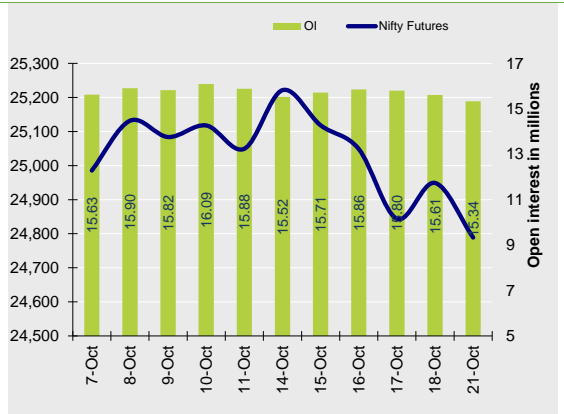


Nifty Snapshot

	Close	Prv Cl.	Ab chg	% chg
Spot	24,781.10	24,854.05	-72.95	-0.29
Futures	24,788.80	24,949.15	-160.35	-0.64
OI(mlshr)	15.34	15.61	-0.27	-1.76
Vol (lots)	241002	288420	-47418	-16.44
COC	7.70	95.10	-87.40	-91.9
PCR-OI	0.81	0.93	-0.12	-12.9

Nifty Futures Price v/s OI



Institutional Activity in previous trading session

(in Rs cr.)	Buy	Sell	Net
Index Futures	2879.50	3212.63	-333.13
Index Options	2305635.70	2305394.52	241.18
Stock Futures	33437.45	35108.66	-1671.21
Stock Options	77861.82	74857.48	3004.34
FII Cash	11,982.70	14,244.53	-2,261.83
DII Cash	13,741.13	10,515.22	3,225.91

Net FII Activity (in Rs cr.)

Date	Idx Fut	Stk Fut	Idx Opt	Cash
21-Oct	-333.1	-1671.2	241.2	-2262
18-Oct	679.1	3221.8	-3609.1	-5486
17-Oct	-133.0	265.5	-4954.5	-7421
16-Oct	-684.4	-1185.9	2432.1	-3436
15-Oct	-411.9	-2233.9	36171.5	-1749
14-Oct	159.4	-279.6	-6489.4	-3732

Technical Pivot (Intraday):

	S2	S1	PIVOT	R1	R2
NIFTY	24540	24665	24845	24970	25155
BANKNIFTY	51485	51765	52215	52490	52945

(Price is in Rs; OI is in million units; Price chg and OI chg are in percentage) **NB RESEARCH**

Fresh Longs seen in:

Scrp	Price	Price chg	OI	OI Chg
LTTS	5253.1	2.1	1.3	4.6
HEROMOTOCO	5248.8	0.2	5.1	2.8
M&M	3000.1	0.7	20.7	2.8

Short Covering seen in:

Scrp	Price	Price chg	OI	OI Chg
TATACHEM	1185.2	8.7	8.6	-28.0
TECHM	1686.9	0.1	15.5	-6.5
OBEROIRLTY	1996.1	3.0	8.6	-5.0

Fresh Shorts seen in:

Scrp	Price	Price chg	OI	OI Chg
INDIAMART	2504.7	-17.2	3.8	31.8
RBLBANK	176.4	-14.2	90.3	21.7
MANAPPURAM	147.1	-4.1	77.7	19.0

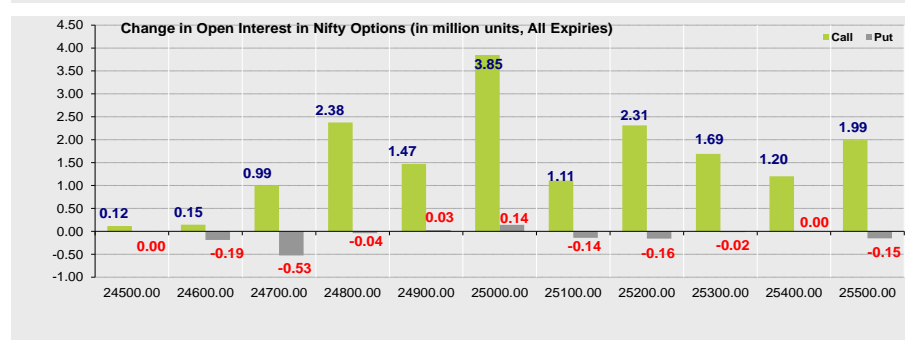
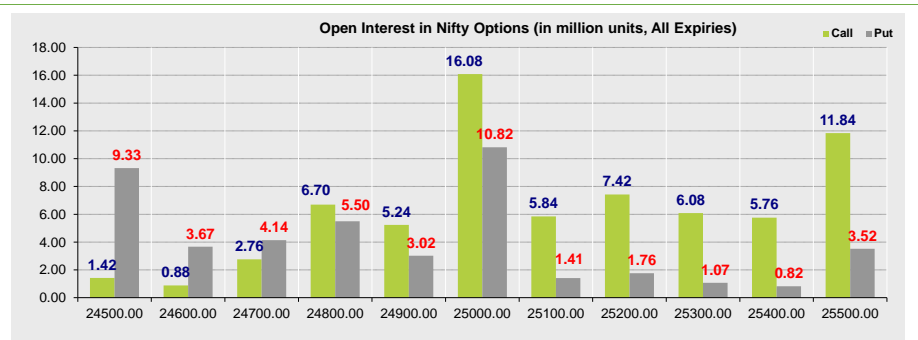
Long Unwinding seen in:

Scrp	Price	Price chg	OI	OI Chg
ZYDUSLIFE	1136.1	-0.5	18.3	-9.3
MPHASIS	2995.7	-3.7	4.3	-6.5
AXISBANK	1191.5	-0.6	58.2	-6.4

Summary

- Indian markets closed on a negative note where selling was mainly seen in IT, Oil & Gas, Metals sectors. Nifty Oct Futures closed at 24788.80 (down 160.35 points) at a premium of 7.70 pts to spot.
- FII's were net sellers in Cash to the tune of 2261.83 Cr and were net sellers in index futures to the tune of 333.13 Cr.
- India VIX increased by 6.42% to close at 13.76 touching an intraday high of 14.20.

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 25000, 24900, 24800 strike Calls and liquidation at 24600, 24700, 24800 strike Puts indicating market is likely to remain range bound in the near term.
- Highest OI build-up is seen at 25000 strike Calls and 25000 strike Puts, to the tune of 16.08mn and 10.82mn 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
ADANIAPORTS	1500	1400	1379
ADANIENT	3200	3200	2938
ASIANPAINT	3400	3000	3049
AXISBANK	1300	1200	1192
BAJAJ-AUTO	12000	10000	10501
BAJAJFINSV	2000	1900	1762
BAJFINANCE	7000	6800	6779
BHARTIARTL	1740	1700	1693
BPCL	380	330	332
BRITANNIA	6000	6000	5795
CIPLA	1700	1600	1525
COALINDIA	500	500	486
DIVISLAB	6300	5500	5941
DRREDDY	6800	6200	6697
EICHERMOT	4800	4500	4824
GRASIM	2800	2700	2719
HCLTECH	1900	1800	1835
HDFCBANK	1800	1700	1730
HDFCLIFE	750	700	746
HEROMOTOCO	6000	5500	5249
HINDALCO	800	700	741
HINDUNILVR	3000	2700	2693
ICICIBANK	1300	1250	1260
ITC	520	500	484
INDUSINDBK	1500	1300	1309

NIFTY50 Options OI (CE OI = Resistance) (PE OI = Support)			
Symbol	Highest CE OI	Highest PE OI	CMP
INFY	1960	1800	1832
IOC	170	160	160
JSWSTEEL	1050	1000	982
KOTAKBANK	1900	1780	1788
LT	3800	3550	3588
LTIM	6500	6000	5926
M&M	3200	2900	3000
MARUTI	13000	12000	12165
NESTLEIND	2600	2600	2355
NTPC	450	400	422
ONGC	300	280	277
POWERGRID	360	330	331
RELIANCE	3000	2700	2742
SBILIFE	1900	1700	1712
SBIN	820	800	815
SUNPHARMA	1960	1900	1898
TATACONSUM	1200	1000	1018
TATAMOTORS	1000	900	904
TATASTEEL	170	160	155
TCS	4300	4100	4083
TECHM	1700	1600	1687
TITAN	3800	3300	3372
ULTRACEMCO	12000	10000	10873
UPL	620	550	546
WIPRO	600	530	550

OI against MWPL

Symbol	MWPL	Open Interest	Limit for next day	% OI
INDIAMART	6087018	9959700	Ban	164%
RBLBANK	121256568	143132500	Ban	118%
MANAPPURAM	109626743	115698000	Ban	106%
PEL	24116103	23796750	Ban	99%
AARTIIND	41153022	39643000	Ban	96%
ABFRL	94593283	89668800	194818	95%
EXIDEIND	91809066	86047200	1171412	94%
BSOFT	32626827	30489000	Ban	93%
BANDHANBNK	193370862	177990400	Ban	92%
IEX	177845485	163230000	Ban	92%
NMDC	229794455	208552500	9752232	91%
ESCORTS	6768976	5993625	436902	89%
GMRINFRA	716538553	629865000	50846625	88%
GNFC	17249403	15050100	Ban	87%
LTF	167461848	143145422	Ban	85%
LICHSGFIN	60244101	50972000	6259895	85%
CANBK	672420574	566898750	71900795	84%
CHAMBLFERT	31488204	26486000	Ban	84%
PNB	591377974	494448000	Ban	84%
HINDCOPPER	65482129	53959300	Ban	82%
GRANULES	29633038	24086000	Ban	81%
SAIL	289139949	234148000	Ban	81%
PVRINOX	14163124	11463562	1991405	81%
IDFCFIRSTB	966311538	780412500	Ban	81%
BIOCON	93845890	74835000	14318595	80%
NATIONALUM	178967755	141843750	28175617	79%
ADANIEN	57646033	44927100	9836631	78%
OBEROIRLTY	23485458	17936800	4374385	76%
ASHOKLEY	282419403	215455000	52843432	76%
SBICARD	59683524	45262400	11436947	76%
CONCOR	55081874	41129000	11198780	75%
BALRAMCHIN	23040698	16854400	5034263	73%
BHEL	256482590	187385625	56272835	73%

OI against MWPL

Symbol	MWPL	Open Interest	Limit for next day	% OI
BANKBARODA	372635498	270425025	83578698	73%
MGL	13335005	9649200	3019054	72%
IRCTC	60165566	43199625	13957662	72%
CANFINHOME	18644752	13239525	4472989	71%
POLYCAB	10518888	7398750	2594193	70%
ABCAPITAL	161899049	112784400	41019696	70%
DIXON	7988703	5547800	2041467	69%
ACC	16266067	11086200	4366563	68%
SUNTV	19704232	13212000	5507020	67%
TATACHEM	31601465	21170050	8851341	67%
VEDL	339787241	225669100	97128778	66%
IDEA	7934775627	5188880000	2349156845	65%
BATAINDIA	12812405	8313000	3858784	65%
INDUSTOWER	247893065	156842000	78656411	63%
IGL	77000080	47581875	25568201	62%
HAL	37934515	23403900	12633889	62%
M&MFIN	118003973	72146000	39957774	61%
UPL	101298895	61135100	35098850	60%
TATAPOWER	339616396	203779800	118855776	60%
BAJAJ-AUTO	25094277	15039750	8799813	60%
DLF	128335464	76281150	45637540	59%
ATUL	3228547	1912600	1154519	59%
MCX	10180563	5942200	3729334	58%
CUB	148134380	84640000	56087661	57%
ZYDUSLIFE	50353988	28293300	19542988	56%
HEROMOTOCO	26088585	14581200	10202955	56%
NAVINFLUOR	7060735	3792075	2915623	54%
TATAMOTORS	427945109	228952350	177595503	54%
LTTS	5568481	2970600	2319456	53%
METROPOLIS	5160312	2742400	2159896	53%
TATACOMM	23447901	12426000	9849505	53%
JINDALSTEL	77515708	40717500	32922422	53%
INDUSINDBK	120005506	62721500	51283730	52%

Derivative Recommendations:

Stock Name	Call (Buy/Sell)	Entry price	Targets	Stop Loss	Duration	Status
SIEMENS Future	Sell	7529	7300	7650	1-2 Days	Open

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