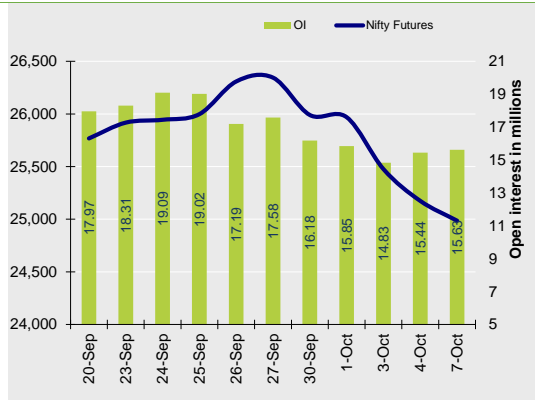


Nifty Snapshot

	Close	Prv Cl.	Ab chg	% chg
Spot	24,795.75	25,014.60	-218.85	-0.87
Futures	24,985.55	25,173.85	-188.30	-0.75
OI(mlshr)	15.63	15.44	0.18	1.18
Vol (lots)	433906	518365	-84459	-16.29
COC	189.80	159.25	30.55	19.2
PCR-OI	0.67	0.69	-0.01	-1.9

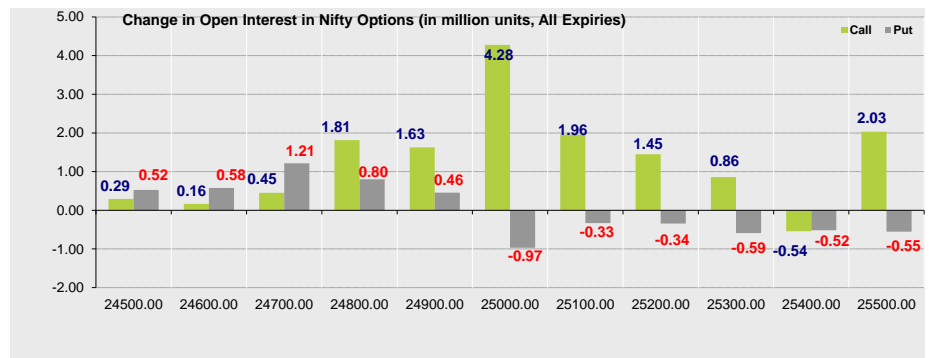
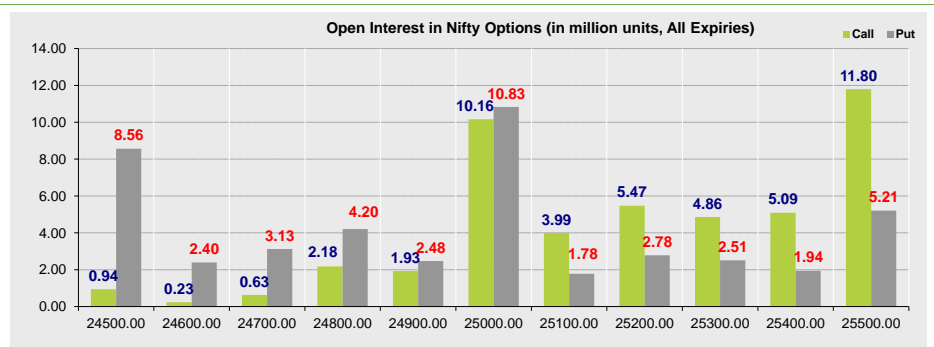
Nifty Futures Price v/s OI



Summary

- Indian markets closed on a negative note where selling was mainly seen in Oil & Gas, Banking, Metals sectors. Nifty Oct Futures closed at 24985.55 (down 188.30 points) at a premium of 189.80 pts to spot.
- FII's were net sellers in Cash to the tune of 8293.41 Cr and were net sellers in index futures to the tune of 7987.16 Cr.
- India VIX increased by 6.74% to close at 15.08 touching an intraday high of 15.50.

Open Interest in Nifty Options:



Institutional Activity in previous trading session

(in Rs cr.)	Buy	Sell	Net
Index Futures	5689.00	13676.16	-7987.16
Index Options	2378863.56	2394192.87	-15329.31
Stock Futures	40101.63	34826.86	5274.77
Stock Options	55940.55	57904.92	-1964.37
FII Cash	14,057.25	22,350.66	-8,293.41
DII Cash	23,924.07	10,678.95	13,245.12

Net FII Activity (in Rs cr.)

Date	Idx Fut	Stk Fut	Idx Opt	Cash
7-Oct	-7987.2	5274.8	-15329.3	-8293
4-Oct	-5285.0	-2752.1	44240.3	-9897
3-Oct	-10634.6	-6537.7	-61710.0	-15243
1-Oct	-1495.5	-1208.4	-16143.1	-5579
30-Sep	-1702.3	-8819.6	-13797.0	-9792
27-Sep	1727.6	3679.1	51931.3	-1209

Technical Pivot (Intraday):

	S2	S1	PIVOT	R1	R2
NIFTY	24645	24815	25055	25230	25470
BANKNIFTY	49840	50430	51285	51870	52730

- The above second chart shows previous trading day's change in Nifty options where Addition in OI were seen in 25100, 25000, 24900 strike Calls and 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 26000 strike Calls and 25000 strike Puts, to the tune of 11.80mn and 10.83mn respectively.

Outlook on Nifty:

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

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

Fresh Longs seen in:					Fresh Shorts seen in:				
Scrip	Price	Price chg	OI	OI Chg	Scrip	Price	Price chg	OI	OI Chg
AUBANK	738.0	2.0	16.2	16.9	FINNIFTY	23452.2	-1.5	0.1	24.3
MPHASIS	2897.3	1.0	4.2	7.7	BANKNIFTY	51016.3	-1.7	3.5	18.4
IDFCFIRSTB	72.0	1.2	594.4	4.6	FEDERALBNK	185.3	-5.0	83.3	15.7
Short Covering seen in:					Long Unwinding seen in:				
Scrip	Price	Price chg	OI	OI Chg	Scrip	Price	Price chg	OI	OI Chg
IDFC	110.8	1.2	49.1	-25.5	NIFTYNXT50	73277.6	-2.8	0.0	-19.9
COFORGE	7213.2	1.1	2.1	-7.3	ZYDUSLIFE	1136.1	-0.5	18.3	-9.3
PERSISTENT	5270.3	1.8	2.1	-5.3	IGL	543.9	-1.4	9.8	-9.1

NIFTY50 Options OI (CE OI = Resistance) (PE OI = Support)			
Symbol	Highest CE OI	Highest PE OI	CMP
ADANIAPORTS	1500	1400	1365
ADANIENT	3100	3000	3034
ASIANPAINT	3400	3000	3078
AXISBANK	1300	1200	1154
BAJAJ-AUTO	13000	11500	11705
BAJAJFINSV	2000	1900	1894
BAJFINANCE	8000	7000	7315
BHARTIARTL	1740	1600	1675
BPCL	380	340	337
BRITANNIA	6300	6000	6166
CIPLA	1700	1640	1636
COALINDIA	520	500	484
DIVISLAB	5500	5400	5430
DRREDDY	6900	6200	6655
EICHERMOT	5000	4500	4693
GRASIM	2800	2500	2737
HCLTECH	1900	1740	1777
HDFCBANK	1800	1700	1634
HDFCLIFE	750	700	711
HEROMOTOCO	6000	5500	5519
HINDALCO	800	700	736
HINDUNILVR	3000	2800	2847
ICICIBANK	1300	1200	1243
ITC	520	500	514
INDUSINDBK	1500	1400	1360

NIFTY50 Options OI (CE OI = Resistance) (PE OI = Support)			
Symbol	Highest CE OI	Highest PE OI	CMP
INFY	1960	1900	1923
IOC	200	170	163
JSWSTEEL	1050	1000	1027
KOTAKBANK	1900	1800	1803
LT	3800	3550	3487
LTIM	6500	6200	6260
M&M	3200	2800	3075
MARUTI	13500	12500	12621
NESTLEIND	2800	2600	2591
NTPC	450	400	418
ONGC	300	300	291
POWERGRID	360	330	331
RELIANCE	3000	2900	2764
SBILIFE	1900	1800	1798
SBIN	800	800	776
SUNPHARMA	1960	1800	1918
TATACONSUM	1200	1200	1120
TATAMOTORS	1000	900	935
TATASTEEL	170	165	165
TCS	4300	4300	4269
TECHM	1700	1500	1616
TITAN	4000	3600	3605
ULTRACEMCO	12000	11000	11315
UPL	620	600	583
WIPRO	600	500	536

Derivative Recommendations:

Stock Name	Call (Buy/Sell)	Entry price	Targets	Stop Loss	Duration	Status
NIL						

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