

Nifty Snaps	Nifty Snapshot						
	Close	Prv Cl.	Ab chg	% chg			
Spot	20,133.30	20,192.35	-59.05	-0.29			
Futures	20,178.85	20,249.60	-70.75	-0.35			
Ol(ml shr)	12.32	12.52	-0.20	-1.57			
Vol (lots)	74754	88783	-14029	-15.80			
COC	45.55	57.25	-11.70	-20.4			
PCR-OI	1.09	1.29	-0.20	-15.2			



Institutional Activity in previous trading session							
(in Rs cr.)	Buy	Sell	Net				
Index Futures	1568.09	1899.57	-331.48				
Index Options	1387141.83	1403865.04	-16723.21				
Stock Futures	12259.00	12794.17	-535.17				
Stock Options	26086.25	25920.76	165.49				
FII Cash	7,520.34	8,756.85	-1,236.51				
DII Cash	8,097.08	7,544.53	552.55				

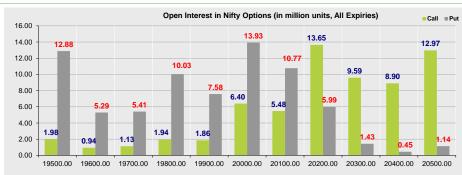
MELFILA	Net Fill Activity (III KS Cl.)								
Date	ldx Fut	Stk Fut	ldx Opt	Cash					
18-Sep	-331.5	-535.2	-16723.2	-1237					
15-Sep	280.2	5368.7	-6065.6	164					
14-Sep	-185.5	-748.6	-17197.2	295					
13-Sep	1268.8	4546.8	-31406.8	-1632					
12-Sep	1106.5	-1322.5	27027.6	-1047					
11-Sep	788.4	132.3	-12463.9	1473					

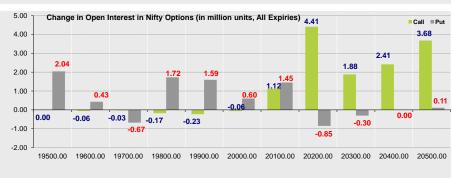
Technical Pivot (Intraday):								
S2 S1 PIVOT R1 R2								
NIFTY	20120	20150	20190	20220	20265			
BANKNIFTY	46120	46260	16115					

#### Summary

- Indian markets closed on a negative note where selling was mainly seen in Banking, Metals, Finance sectors. Nifty Sep Future closed at 20178.85 (down 70.75 points) at a premium of 45.55 pts to spot.
- FIIs were net sellers in Cash to the tune of 1236.51 Cr and were net sellers in index futures to the tune of 331.48 Cr.
- India VIX decreased by 0.61% to close at 10.84 touching an intraday high of 11.41.

#### **Open Interest in Nifty Options:**





- The above second chart shows previous trading day's change in Nifty options where Addition in OI were seen at 20100, 19900, 19800 strike Puts and at 20100, 20200, 20300, 20400 strike Calls indicating that the market is likely to remain range-bound in the near term.
- Highest OI build-up is seen at 20200 strike Calls and 20000 strike Puts, to the tune of 13.65mn and 13.93mn respectively.

#### **Outlook on Nifty:**

Index is likely to open on a negative note today and is likely to remain rangebound during the day.

Fresh Longs seen in:	Fresh Longs seen in:					Fresh Shorts seen in:				
Scrip	Price	Price chg	OI	Ol Chg	Scrip	Price	Price chg	OI	OI Chg	
PNB	77.2	3.9	292.4	11.5	IPCALAB	923.9	-0.9	2.4	32.4	
LALPATHLAB	2368.0	0.9	1.0	10.5	DELTACORP	177.5	-2.2	18.6	23.9	
HAL	3987.4	0.6	5.2	8.1	MIDCPNIFTY	9125.1	-0.6	0.3	21.3	
Short Covering seen in:					Long Unwinding seen in	:				
Scrip	Price	Price chg	OI	OI Chg	Scrip	Price	Price chg	Ol	OI Chg	
RECLTD	252.3	2.9	61.3	-8.1	CHAMBLFERT	282.0	-1.7	14.3	-8.0	
CONCOR	735.6	2.4	6.8	-7.8	LUPIN	1139.9	-1.4	6.4	-6.3	
PIDILITIND	2507.6	0.8	2.6	-4.9	FINNIFTY	20441.8	-0.5	0.1	-5.8	







NIFTY50 Options OI	NIFTY50 Options OI (CE OI = Resistance) (PE OI = Support)						
Symbol	Highest CE OI	Highest PE OI	СМР				
ADANIPORTS	900	800	833				
ADANIENT	2600	2400	2508				
ASIANPAINT	3300	3200	3215				
AXISBANK	1000	1000	1026				
BAJAJ-AUTO	5200	5000	5193				
BAJAJFINSV	1560	1520	1564				
BAJFINANCE	8000	7000	7551				
BHARTIARTL	890	900	919				
BPCL	360	350	360				
BRITANNIA	4600	4500	4595				
CIPLA	1300	1240	1245				
COALINDIA	300	260	282				
DIVISLAB	3800	3700	3797				
DRREDDY	6000	5600	5745				
EICHERMOT	3500	3400	3436				
GRASIM	2000	1800	1958				
HCLTECH	1200	1200	1303				
HDFCBANK	1600	1600	1633				
HDFCLIFE	660	650	661				
HEROMOTOCO	3100	3000	3109				
HINDALCO	500	470	486				
HINDUNILVR	2500	2500	2491				
ICICIBANK	1000	950	993				
ITC	460	450	453				
INDUSINDBK	1500	1400	1461				

NIFTY50 Options OI (CE OI = Resistance) ( PE OI = Support)							
Symbol	Highest CE OI	Highest PE OI	СМР				
INFY	1480	1400	1492				
IOC	100	90	93				
JSWSTEEL	820	800	811				
KOTAKBANK	1820	1800	1803				
LT	3000	2700	2925				
LTIM	5500	5000	5513				
M&M	1700	1600	1639				
MARUTI	11000	10000	10555				
NESTLEIND	23000	22000	22826				
NTPC	240	230	242				
ONGC	185	185	187				
POWERGRID	198.75	195	200				
RELIANCE	2500	2400	2443				
SBILIFE	1400	1300	1375				
SBIN	600	600	604				
SUNPHARMA	1160	1100	1150				
TATACONSUM	900	840	882				
TATAMOTORS	700	600	642				
TATASTEEL	135	130	131				
TCS	3600	3300	3606				
TECHM	1300	1260	1288				
TITAN	3400	3200	3333				
ULTRACEMCO	8700	8000	8649				
UPL	650	600	630				
WIPRO	440	400	437				







OI against MWP	L			
Symbol	MWPL	Open Interest	Limit for next day	% OI
DELTACORP	35709031	36615600	Ban	103%
PNB	591377974	592416000	Ban	100%
BALRAMCHIN	23040698	22934400	Ban	100%
NMDC	229794455	210649500	7655232	92%
INDUSTOWER	166969318	152806200	5814652	92%
BHEL	256482590	230580000	Ban	90%
CANBK	134484114	120771000	6988908	90%
CHAMBLFERT	32829989	29011100	Ban	88%
RBLBANK	119927306	105965000	7965940	88%
IBULHSGFIN	89610825	78529800	Ban	88%
SAIL	289139949	251104000	23578951	87%
ZEEL	184440627	159357000	Ban	86%
IRCTC	60165566	51882250	5275037	86%
NATIONALUM	178967755	151695000	18324367	85%
GRANULES	28066846	23672000	2991503	84%
MANAPPURAM	109688743	92052000	Ban	84%
GNFC	18282414	15330900	2037393	84%
PVRINOX	14183747	11837188	1637371	83%
PEL	26744934	21802500	3605187	82%
PFC	232357926	188969800	31770229	81%
IEX	177845485	144086250	Ban	81%
RECLTD	249446067	199712000	Ban	80%
L&TFH	168147913	134431136	25309381	80%
INDIACEM	44366511	35426400	6721785	80%
HINDCOPPER	65482129	52178500	10029522	80%
IDFCFIRSTB	796349193	630420000	126111733	79%
BSOFT	32415626	25192000	5602844	78%
METROPOLIS	5142957	3950400	935409	77%
HAL	18967257	14380500	3638394	76%
SUNTV	19704232	14752500	3966520	75%
ABFRL	83537114	60850400	18509858	73%
ASHOKLEY	282349803	202795000	65437312	72%
GMRINFRA	494055219	343215000	126137458	69%

OI against MWF	PL .			
Symbol	MWPL	Open Interest	Limit for	% OI
AMBUJACEM	146036127	99952200	next day 38782120	68%
BIOCON	93328354	63757500	24904436	68%
LICHSGFIN	60244101	41048000	16183895	68%
ESCORTS	6718575	4494875	1887771	67%
BANKBARODA	372635498	246717900	107285823	66%
BANDHANBNK	193348108	127200000	56480702	66%
HINDPETRO	127940594	82590300	38953264	65%
UPL	101555650	65362700	31115167	64%
TATAPOWER	339616396	218362500	104273076	64%
M&MFIN	117858097	74332000	37633192	63%
COALINDIA	454397021	285348000	146329169	63%
AARTIIND	40851736	25578000	13231149	63%
ACC	16266067	9748800	5703963	60%
MCX	10180563	5922800	3748734	58%
TATACHEM	31601465	18087300	11934091	57%
VEDL	236487054	135232000	89430701	57%
GLENMARK	30110093	16927300	11677288	56%
IDEA	4832931211	2632240000	1959044650	54%
DLF	124016568	64765800	53049939	52%
ADANIPORTS	160323375	82100800	70206406	51%
ABCAPITAL	160328044	81091800	71219841	51%
FEDERALBNK	464797037	231955000	209602185	50%



### **Derivative Recommendations:**

Stock Name	Call (Buy/Sell)	Entry price	Targets	Stop Loss	Duration	Status
BIOCON 280CE	Buy	6.2	12	3.5	1-2 Days	Open
NIFTY( LONG STRANGLE)	Buy	100	170	65	Positional	Open
FEDERALBNK 150CE	Buy	2.2	5	1	Positional	Open
TCS 3600CE	Buy	46	72	32	1-2 Days	Open



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