative note where selling was mainly seen in IT, Pharmaceuticals, Oil & Gas sectors. Nifty Mar Futures closed at 21886.50 (down 248.95 points) at a premium of 69.05 pts to spot.
- FII's were net buyers in Cash to the tune of 1421.48 Cr and were net sellers in index futures to the tune of 2142.89 Cr.
- India VIX increased by 1.56% to close at 14.11 touching an intraday high of 14.45.

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 21800, 21700, 21500 strike Puts and at 21800, 21900, 22000, 22100 strike Calls indicating market is likely to remain range bound in the near term.
- Highest OI build-up is seen at 22000 strike Calls and 22000 strike Puts, to the tune of 17.31mn and 10.45mn respectively.

Outlook on Nifty:

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

Institutional Activity in previous trading session

| (in Rs cr.) | Buy | Sell | Net |
|---------------|------------|------------|-----------|
| Index Futures | 4473.43 | 6616.32 | -2142.89 |
| Index Options | 2422812.19 | 2437358.09 | -14545.90 |
| Stock Futures | 21420.46 | 20202.75 | 1217.71 |
| Stock Options | 51210.44 | 50721.89 | 488.55 |
| FII Cash | 16,839.13 | 15,417.65 | 1,421.48 |
| DII Cash | 16,886.74 | 9,437.26 | 7,449.48 |

Net FII Activity (in Rs cr.)

| Date | Idx Fut | Stk Fut | Idx Opt | Cash |
|--------|---------|---------|----------|-------|
| 19-Mar | -2142.9 | 1217.7 | -14545.9 | 1421 |
| 18-Mar | -178.6 | -606.5 | -17653.0 | -2051 |
| 15-Mar | -633.5 | -1920.7 | -3772.3 | 849 |
| 14-Mar | -711.4 | 2137.6 | -13203.8 | -1356 |
| 13-Mar | -1381.6 | 4828.0 | -16693.9 | -4595 |
| 12-Mar | 442.2 | 2094.9 | -7641.9 | 73 |

Technical Pivot (Intraday):

| | S2 | S1 | PIVOT | R1 | R2 |
|-----------|-------|-------|-------|-------|-------|
| NIFTY | 21725 | 21805 | 21950 | 22030 | 22175 |
| BANKNIFTY | 46115 | 46285 | 46530 | 46695 | 46945 |

(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 |
|------------|--------|-----------|-----|--------|
| BAJAJ-AUTO | 8613.3 | 1.2 | 2.8 | 6.3 |
| EICHERMOT | 3733.1 | 0.5 | 3.8 | 4.0 |
| BALKRISIND | 2287.1 | 0.8 | 2.4 | 0.9 |

Fresh Shorts seen in:

| Scrip | Price | Price chg | OI | OI Chg |
|------------|--------|-----------|-------|--------|
| TCS | 3991.2 | -3.9 | 15.9 | 17.2 |
| INDUSTOWER | 239.0 | -4.0 | 117.6 | 11.5 |
| GUJGASLTD | 521.2 | -4.0 | 7.6 | 8.4 |

Short Covering seen in:

| Scrip | Price | Price chg | OI | OI Chg |
|------------|--------|-----------|------|--------|
| BALRAMCHIN | 363.6 | 0.7 | 13.2 | -6.1 |
| OBEROIRLT | 1362.6 | 1.0 | 5.7 | -5.4 |
| ICICIGI | 1663.9 | 0.1 | 2.3 | -4.5 |

Long Unwinding seen in:

| Scrip | Price | Price chg | OI | OI Chg |
|------------|--------|-----------|-----|--------|
| ABB | 5649.9 | -2.1 | 1.1 | -4.9 |
| PIIND | 3704.2 | -1.0 | 1.8 | -4.7 |
| APOLLOHOSP | 6121.2 | -0.4 | 2.3 | -4.3 |

| NIFTY50 Options OI (CE OI = Resistance) (PE OI = Support) | | | |
|---|---------------|---------------|------|
| Symbol | Highest CE OI | Highest PE OI | CMP |
| ADANIPTS | 1300 | 1200 | 1246 |
| ADANIENT | 3300 | 3000 | 3061 |
| ASIANPAINT | 3000 | 2800 | 2813 |
| AXISBANK | 1100 | 1000 | 1053 |
| BAJAJ-AUTO | 9000 | 8500 | 8613 |
| BAJAJFINSV | 1600 | 1400 | 1584 |
| BAJFINANCE | 7000 | 6000 | 6613 |
| BHARTIARTL | 1220 | 1100 | 1230 |
| BPCL | 650 | 550 | 560 |
| BRITANNIA | 5000 | 4700 | 4824 |
| CIPLA | 1500 | 1500 | 1438 |
| COALINDIA | 480 | 400 | 421 |
| DIVISLAB | 3600 | 3500 | 3449 |
| DRREDDY | 6400 | 6200 | 6152 |
| EICHERMOT | 4000 | 3500 | 3733 |
| GRASIM | 2300 | 2200 | 2180 |
| HCLTECH | 1700 | 1600 | 1602 |
| HDFCBANK | 1500 | 1400 | 1452 |
| HDFCLIFE | 630 | 600 | 634 |
| HEROMOTOCO | 5000 | 4500 | 4532 |
| HINDALCO | 600 | 500 | 534 |
| HINDUNILVR | 2400 | 2300 | 2275 |
| ICICIBANK | 1100 | 1000 | 1085 |
| ITC | 430 | 410 | 411 |
| INDUSINDBK | 1500 | 1600 | 1439 |

| NIFTY50 Options OI (CE OI = Resistance) (PE OI = Support) | | | |
|--|---------------|---------------|-------|
| Symbol | Highest CE OI | Highest PE OI | CMP |
| INFY | 1700 | 1500 | 1567 |
| IOC | 180 | 150 | 156 |
| JSWSTEEL | 840 | 800 | 804 |
| KOTAKBANK | 1800 | 1700 | 1752 |
| LT | 3700 | 3500 | 3514 |
| LTIM | 5500 | 5000 | 5110 |
| M&M | 2000 | 1800 | 1851 |
| MARUTI | 11700 | 11000 | 11604 |
| NESTLEIND | 2700 | 2500 | 2504 |
| NTPC | 360 | 310 | 314 |
| ONGC | 280 | 250 | 260 |
| POWERGRID | 300 | 260 | 260 |
| RELIANCE | 3000 | 2800 | 2854 |
| SBILIFE | 1600 | 1500 | 1467 |
| SBIN | 800 | 700 | 726 |
| SUNPHARMA | 1600 | 1500 | 1553 |
| TATACONSUM | 1200 | 1190 | 1150 |
| TATAMOTORS | 1100 | 950 | 959 |
| TATASTEEL | 160 | 140 | 149 |
| TCS | 4200 | 4000 | 3991 |
| TECHM | 1300 | 1200 | 1253 |
| TITAN | 3800 | 3500 | 3595 |
| ULTRACEMCO | 10000 | 9500 | 9492 |
| UPL | 500 | 450 | 463 |
| WIPRO | 520 | 500 | 495 |

OI against MWPL

| Symbol | MWPL | Open Interest | Limit for next day | % OI |
|------------|------------|---------------|--------------------|------|
| INDUSTOWER | 166895623 | 171142400 | Ban | 103% |
| BALRAMCHIN | 23040698 | 22684800 | Ban | 98% |
| BIOCON | 93713228 | 86852500 | Ban | 93% |
| PVRINOX | 14162574 | 12768811 | 685634 | 90% |
| NMDC | 229794455 | 204070500 | 14234232 | 89% |
| BANDHANBNK | 193358339 | 170980000 | 12710422 | 88% |
| INDIACEM | 44362911 | 39205100 | 2939665 | 88% |
| HINDCOPPER | 65482129 | 56195900 | Ban | 86% |
| PEL | 23952122 | 20520000 | Ban | 86% |
| PNB | 591377974 | 503280000 | 58529075 | 85% |
| RBLBANK | 120524452 | 102522500 | Ban | 85% |
| GNFC | 17249403 | 14466400 | 1920532 | 84% |
| ZEEL | 184440627 | 154092000 | Ban | 84% |
| CANBK | 134484114 | 112311900 | 15448008 | 84% |
| IDEA | 4832931211 | 3979440000 | 611844650 | 82% |
| BHEL | 256482590 | 211107750 | Ban | 82% |
| SAIL | 289139949 | 236784000 | Ban | 82% |
| NATIONALUM | 178967755 | 142710000 | 27309367 | 80% |
| ASHOKLEY | 282359403 | 224795000 | 43446432 | 80% |
| TATACHEM | 31601465 | 25073950 | 4947441 | 79% |
| MANAPPURAM | 109696743 | 86802000 | 17409905 | 79% |
| ABFRL | 83625756 | 65946400 | 13498068 | 79% |
| ABCAPITAL | 161301726 | 126532800 | 26703839 | 78% |
| MGL | 13335005 | 10380800 | 2287454 | 78% |
| IDFCFIRSTB | 884075623 | 681645000 | 158226841 | 77% |
| IEX | 177845485 | 136676250 | 32276960 | 77% |
| GMRINFRA | 494055219 | 379046250 | 90306208 | 77% |
| GRANULES | 28132038 | 21434000 | 5291436 | 76% |
| TATAPOWER | 339616396 | 248251500 | 74384076 | 73% |
| LICHSGFIN | 60244101 | 42310000 | 14921895 | 70% |
| HINDPETRO | 127940594 | 89370000 | 32173564 | 70% |
| UPL | 101555650 | 70896800 | 25581067 | 70% |
| VEDL | 269299238 | 185046500 | 70787776 | 69% |

OI against MWPL

| Symbol | MWPL | Open Interest | Limit for next day | % OI |
|------------|-----------|---------------|--------------------|------|
| PFC | 290447407 | 186899000 | 89026036 | 64% |
| METROPOLIS | 5147389 | 3308800 | 1581219 | 64% |
| SBICARD | 59413161 | 38152000 | 18290502 | 64% |
| OFSS | 4716857 | 3005600 | 1475414 | 64% |
| IRCTC | 60165566 | 38064250 | 19093037 | 63% |
| MCX | 10180563 | 6287200 | 3384334 | 62% |
| DLF | 128335464 | 79135650 | 42783040 | 62% |
| CHAMBLFERT | 31488204 | 19026600 | 10887193 | 60% |
| ADANIENIT | 62450033 | 37428000 | 21899531 | 60% |
| MOTHERSON | 477299765 | 286044800 | 167389976 | 60% |
| SUNTV | 19704232 | 11715000 | 7004020 | 59% |
| L&TFH | 169669606 | 97677642 | 63508483 | 58% |
| TATACOMM | 23447901 | 13429000 | 8846505 | 57% |
| ACC | 16266067 | 9297600 | 6155163 | 57% |
| ADANIPORTS | 147352572 | 83660800 | 56324143 | 57% |
| AARTIIND | 40929582 | 23177000 | 15706102 | 57% |
| GLENMARK | 30110093 | 17004150 | 11600438 | 56% |
| AUROPHARMA | 56444627 | 31793300 | 21829095 | 56% |
| MUTHOOTFIN | 21399020 | 11965250 | 8363819 | 56% |
| BANKBARODA | 372635498 | 207827100 | 146176623 | 56% |
| HAL | 37934515 | 21016800 | 15020989 | 55% |
| TATAMOTORS | 356392421 | 197356800 | 141215999 | 55% |
| BSOFT | 32550512 | 17796000 | 13126986 | 55% |
| AMBUJACEM | 146089317 | 79563600 | 59221251 | 54% |
| JINDALSTEL | 75634801 | 39848750 | 32004310 | 53% |
| CONCOR | 55081874 | 28941000 | 23386780 | 53% |
| CUB | 148127915 | 77045000 | 63676519 | 52% |
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Derivative Recommendations:

| Stock Name | Call (Buy/Sell) | Entry price | Targets | Stop Loss | Duration | Status |
|------------------|-----------------|-------------|---------|-----------|----------|--------|
| NESTLEIND 2650CE | Buy | 47 | 80 | 30 | 1-2 Days | Open |
| ICICIBANK FUT | Sell | 1072.7 | 1020 | 1092 | 1-2 Days | Open |
| CANFINHOME FUT | Sell | 713 | 689 | 725 | 1-2 Days | Open |
| MGL FUT | Sell | 1260.4 | 1220 | 1280 | 1-2 Days | Open |
| NIFTY 21900 CE | Buy | 75 | 165 | 25 | BTST | Open |
| | | | | | | |
| | | | | | | |

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