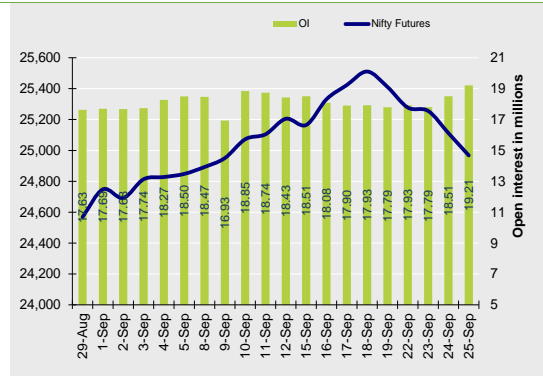


Nifty Snapshot

	Close	Prv Cl.	Ab chg	% chg
Spot	24,890.85	25,056.90	-166.05	-0.66
Futures	24,967.70	25,111.90	-144.20	-0.57
OI(ml shr)	19.21	18.51	0.70	3.78
Vol (lots)	126581	89385	37196	41.61
COC	76.85	55.00	21.85	39.7
PCR-OI	0.68	0.87	-0.19	-21.9

Nifty Futures Price v/s OI



Institutional Activity in previous trading session

(in Rs cr.)	Buy	Sell	Net
Index Futures	6998.47	7508.00	-509.53
Index Options	1026139.71	1020583.40	5556.31
Stock Futures	151574.96	151798.01	-223.05
Stock Options	44608.21	43344.75	1263.46
FII Cash	15,079.55	20,074.97	-4,995.42
DII Cash	15,515.70	10,412.69	5,103.01

Net FII Activity (in Rs cr.)

Date	Idx Fut	Stk Fut	Idx Opt	Cash
25-Sep	-509.5	-223.1	5556.3	-4995
24-Sep	-597.8	-473.4	-3609.7	-2426
23-Sep	406.7	786.8	8105.1	-3551
22-Sep	474.6	-628.0	-9541.1	-2910
19-Sep	-604.2	-659.9	2652.8	391
18-Sep	1347.2	222.6	10799.6	367

Technical Pivot (Intraday):

	S2	S1	PIVOT	R1	R2
NIFTY	24840	24905	25020	25080	25195
BANKNIFTY	54850	55000	55220	55370	55590

(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
AUBANK	742.0	0.8	27.1	10.0
KEI	4157.5	1.9	1.2	6.4
VEDL	463.0	3.0	95.0	4.7

Short Covering seen in:

Scrip	Price	Price chg	OI	OI Chg
HEROMOTOCO	5347.5	1.3	6.2	-13.6
INDIANB	712.6	0.3	7.1	-9.7
BAJAJ-AUTO	8817.0	0.1	3.6	-9.5

Fresh Shorts seen in:

Scrip	Price	Price chg	OI	OI Chg
ASIANPAINT	2396.6	-2.4	13.7	9.8
TCS	2968.3	-2.3	31.9	9.3
BANKNIFTY	55152.2	-0.2	2.5	8.6

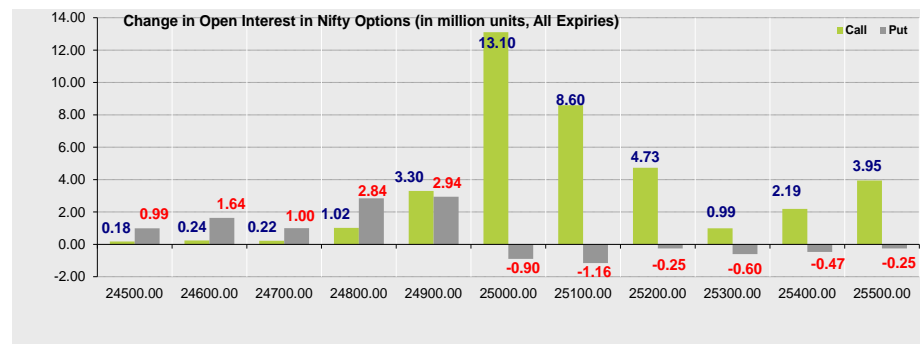
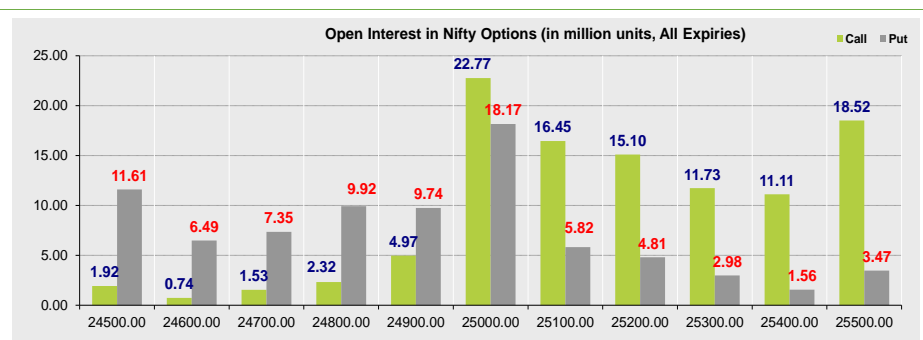
Long Unwinding seen in:

Scrip	Price	Price chg	OI	OI Chg
CDSL	1499.2	-0.9	9.2	-12.5
GODREJCP	1180.0	-0.4	12.2	-12.3
RVNL	346.0	-0.3	38.8	-11.5

Summary

- Indian markets closed on a negative note where selling was mainly seen in IT, Realty, Pharmaceuticals. Nifty Sept Futures closed at 24967.70 (down 144.20 points) at a premium of 76.85 pts to spot.
- FII's were net sellers in Cash to the tune of 4995.42 Cr and were net sellers in index futures to the tune of 509.53 Cr.
- India VIX increased by 2.47% to close at 10.78 touching an intraday high of 10.90.

Open Interest in Nifty Options:



- The above second chart shows previous trading day's change in Nifty options where Additions in OI were seen in 25300,25200,25100,25000 strike Calls and at 24600, 24700, 24800,24900 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 22.77mn and 18.17mn 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
ADANIENT	2700	2400	2586
ADANIPTS	1460	1400	1412
APOLLOHOSP	7900	6900	7644
ASIANPAINT	2600	2500	2397
AXISBANK	1120	1100	1167
BAJAJ-AUTO	9200	8700	8817
BAJAJFINSV	2100	1900	2041
BAJFINANCE	1030	1000	1014
BEL	410	400	404
BHARTIARTL	1960	1900	1940
CIPLA	1600	1440	1514
COALINDIA	400	390	393
DRREDDY	1300	1300	1273
EICHERMOT	7100	6500	7003
ETERNAL	340	320	333
GRASIM	2900	2600	2784
HCLTECH	1500	1400	1427
HDFCBANK	970	960	953
HDFCLIFE	800	780	761
HINDALCO	760	740	748
HINDUNILVR	2700	2600	2545
ICICIBANK	1400	1400	1380
INDIGO	5800	5500	5650
INFY	1540	1440	1489
ITC	410	400	402

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

Symbol	Highest CE OI	Highest PE OI	CMP
JIOFIN	320	310	302
JSWSTEEL	1200	1100	1152
KOTAKBANK	2000	2040	2019
LT	3650	3600	3654
M&M	3700	3400	3540
MARUTI	16500	15000	16184
MAXHEALTH	1200	1100	1136
NESTLEIND	1220	1150	1176
NTPC	340	340	341
ONGC	240	235	240
POWERGRID	300	280	285
RELIANCE	1500	1400	1377
SBILIFE	1840	1800	1814
SBIN	880	800	864
SHRIRAMFIN	630	600	615
SUNPHARMA	1620	1600	1631
TATACONSUM	1200	970	1137
TATAMOTORS	720	650	665
TATASTEEL	175	160	173
TCS	3200	3000	2968
TECHM	1580	1480	1449
TITAN	3600	3400	3390
TRENT	5300	4800	4749
ULTRACEMCO	13000	12000	12177
WIPRO	260	240	242

OI against MWPL				
Symbol	MWPL	Open Interest	Limit for next day	% OI
RBLBANK	121801958	120161050	Ban	99%
ANGELONE	12863513	11193750	1026587	87%
BANDHANBNK	190337283	164253600	16566818	86%
TITAGARH	16037381	13793850	1441661	86%
SAMMAANCAP	163102628	132977500	Ban	82%
NATIONALUM	178967755	143985000	26034367	80%
HFCL	197306132	153722850	33717975	78%
NMDC	689383367	528943500	125970698	77%
SAIL	289148547	218888400	55802719	76%
LICHSGFIN	60244101	45331000	11900895	75%
KALYANKJIL	76736012	57508025	15391186	75%
CANBK	672420574	494997750	143801795	74%
PNB	687763516	501096000	152279340	73%
PNBHOUSING	37416542	27160900	8384814	73%
OFSS	4769908	3322500	1208912	70%
BSE	64513850	44112750	17175407	68%
TATAELXSI	6987155	4763000	1874797	68%
IDEA	16128051291	10918378050	4403270676	68%
MAZDOCK	15152299	10241525	4153159	68%
LTF	169036274	112196990	48387470	66%
ABCAPITAL	163088564	108230300	46703835	66%
INDUSINDBK	125074379	81932900	36887760	66%
EXIDEIND	91809066	59850000	27368612	65%
CDSL	35530000	22688850	11064650	64%
CONCOR	68852343	42985000	22424725	62%
RVNL	113255281	70061750	37530766	62%
DLF	128335064	78463275	43455035	61%
IEX	177860058	107726250	61240805	61%
MCX	10180563	6165000	3506534	61%
BANKBARODA	372635498	224797950	129205773	60%
PATANJALI	67786850	39907800	24489707	59%
UPL	112304777	66076575	40612963	59%
BIOCON	121308233	71347500	43895321	59%

[illegible]

Derivative Recommendations:

Stock Name	Call (Buy/Sell)	Entry price	Targets	Stop Loss	Duration	Status
HFCL Future	Buy	78.5	87	74	1-2 Days	Open
MOTHERSON(Bull Call Spread)	Buy	3.5	9	1.5	Positional	Open

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