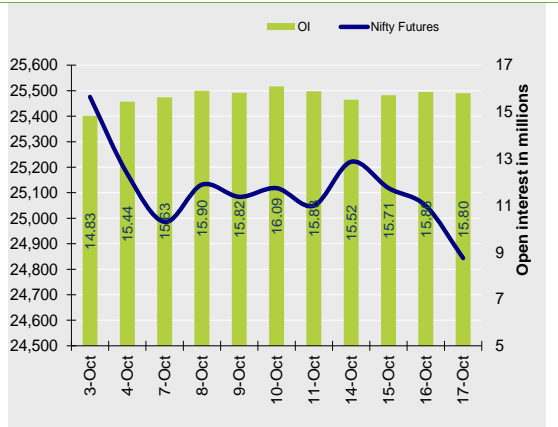


Nifty Snapshot

	Close	Prv Cl.	Ab chg	% chg
Spot	24,749.85	24,971.30	-221.45	-0.89
Futures	24,843.80	25,048.80	-205.00	-0.82
OI(mlshr)	15.80	15.86	-0.05	-0.34
Vol (lots)	228622	210416	18206	8.65
COC	93.95	77.50	16.45	21.2
PCR-OI	0.88	0.74	0.14	18.5

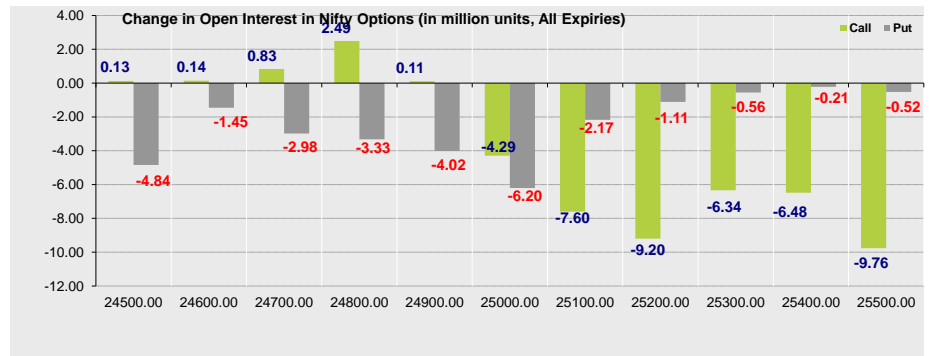
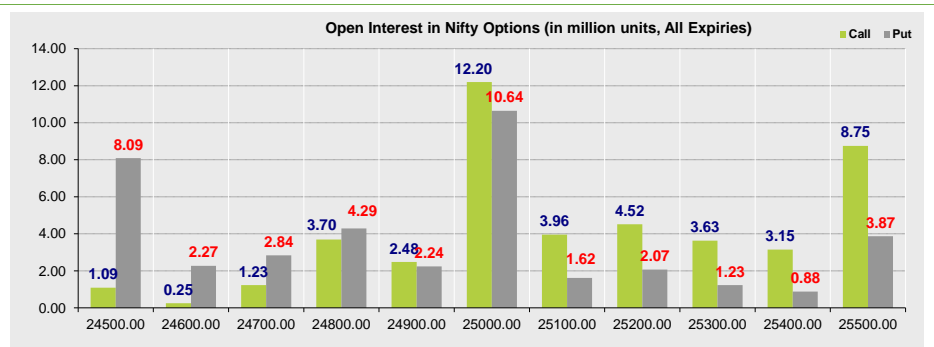
Nifty Futures Price v/s OI



Summary

- Indian markets closed on a negative note where selling was mainly seen in Automobiles, Pharmaceuticals, Metals sectors. Nifty Oct Futures closed at 24843.80 (down 205.00 points) at a premium of 93.95 pts to spot.
- FII's were net sellers in Cash to the tune of 7421.40 Cr and were net sellers in index futures to the tune of 132.98 Cr.
- India VIX increased by 2.56% to close at 13.39 touching an intraday high of 13.47.

Open Interest in Nifty Options:



- The above second chart shows previous trading day's change in Nifty options where Liquidation in OI were seen in 25200, 25100, 25000 strike Calls and at 24700, 24800, 24900, 25000 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 12.20mn and 10.64mn respectively.

Outlook on Nifty:

Index is likely to open on a gap down 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	2752.44	2885.42	-132.98
Index Options	2735868.41	2740822.89	-4954.48
Stock Futures	31013.60	30748.12	265.48
Stock Options	66210.03	63394.10	2815.93
FII Cash	9,721.10	17,142.50	-7,421.40
DII Cash	16,817.01	11,837.18	4,979.83

Net Fill Activity (in Rs cr.)

Date	Idx Fut	Stk Fut	Idx Opt	Cash
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
11-Oct	316.1	3322.2	24161.4	-4163
10-Oct	-1663.6	-1574.6	-21000.8	-4927

Technical Pivot (Intraday):

	S2	S1	PIVOT	R1	R2
NIFTY	24650	24750	24910	25005	25170
BANKNIFTY	50810	51150	51655	51995	52500

(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
INFY	1960.0	2.8	51.9	7.5
TECHM	1692.5	2.1	15.9	5.5
TCS	4118.0	0.4	18.3	3.7

Fresh Shorts seen in:

Scrip	Price	Price chg	OI	OI Chg
BAJAJ-AUTO	10146.7	-13.1	3.5	45.6
DEEPAKNTR	2858.9	-4.7	2.6	15.8
INDIAMART	3052.7	-0.2	2.8	10.0

Short Covering seen in:

Scrip	Price	Price chg	OI	OI Chg
NATIONALUM	225.5	3.3	77.6	-8.0
SBIN	814.5	0.7	99.5	-4.1
HINDALCO	735.8	0.1	38.0	-2.7

Long Unwinding seen in:

Scrip	Price	Price chg	OI	OI Chg
ZYDUSLIFE	1136.1	-0.5	18.3	-9.3
LALPATHLAB	3330.2	-0.2	0.9	-7.7
RECLTD	543.3	-1.8	54.0	-6.4

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

Symbol	Highest CE OI	Highest PE OI	CMP
ADANI PORTS	1500	1400	1401
ADANI ENT	3200	3200	3019
ASIAN PAINT	3400	3000	3053
AXIS BANK	1200	1100	1136
BAJAJ-AUTO	11000	10000	10147
BAJAJ FINSV	2000	1900	1823
BAJ FINANCE	8000	7000	6918
BHARTIARTL	1740	1700	1709
BPCL	380	330	344
BRITANNIA	6200	6000	6008
CIPLA	1700	1500	1566
COALINDIA	500	500	491
DIVISLAB	6300	5500	6085
DRREDDY	6800	6500	6713
EICHERMOT	5000	4500	4639
GRASIM	2800	2700	2717
HCLTECH	1900	1800	1863
HDFC BANK	1800	1600	1676
HDFCLIFE	750	700	727
HEROMOTOCO	6000	5200	5237
HINDALCO	750	700	736
HINDUNILVR	3000	2700	2751
ICICIBANK	1300	1200	1237
ITC	520	500	490
INDUSINDBK	1500	1400	1350

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

Symbol	Highest CE OI	Highest PE OI	CMP
INFY	1960	1900	1960
IOC	180	170	165
JSWSTEEL	1050	1000	982
KOTAK BANK	1900	1800	1872
LT	3800	3550	3586
LTIM	6500	5500	6402
M&M	3200	3000	2977
MARUTI	13000	12000	12140
NESTLEIND	2500	2400	2385
NTPC	450	400	419
ONGC	300	280	283
POWERGRID	360	330	332
RELIANCE	3000	2700	2726
SBILIFE	1900	1700	1709
SBIN	900	800	815
SUNPHARMA	1960	1900	1896
TATA CONSUM	1200	1200	1094
TATA MOTORS	1000	900	896
TATA STEEL	170	160	153
TCS	4300	4100	4118
TECHM	1700	1600	1692
TITAN	3800	3300	3404
ULTRACEMCO	12000	11000	11067
UPL	620	550	555
WIPRO	550	530	529

OI against MWPL

Symbol	MWPL	Open Interest	Limit for next day	% OI
BANDHANBNK	193370862	185816400	Ban	96%
IEX	177845485	170111250	Ban	96%
AARTIIND	41153022	38719000	376370	94%
LTF	167461848	157267652	Ban	94%
EXIDEIND	91809066	85424400	1794212	93%
TATACHEM	31601465	28852450	Ban	91%
BSOFT	32626827	29586000	1409485	91%
GNFC	17249403	15594800	Ban	90%
CHAMBLFERT	31488204	27977500	Ban	89%
ABFRL	94593283	83350800	6512818	88%
NMDC	229794455	201699000	16605732	88%
PNB	591377974	508560000	Ban	86%
GMRINFRA	716538553	611043750	69667875	85%
PEL	24116103	20565000	2345297	85%
MANAPPURAM	109626743	93135000	Ban	85%
NATIONALUM	178967755	151732500	Ban	85%
HINDCOPPER	65482129	55260450	Ban	84%
LICHSGFIN	60244101	50682000	6549895	84%
ESCORTS	6768976	5660875	769652	84%
CANBK	672420574	561350250	77449295	83%
SAIL	289139949	240568000	Ban	83%
GRANULES	29633038	24622000	Ban	83%
IDFCFIRSTB	966311538	796305000	Ban	82%
ADANIEN	57646033	46804500	7959231	81%
BIOCON	93845890	75980000	13173595	81%
RBLBANK	121256568	97287500	Ban	80%
PVRINOX	14163124	11201861	2253106	79%
ASHOKLEY	282419403	218340000	49958432	77%
BALRAMCHIN	23040698	17608000	4280663	76%
BANKBARODA	372635498	282165975	71837748	76%
INDIAMART	6087018	4542900	1239767	75%
OBEROIRLTY	23485458	17415300	4895885	74%
IRCTC	60165566	44096500	13060787	73%

OI against MWPL

Symbol	MWPL	Open Interest	Limit for next day	% OI
CONCOR	55081874	40131000	12196780	73%
SBICARD	59683524	41845600	14853747	70%
BHEL	256482590	176253000	67405460	69%
ABCAPITAL	161899049	111126600	42677496	69%
DIXON	7988703	5413500	2175767	68%
ACC	16266067	10897200	4555563	67%
CANFINHOME	18644752	12481950	5230564	67%
VEDL	339787241	221145000	101652878	65%
SUNTV	19704232	12811500	5907520	65%
M&MFIN	118003973	76680000	35423774	65%
IDEA	7934775627	5155040000	2382996845	65%
BAJAJ-AUTO	25094277	16010700	7828863	64%
INDUSTOWER	247893065	156570000	78928411	63%
DLF	128335464	78136575	43782115	61%
TATAPOWER	339616396	205326900	117308676	60%
HAL	37934515	22918500	13119289	60%
ATUL	3228547	1937700	1129419	60%
BATAINDIA	12812405	7409250	4762534	58%
UPL	101298895	58579300	37654650	58%
POLYCAB	10518888	6049125	3943818	58%
ZYDUSLIFE	50353988	28416600	19419688	56%
HEROMOTOCO	26088585	14218500	10565655	55%
TATAMOTORS	427945109	233113100	173434753	54%
MCX	10180563	5507200	4164334	54%
JINDALSTEL	77515708	41918125	31721797	54%
METROPOLIS	5160312	2779600	2122696	54%
NAVINFLUOR	7060735	3712275	2995423	53%
TATACOMM	23447901	12076500	10199005	52%
HINDPETRO	191910891	96906375	85408971	50%
CUB	148134380	74565000	66162661	50%
RAMCOCEM	27272201	13620400	12288190	50%
APOLLOTYRE	79567108	39683100	35905652	50%
OFSS	4732126	2352800	2142719	50%

Derivative Recommendations:

Stock Name	Call (Buy/Sell)	Entry price	Targets	Stop Loss	Duration	Status
BPCL 350 CE	Buy	8.7	17	4	1-2 Days	Open
TATAPOWER FUT	Sell	453.4	438	460	1-2 Days	Open
GUJGASLTD FUT	Sell	580	555	592	1-2 Days	Open
INDIGO FUT	Sell	4658.4	4540	4710	1-2 Days	Open

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